# Package 'WRS2'

May 22, 2025

Type Package

Title A Collection of Robust Statistical Methods
Version 1.1-7
<b>Date</b> 2025-05-21
<b>Description</b> A collection of robust statistical methods based on Wilcox' WRS functions. It implements robust t-tests (independent and dependent samples), robust ANOVA (including between-within subject designs), quantile ANOVA, robust correlation, robust mediation, and nonparametric ANCOVA models based on robust location measures.
License GPL-3
<pre>URL https://r-forge.r-project.org/projects/psychor/</pre>
Imports MASS, reshape, plyr, stats, graphics, grDevices, utils
<b>Depends</b> R (>= 4.0.0)
Suggests knitr, car, ggplot2, colorspace, mediation, GGally, codetools
VignetteBuilder knitr
LazyData yes
LazyLoad yes
ByteCompile yes
NeedsCompilation no
Author Patrick Mair [cre, aut], Rand Wilcox [aut], Indrajeet Patil [ctb]
Maintainer Patrick Mair <mair@fas.harvard.edu></mair@fas.harvard.edu>
Repository CRAN
<b>Date/Publication</b> 2025-05-22 05:25:05 UTC
Contents
ancova

2 ancova

anco	va	Robust ANCOVA	
Index			4
	ZYmediate		. 4:
	•		. 4
	•		. 40
			. 40
	_		. 39
	twocor		. 3
	trimse		. 30
	trimcibt		. 3
	t3way		. 34
	t2way		. 3
	•		. 3
	•		. 30
	•		
	•		. 2
	runmean		. 2
	rmanovab		. 20
	rmanova		. 2
	Qanova		. 2
	Pygmalion		. 2
	picture		. 2
	pbcor		. 20
	onesampb		. 1
	movie		. 1
	•		. 10
	•		
	invisibility		. 14
	hangover		. 13
	goggles		. 1
	eurosoccer		. 12
	essays		. 1
	electric		. 10
	diet		. :
	chile		. (
	bwtrim		

# Description

This function computes robust ANCOVA for 2 independent groups and one covariate. It compares trimmed means. No parametric assumption (e.g. homogeneity) is made about the form of the regression lines. A running interval smoother is used. A bootstrap version which computes confidence intervals using a percentile t-bootstrap is provided as well.

3 ancova

#### Usage

```
ancova(formula, data, tr = 0.2, fr1 = 1, fr2 = 1, pts = NA, ...)
ancboot(formula, data, tr = 0.2, nboot = 599, fr1 = 1, fr2 = 1, pts = NA, ...)
```

# Arguments

formula an object of class formula. data an optional data frame for the input data. trim level for the mean. tr fr1 values of the span for the first group (1 means unspecified) values of the span for the second group (1 means unspecified) fr2 pts can be used to specify the design points where the regression lines are to be compared; if NA design points are chosen. number of bootstrap samples nboot currently ignored.

#### Value

. . .

Returns an object of class ancova containing:

function call

evalpts	covariate values (including points close to these values) where the test statistic is evaluated
n1	number of subjects at evaluation point (first group)
n2	number of subjects at evaluation point (first group)
trDiff	trimmed mean differences
se	standard errors for trimmed mean differences
ci.low	lower confidence limit for trimmed mean differences
ci.hi	upper confidence limit for trimmed mean differences
test	values of the test statistic
crit.vals	critical values
p.vals	p-values
fitted.values	fitted values from interval smoothing

## References

call

Wilcox, R. (2012). Introduction to Robust Estimation and Hypothesis Testing (3rd ed.). Elsevier.

# See Also

t2way

4 binband

#### **Examples**

```
head(invisibility)
ancova(mischief2 ~ cloak + mischief1, data = invisibility)

## specifying covariate evaluation points
ancova(mischief2 ~ cloak + mischief1, data = invisibility, pts = c(3, 4, 8, 1))

## bootstrap version
ancboot(mischief2 ~ cloak + mischief1, data = invisibility)
```

binband

Comparison of discrete distributions

## **Description**

binband compares two independent variables in terms of their probability function. discANOVA Tests the global hypothesis that for two or more independent groups, the corresponding discrete distributions are identical. That is, test the hypothesis that independent groups have identical multinomial distributions. discmcp provides multiple comparisons for J independent groups having discrete distributions. discstep implements the step-down multiple comparison procedure for comparing J independent discrete random variables.

## Usage

```
binband(x, y, KMS = FALSE, alpha = 0.05, ADJ.P = FALSE, ...)
discANOVA(formula, data, nboot = 500, ...)
discmcp(formula, data, alpha = 0.05, nboot = 500, ...)
discstep(formula, data, nboot = 500, alpha = 0.05, ...)
```

#### Arguments

x	an numeric vector of data values for group 1.
у	an numeric vector of data values for group 2.
formula	an object of class formula.
data	an optional data frame for the input data.
nboot	number of bootstrap samples.
alpha	alpha level.
KMS	whether the Kulinskaya-Morgenthaler-Staudte method for comparing binomials should be used.
ADJ.P	whether the critical p-value should be adjusted to control FWE when the sample size is small ( $<$ 50)
	currently ignored.

binband 5

## Value

discANOVA returns an object of class "med1way" containing:

test value of the test statistic

function call

crit.val critical value
p.value p-value

The remaining functions return an object of class "robtab" containing:

partable parameter table

#### References

call

Wilcox, R. (2012). Introduction to Robust Estimation and Hypothesis Testing (3rd ed.). Elsevier.

Kulinskaya, E., Morgenthaler, S. and Staudte, R. (2010). Variance stabilizing the difference of two binomial proportions. American Statistician, 64, p. 350-356.

#### See Also

t1way, Qanova

```
## Consider a study aimed at comparing two methods for reducing shoulder pain after surgery.
## For the first method, the shoulder pain measures are:
x1 <- c(2, 4, 4, 2, 2, 2, 4, 3, 2, 4, 2, 3, 2, 4, 3, 2, 2, 3, 5, 5, 2, 2)
## and for the second method they are:
x2 <- c(5, 1, 4, 4, 2, 3, 3, 1, 1, 1, 1, 2, 2, 1, 1, 5, 3, 5)

fit1 <- binband(x1, x2)
fit1

fit2 <- binband(x1, x2, KMS = TRUE, alpha = 0.01)
fit2

## More than two groups:
discANOVA(libido ~ dose, viagra, nboot = 200)

## Multiple comparisons:
discmcp(libido ~ dose, viagra)

discstep(libido ~ dose, viagra)</pre>
```

6 bush

bush

Bushtucker Foods

## **Description**

In the TV show "I'm a celebrity, get me out of here" the celebrities had to eat things like stick insects, fish eyes, etc. This dataset records the time taken to retch when eating these things.

## Usage

bush

#### **Format**

A data frame with 5 variables and 8 observations:

```
participant\ participant\ ID
```

stick\_insect time taken to retch when eating a stick insect

kangaroo\_testicle time taken to retch when eating a kangaroo testicle

fish\_eye time taken to retch when eating a fish eye

witchetty\_grub time taken to retch when eating a witchetty grub

#### **Details**

Dataset from Field et al. book (p. 557).

#### References

Field, A., Miles, J., & Field, Z. (2012). Discovering Statistics Using R. Sage.

# Examples

bush
summary(bush)

bwtrim 7

bwtrim	A robust two-way mixed ANOVA using trimmed means.
	,

#### **Description**

The bwtrim function computes a two-way between-within subjects ANOVA on the trimmed means. It is designed for one between-subjects variable and one within-subjects variable. The functions sppba, sppbb, and sppbi compute the main fixed effect, the main within-subjects effect, and the interaction effect only, respectively, using bootstrap. For these 3 functions the user can choose an M-estimator for group comparisons.

## Usage

```
bwtrim(formula, id, data, tr = 0.2, ...)
tsplit(formula, id, data, tr = 0.2, ...)
sppba(formula, id, data, est = "mom", avg = TRUE, nboot = 500, MDIS = FALSE, ...)
sppbb(formula, id, data, est = "mom", nboot = 500, ...)
sppbi(formula, id, data, est = "mom", nboot = 500, ...)
```

## **Arguments**

formula	an object of class formula.
id	subject ID.
data	an optional data frame for the input data.
tr	trim level for the mean.
est	Estimate to be used for the group comparisons: either "onestep" for one-step M-estimator of location using Huber's Psi, "mom" for the modified one-step (MOM) estimator of location based on Huber's Psi, or "median".
avg	If TRUE, the analysis is done by averaging K measures of location for each level of the fixed effect, and then comparing averages by testing the hypothesis that all pairwise differences are equal to zero. If FALSE the analysis is done by testing whether K equalities are simultaneously true.
nboot	number of bootstrap samples.
MDIS	if TRUE the depths of the points in the bootstrap cloud are based on Mahalanobis distance, if FALSE a projection distance is used.
	currently ignored.

#### **Details**

The tsplit function is doing exactly the same thing as bwtrim. It is kept in the package in order to be consistent with older versions of the Wilcox (2012) book. For sppba, sppbb, and sppbi the analysis is carried out on the basis of all pairs of difference scores. The null hypothesis is that all such differences have a robust location value of zero. In the formula interface it is required to specify full model.

8 bwtrim

#### Value

bwtrim returns an object of class "bwtrim" containing:

Qa first main effect

A.p.value p-value first main effect

A. df df F-distribution first main effect

Qb second main effect

B.p. value p-value second main effect

B. df df F-distribution second main effect

Qab interaction effect

AB.p.value p-value interaction effect
AB.df df F-distribution interaction

call function call variable names

sppba, sppbb, and sppbi returns an object of class "spp" containing:

test value of the test statistic

p.value p-value

contrasts contrasts matrix

#### References

Wilcox, R. (2017). Introduction to Robust Estimation and Hypothesis Testing (4th ed.). Elsevier.

#### See Also

t2way

```
## data need to be on long format
pictureLong <- reshape(picture, direction = "long", varying = list(3:4), idvar = "case",
timevar = c("pictype"), times = c("couple", "alone"))
pictureLong$pictype <- as.factor(pictureLong$pictype)
colnames(pictureLong)[4] <- "friend_requests"

## 2-way within-between subjects ANOVA
bwtrim(friend_requests ~ relationship_status*pictype, id = case, data = pictureLong)

## between groups effect only (MOM estimator)
sppba(friend_requests ~ relationship_status*pictype, case, data = pictureLong)

## within groups effect only (MOM estimator)
sppbb(friend_requests ~ relationship_status*pictype, case, data = pictureLong)

## interaction effect only (MOM estimator)
sppbi(friend_requests ~ relationship_status*pictype, case, data = pictureLong)</pre>
```

chile 9

chile

Chile Heat and Length

# Description

Originally from pepperjoe.com, this dataset contains the name, length, and heat of chiles. Heat is measured on a scale from 0-11. (0-2 ... for sissys, 3-4 ... sort of hot, 5-6 ... fairly hot, 7-8 ... real hot, 9.5-9 ... torrid, 9.5-11 ... nuclear).

# Usage

chile

#### **Format**

A data frame with 3 variables and 85 observations:

name name of the chile length length in cm heat heat of the chile

#### References

Wright, D. B., & London, K. (2009). Modern Regression Techniques Using R. Sage.

# **Examples**

summary(chile)

diet

Diet and Weight Loss

# Description

Weight loss is studied for three different types of diets.

## Usage

bush

10 electric

## **Format**

```
gender gender
age age
height body height
diet.type three types of diet
initial.weight initial weight before diet
```

final.weight final weight after diet

A data frame with 7 variables and 78 observations:

weight.loss weight loss

#### References

Couturier, D. L., Nicholls, R., and Fernandes, M. (2018). ANOVA with R: analysis of the diet dataset. Retrieved online.

## **Examples**

str(diet)

electric

The Electric Company

#### **Description**

These data are based on an educational TV show for children called "The Electric Company". In each of four grades, the classes were randomized into treated (TV show) and control groups (no TV show). At the beginning and at the end of the school year, students in all the classes were given a reading test. The average test scores per class were recorded.

## Usage

electric

# **Format**

A data frame with 5 variables and 192 observations:

City Fresno and Youngstown
Grade grade

Pretest reading scores at the beginning of the semester

Posttest reading scores at the end of the semester

Group treatment vs. control

essays 11

#### References

Gelman, A., & Hill, J. (2007). Data Analysis Using Regression and Multilevel/Hierarchical Models. Cambridge University Press: New York, NY.

#### **Examples**

```
summary(electric)
```

essays

Academic Writing Data

## **Description**

This study looked at the effects of two forms of written corrective feedback on lexico-grammatical accuracy in the academic writing of English as a foreign language university students. It had a 3x4 within-by-between design with three groups (two treatment and one control) measured over four occasions (pretest/treatment, treatment, posttest, delayed posttest).

## Usage

bush

#### **Format**

A data frame with 4 variables and 120 observations:

```
id participant ID
group control, direct, indirect
essay four measurement occasions
errorRatio error ratio
```

#### References

McGrath, D. (2016). The Effects of Comprehensive Direct and Indirect Written Corrective Feedback on Accuracy in English as a Foreign Language Students' Writing (Unpublished master's thesis). Macquarie University, Sydney, Australia.

```
head(essays)
summary(essays)
```

12 goggles

eurosoccer

European Soccer Leagues

## **Description**

Contains various team stats from five European soccer leagues (2008/09 season).

## Usage

eurosoccer

#### **Format**

A data frame with 11 variables and 96 teams:

League Country

Team Team

Games Number of games

Won Games won

Tied Games tied

Lost Games lost

GoalsScored Goals scored

GoalsConceded Goals conceded

GoalDifference Goal difference

Points Final amount of points

GoalsGame Goal scored per game

#### **Examples**

head(eurosoccer)

goggles

Beer Goggles Effect

# Description

This dataset is about the effects of alcohol on mate selection in night-clubs. The hypothesis is that after alcohol had been consumed, subjective perceptions of physical attractiveness would become more inaccurate (beer-goggles effect). There are 48 participants: 24 males, 24 females. The researcher took 3 groups of 8 participants to a night club. One group got no alcohol, one group 2 pints, and one group 4 pints. At the end of the evening the researcher took a photograph of the person the participant was chatting up. The attractiveness of the person on the photo was then evaluated by independent judges.

hangover 13

#### Usage

```
goggles
```

#### **Format**

```
A data frame with 3 variables and 48 observations:
gender 24 male, 24 female students
alcohol amount of alcohol consumed
```

attractiveness attractiveness rating (0-100)

#### **Details**

```
Dataset from Field et al. book (p. 501).
```

#### References

```
Field, A., Miles, J, & Field, Z. (2012). Discovering Statistics Using R. Sage.
```

# **Examples**

```
goggles
summary(goggles)
```

hangover

Hangover Symptoms

## **Description**

In a study on the effect of consuming alcohol, hangover symptoms were measured for two independent groups, with each subject consuming alcohol and being measured on three different occasions. One group consisted of sons of alcoholics and the other was a control group.

#### Usage

hangover

# Format

```
A data frame with 4 variables and 120 observations:
```

```
symptoms number of hangover symptoms
group son of alcoholic vs. control
time measurement occasion
id subject ID
```

14 invisibility

## References

Wilcox, R. (2012). Introduction to Robust Estimation and Hypothesis Testing (3rd ed.). Elsevier.

#### **Examples**

```
summary(hangover)
```

invisibility

Cloaks of Invisibility

#### **Description**

We are interested in the effect that wearing a cloak of invisibility has on people's tendency to mischief. 80 participants were placed in an enclosed community. Hidden cameras recorded mischievous acts. It was recorded how many mischievous acts were conducted in the first 3 weeks (mischief1). After 3 weeks 34 participants were told that the cameras were switched off so that no one would be able to see what they're getting up to. The remaining 46 subjects were given a cloak of invisibility. These people were told not to tell anyone else about their cloak and they could wear it whenever they liked. The number of mischievous acts were recorded over the next 3 weeks (mischief2).

#### **Usage**

invisibility

#### Format

A data frame with 3 variables and 80 observations:

cloak factor with 34 subjects in the no cloak condition, 46 in the cloak condition mischief1 number of mischievous acts during the first 3 weeks mischief2 number of mischievous acts during the second 3 weeks

## **Details**

Fictional dataset from Field et al. book (p. 485).

# References

Field, A., Miles, J., & Field, Z. (2012). Discovering Statistics Using R. Sage.

```
invisibility
summary(invisibility)
```

Leerkes 15

Leerkes

Maternal Self-Efficacy

# Description

TIn this dataset (n = 92) the relationship between how girls were raised by there own mother and their later feelings of maternal self-efficacy, i.e. our belief in our ability to succeed in specific situations. The other variable is self-esteem (can act as mediator). All variables are scored on a continuous scale from 1 to 4.

## Usage

Leerkes

#### **Format**

A data frame with 3 variables and 92 observations:

MatCare maternal care
Efficacy maternal self-efficacy
Esteem self-esteen

#### References

Leerkes, E.M. & Crockenberg, S.C. (2002). The development of maternal self-efficacy and its impact on maternal behavior. Infancy, 3, 227-247.

Howell, D.C. (2012). Statistical Methods for Psychology (8th edition). Wadsworth, Belmont, CA.

# **Examples**

summary(Leerkes)

med1way

Heteroscedastic one-way ANOVA for medians.

## **Description**

This function computes a one-way ANOVA for the medians. Homoscedasticity assumption not required. There shouldn't be too many ties.

# Usage

```
med1way(formula, data, iter = 1000, ...)
```

16 med2way

# **Arguments**

formula an object of class formula.

data an optional data frame for the input data.

iter number of iterations to determine critical value.

... currently ignored.

#### **Details**

Evaluating the test statistic using the df proposed in the literature can result in the actual level being less than the nominal level, (i.e., around 0.02-0.025 when testing at the 0.05 level and the sample size is small). A better strategy is to simulate the critical value and computing the p-value accordingly, as implemented in this function.

#### Value

Returns an object of class med1way containing:

test F-value of the test statistic

crit.val critical value
p.value p-value
call function call

#### References

Wilcox, R. (2012). Introduction to Robust Estimation and Hypothesis Testing (3rd ed.). Elsevier.

### See Also

```
t1way,t1waybt, Qanova
```

# **Examples**

```
set.seed(123)
med1way(libido ~ dose, data = viagra, iter = 3000)
```

med2way

A two-way ANOVA for medians.

#### **Description**

This function computes a two-way ANOVA medians with interactions effects.

#### Usage

```
med2way(formula, data, ...)
```

med2way 17

# Arguments

formula an object of class formula.

data an optional data frame for the input data.

... currently ignored.

#### **Details**

There should not be too many ties in the data. The test statistics for the main effects in med2way are F-distributed, the (heteroscedastic) test for the interaction is chi-square distributed. Post hoc tests can be performed using mcp2a.

#### Value

Returns an object of class t2way containing:

Qa first main effect

A.p.value p-value first main effect

Qb second main effect

B.p.value p-value second main effect

Qab interaction effect

AB.p.value p-value interaction effect

call function call variable names

dim design dimensions

#### References

Wilcox, R. (2012). Introduction to Robust Estimation and Hypothesis Testing (3rd ed.). Elsevier.

# See Also

```
t2way, med1way
```

```
med2way(attractiveness ~ gender*alcohol, data = goggles)
mcp2a(attractiveness ~ gender*alcohol, data = goggles, est = "median")
```

18 onesampb

movie

Movies and Aggressive Affect

#### **Description**

Participants are randomly assigned to one of two groups. The first group watches a violent film, and the other watches a nonviolent film. Afterwards, the aggressive affect is measured, and it is desired to compare three groups, taking gender and degress into account as well.

#### Usage

movie

#### **Format**

A data frame with 4 variables and 68 observations:

```
degree no degree vs. degree
gender 36 males, 32 females
type violend vs. nonviolent
aggressive aggressive affect
```

#### **Details**

Artificial dataset from Wilcox book (p. 316).

## References

Wilcox, R. (2012). Introduction to Robust Estimation and Hypothesis Testing (3rd ed.). Elsevier.

#### **Examples**

```
movie
summary(movie)
```

onesampb

One-sample percentile bootstrap

#### **Description**

Tests whether a robust location measure (median, Huber Psi) differs from a null value and reports a 95% confidence interval based on percentile bootstrap.

#### Usage

```
onesampb(x, est = "onestep", nboot = 2000, nv = 0, alpha = 0.05, ...)
```

onesampb 19

# Arguments

Х	a numeric vector.
est	robust estimator to be used ("onestep", "mom", or "median").
nboot	number of bootstrap samples.
nv	value under H0.
alpha	alpha level.
	currently ignored.

## Value

Returns an object of class "onesampb" containing:

ci 95% confidence interval
estimate robust location sample estimate
p.value p-value
n number of effective observations

call function call

#### References

Wilcox, R. (2017). Introduction to Robust Estimation and Hypothesis Testing (4th ed.). Elsevier.

# See Also

t1way

```
set.seed(123)
x <- rnorm(30)
onesampb(x, nboot = 100)  ## H0: Psi = 0

set.seed(123)
x <- rlnorm(30)
onesampb(x, est = "median", nv = 1)  ## H0: median = 1</pre>
```

20 pbcor

pbcor	Robust correlation coefficients.
-------	----------------------------------

## **Description**

The pbcor function computes the percentage bend correlation coefficient, wincor the Winsorized correlation, pball the percentage bend correlation matrix, winall the Winsorized correlation matrix.

## Usage

```
pbcor(x, y = NULL, beta = 0.2, ci = FALSE, nboot = 500, alpha = 0.05, ...) pball(x, beta = 0.2, ...) wincor(x, y = NULL, tr = 0.2, ci = FALSE, nboot = 500, alpha = 0.05, ...) winall(x, tr = 0.2, ...)
```

## **Arguments**

x	a numeric vector, a matrix or a data frame.
у	a second numeric vector (for correlation functions).
beta	bending constant.
tr	amount of Winsorization.
ci	whether boostrap CI should be computed or not.
nboot	number of bootstrap samples for CI computation.
alpha	alpha level for CI computation.
•	currently ignored.

# **Details**

It tested is whether the correlation coefficient equals 0 (null hypothesis) or not. Missing values are deleted pairwise. The tests are sensitive to heteroscedasticity. The test statistic H in pball tests the hypothesis that all correlations are equal to zero.

#### Value

cor

pbcor and wincor return an object of class "pbcor" containing:

robust correlation coefficient

test	value of the test statistic
p.value	p-value
n	number of effective observations
cor_ci	bootstrap confidence interval
call	function call

picture 21

pball and winall return an object of class "pball" containing:

pbcorm robust correlation matrix

 $\begin{array}{ll} \text{p.values} & \text{p-values} \\ \text{H} & \text{H-statistic} \end{array}$ 

H.p.value p-value H-statistic

cov variance-covariance matrix

#### References

Wilcox, R. (2012). Introduction to Robust Estimation and Hypothesis Testing (3rd ed.). Elsevier.

#### See Also

twocor

#### **Examples**

```
x1 <- subset(hangover, subset = (group == "control" & time == 1))$symptoms
x2 <- subset(hangover, subset = (group == "control" & time == 2))$symptoms
pbcor(x1, x2)
pbcor(x1, x2, beta = 0.1, ci = TRUE)
wincor(x1, x2)
wincor(x1, x2, tr = 0.1, ci = TRUE)
require(reshape)
hanglong <- subset(hangover, subset = group == "control")
hangwide <- cast(hanglong, id ~ time, value = "symptoms")[,-1]
pball(hangwide)
winall(hangwide)</pre>
```

picture

Profile Pictures

#### Description

This dataset examines how the profile pictures on social network platforms affect the number of friend requests when females are in a relationship. The relationship status is a between-subject variable (part of the participants did set their status to relationship). For the first 3 weeks the subjects had a picture of their own in their profiles. For the following 3 weeks they posted a picture with a man.

#### Usage

picture

22 Pygmalion

#### **Format**

A data frame with 4 variables and 40 observations:

```
case subject id
relationship_status Relationship status on social network platform
couple amount of friend requests when profile picture as couple
alone amount of friend requests when profile picture as single
```

#### **Details**

Dataset from Field et al. book (p. 644).

#### References

Field, A., Miles, J., & Field, Z. (2012). Discovering Statistics Using R. Sage.

#### **Examples**

```
picture
summary(picture)
```

Pygmalion

Pygmalion Data

## **Description**

The Pygmalion effect is the phenomenon where higher expectations lead to an increase in performance. For instance, when teachers expect students to do well and show intellectual growth, they do; when teachers do not have such expectations, performance and growth are not so encouraged and may in fact be discouraged in a variety of ways. This dataset contains reasoning IQ scores of children. For the experimental group, positive expectancies had been suggested to teachers after the pretest. For the experimental group, no expectancies had been suggested after the pretest. For both groups we have reasoning IQ posttest scores. The dataset is taken from Elashoff and Snow (1970).

#### Usage

Pygmalion

#### **Format**

A data frame with 3 variables and 114 observations:

Pretest pretest score
Posttest posttest score
Group treatment vs. control

Qanova 23

#### References

Elashoff, J. D., & Snow, R. E. (1970). A case study in statistical inference: Reconsideration of the Rosenthal-Jacobson data on teacher expectancy. Technical Report No. 15, School of Education, Stanford University.

Wilcox, R. (2012). Introduction to Robust Estimation and Hypothesis Testing (3rd ed.). Elsevier.

## **Examples**

```
summary(Pygmalion)
```

Qanova

Quantile ANOVA

#### **Description**

One-way ANOVA based on quantiles. Only known method to work well when tied values are likely to occur.

#### Usage

```
Qanova(formula, data, q = 0.5, nboot = 600, ...)
```

# Arguments

formula an object of class formula.

data an optional data frame for the input data.

q quantile (or vector of quantiles) to be used.

nboot number of bootstrap samples

... currently ignored.

#### **Details**

Test global hypothesis that J independent groups have equal quantiles (default: median) using the Harrell-Davis estimator. Performs well when there are tied values.

#### Value

Qanova an object of class "qanova" containing:

psihat value of the test statistics

contrasts contrasts
p.value p-value
call function call

24 rmanova

#### References

Wilcox, R. (2012). Introduction to Robust Estimation and Hypothesis Testing (3rd ed.). Elsevier.

#### See Also

```
gcomhd, t1way, discANOVA
```

#### **Examples**

```
## median comparison
set.seed(123)
fitmed <- Qanova(libido ~ dose, viagra, nboot = 200)
fitmed

## 1st, 3rd quartile comparison
set.seed(123)
fitquart <- Qanova(libido ~ dose, viagra, q = c(0.25, 0.75), nboot = 200)
fitquart</pre>
```

rmanova

A heteroscedastic one-way repeated measures ANOVA for trimmed means.

# Description

The rmanova function computes a one-way repeated measures ANOVA for the trimmed means. Homoscedasticity assumption not required. Corresponding post hoc tests can be performed using rmmcp.

#### Usage

```
rmanova(y, groups, blocks, tr = 0.2, ...)
rmmcp(y, groups, blocks, tr = 0.2, alpha = 0.05, ...)
```

#### **Arguments**

```
y a numeric vector of data values (response).

groups a vector giving the group of the corresponding elements of y.

blocks a vector giving the block of the corresponding elements of y.

tr trim level for the mean.

alpha alpha level for post hoc comparisons.

... currently ignored.
```

rmanova 25

## Value

rmanova an object of class "t1way" containing:

test value of the test statistic

df1 degrees of freedom df2 degrees of freedom

p.value p-value

call function call

rmmcp returns an object of class "mcp1" containing:

comp inference for all pairwise comparisons

fnames names of the factor levels

#### References

Wilcox, R. (2012). Introduction to Robust Estimation and Hypothesis Testing (3rd ed.). Elsevier.

# See Also

```
rmanovab, med1way, t1way
```

```
head(WineTasting)
rmanova(WineTasting$Taste, WineTasting$Wine, WineTasting$Taster)

## post hoc
rmmcp(WineTasting$Taste, WineTasting$Wine, WineTasting$Taster)

head(bush)
require(reshape)
bushLong <- melt(bush, id.var = "participant", variable_name = "food")
rmanova(bushLong$value, bushLong$food, bushLong$participant)

## post hoc
rmmcp(bushLong$value, bushLong$food, bushLong$participant)</pre>
```

26 rmanovab

rmanovab	A heteroscedastic one-way repeated measures bootstrap ANOVA for
	trimmed means

#### **Description**

The rmanovab function computes a bootstrap version of the one-way repeated measures ANOVA for the trimmed means. Homoscedasticity assumption not required. Corresponding post hoc tests can be performed using pairdepb.

## Usage

```
rmanovab(y, groups, blocks, tr = 0.2, nboot = 599, ...)
pairdepb(y, groups, blocks, tr = 0.2, nboot = 599, ...)
```

# **Arguments**

y a numeric vector of data values (response).

groups a vector giving the group of the corresponding elements of y.

blocks a vector giving the block of the corresponding elements of y.

tr trim level for the mean.

nboot number of bootstrap samples.

... currently ignored.

# Value

rmanovab an object of class "rmanovab" containing:

test value of the test statistic

crit critical value call function call

pairdepb returns an object of class "mcp2" containing:

comp inference for all pairwise comparisons

fnames names of the factor levels

## References

Wilcox, R. (2012). Introduction to Robust Estimation and Hypothesis Testing (3rd ed.). Elsevier.

#### See Also

rmanova

runmean 27

#### **Examples**

```
set.seed(123)
rmanovab(WineTasting$Taste, WineTasting$Wine, WineTasting$Taster, nboot = 300)
## post hoc
set.seed(123)
pairdepb(WineTasting$Taste, WineTasting$Wine, WineTasting$Taster, nboot = 300)
```

runmean

Running Interval Smoother

# Description

The runmean implements a running interval smoother on the trimmed mean, rungen uses general M-estimators, runmbo performs interval smoothing on M-estimators with bagging.

#### Usage

```
runmean(x, y, fr = 1, tr = 0.2, ...)
rungen(x, y, fr = 1, est = "mom", ...)
runmbo(x, y, fr = 1, est = "mom", nboot = 40, ...)
```

# **Arguments**

Х	a numeric vector of data values (predictor)
У	a numeric vector of data values (response)
fr	smoothing factor (see details)
tr	trim level for the mean
est	type of M-estimator ("mom", "onestep", or "median")
nboot	number of bootstrap samples
	currently ignored.

# **Details**

The larger the smoothing factor, the stronger the smoothing. Often the choice fr = 1 gives good results; the general strategy is to find the smallest constant so that the plot looks reasonably smooth.

# Value

Returns the fitted values.

#### References

Wilcox, R. (2012). Introduction to Robust Estimation and Hypothesis Testing (3rd ed.). Elsevier.

28 spider

#### See Also

ancova

#### **Examples**

```
## trimmed mean smoother
fitmean <- runmean(Pygmalion$Pretest, Pygmalion$Posttest)</pre>
## MOM smoother
fitmest <- rungen(Pygmalion$Pretest, Pygmalion$Posttest)</pre>
## median smoother
fitmed <- rungen(Pygmalion$Pretest, Pygmalion$Posttest, est = "median")</pre>
## bagged onestep smoother
fitbag <- runmbo(Pygmalion$Pretest, Pygmalion$Posttest, est = "onestep")</pre>
## plot smoothers
plot(Pygmalion$Pretest, Pygmalion$Posttest, col = "gray", xlab = "Pretest", ylab = "Posttest",
     main = "Pygmalion Smoothing")
orderx <- order(Pygmalion$Pretest)</pre>
lines(Pygmalion$Pretest[orderx], fitmean[orderx], lwd = 2)
lines(Pygmalion$Pretest[orderx], fitmest[orderx], lwd = 2, col = 2)
lines(Pygmalion$Pretest[orderx], fitmed[orderx], lwd = 2, col = 3)
lines(Pygmalion$Pretest[orderx], fitbag[orderx], lwd = 2, col = 4)
legend("topleft", legend = c("Trimmed Mean", "MOM", "Median", "Bagged Onestep"), col = 1:4, lty = 1)
```

spider

Arachnophobes

# Description

24 arachnophobes were used in all. 12 were asked to play with a big hairy tarantula spider with big fangs and an evil look. Their subsequent anxiety was measured. The remaining 12 were shown only picture of the same hairy tarantula. Again, the anxiety was measured.

# Usage

spider

#### **Format**

A data frame with 2 variables and 24 observations:

```
Group picture vs. real spider
Anxiety anxiety measure
```

#### Details

Dataset from Field et al. book (p. 362).

swimming 29

#### References

Field, A., Miles, J., & Field, Z. (2012). Discovering Statistics Using R. Sage.

#### **Examples**

spider

swimming

Optimistic and Pessimistic Swimmers

#### **Description**

At a swimming team practice, all participants were asked to swim their best event as far as possible, but in each case the time that was reported was falsified to indicate poorer than expected performance (i.e., each swimmer was disappointed). 30 min later, they did the same performance. The authors predicted that on the second trial more pessimistic swimmers would do worse than on their first trial, whereas optimistic swimmers would do better. The response is ratio = Time1/Time2 (> 1 means that a swimmer did better in trial 2).

#### Usage

swimming

#### **Format**

A data frame with 4 variables and 58 observations:

Optim Optimists and pessimists

Sex Gender of the swimmer

Event Swimming event: freestyle, breaststroke, backstroke

Ratio Ratio between the swimming times

#### References

Seligman, M. E. P., Nolen-Hoeksema, S., Thornton, N., & Thornton, C. M. (1990). Explanatory style as a mechanism of disappointing athletic performance. Psychological Science, 1, 143-146.

# **Examples**

summary(swimming)

30 t1way

t1way

A heteroscedastic one-way ANOVA for trimmed means.

#### **Description**

The t1way function computes a one-way ANOVA on trimmed means. Homoscedasticity assumption not required. It uses a generalization of Welch's method. Corresponding post hoc tests can be performed using 1incon.

#### Usage

```
t1way(formula, data, tr = 0.2, alpha = 0.05, nboot = 100, ...)
lincon(formula, data, tr = 0.2, alpha = 0.05, method = "hochberg", ...)
```

## **Arguments**

formula an object of class formula.

data an optional data frame for the input data.

tr trim level for the mean.

alpha alpha level for CI computation.

nboot number of bootstrap samples for effect size CI computation.

method method to correct the p-value (see p.adjust)

... currently ignored.

#### **Details**

In the post hoc computations, confidence intervals and p-values are adjusted to control FWE. The default for the p-values is to use Hochberg's 1988 sharper Bonferroni procedure.

#### Value

t1way returns an object of class "t1way" containing:

test value of the test statistic (F-statistic)

df1 degrees of freedom df2 degrees of freedom

p.value p-value

effsize explanatory measure of effect size

effsize\_ci boostrap effect size CI

call function call

lincon returns an object of class "mcp1" containing:

comp inference for all pairwise comparisons

fnames names of the factor levels

linconv2 returns an object of class "linconv2" containing:

t1waybt 31

#### References

Wilcox, R. (2012). Introduction to Robust Estimation and Hypothesis Testing (3rd ed.). Elsevier.

#### See Also

```
med1way,t1waybt
```

# **Examples**

```
set.seed(123)
t1way(libido ~ dose, data = viagra)
## post hoc tests
lincon(libido ~ dose, data = viagra)
```

t1waybt

Bootstrap version of the heteroscedastic one-way ANOVA for trimmed means.

# Description

Test the hypothesis of equal trimmed means using a percentile t bootstrap method. Corresponding post hoc tests are provided in mcppb20.

# Usage

```
t1waybt(formula, data, tr = 0.2, nboot = 599, ...)
mcppb20(formula, data, tr = 0.2, nboot = 599, ...)
```

## **Arguments**

formula an object of class formula.

data an optional data frame for the input data.

tr trim level for the mean.

nboot number of bootstrap samples.

... currently ignored.

#### Value

Returns an object of class t1waybt containing:

test value of the test statistic

p.value p-value

Var. Explained explained amount of variance

Effect.Size effect size

nboot.eff effective number of bootstrap samples

32 t2way

call function call

mcppb20 returns an object of class "mcp1" containing:

comp inference for all pairwise comparisons

fnames names of the factor levels

# References

Wilcox, R. (2012). Introduction to Robust Estimation and Hypothesis Testing (3rd ed.). Elsevier.

#### See Also

```
t1way,med1way
```

#### **Examples**

```
t1waybt(libido ~ dose, data = viagra)
## post hoc
mcppb20(libido ~ dose, data = viagra)
```

t2way

A two-way ANOVA for trimmed means, M-estimators, and medians.

#### **Description**

The t2way function computes a two-way ANOVA for trimmed means with interactions effects. Corresponding post hoc tests are in mcp2atm. pbad2way performs a two-way ANOVA using Mestimators for location with mcp2a for post hoc tests.

#### Usage

```
t2way(formula, data, tr = 0.2, ...)
pbad2way(formula, data, est = "mom", nboot = 599, pro.dis = FALSE, ...)
mcp2atm(formula, data, tr = 0.2, ...)
mcp2a(formula, data, est = "mom", nboot = 599, ...)
```

# **Arguments**

formula an object of class formula.

data an optional data frame for the input data.

tr trim level for the mean.

est Estimate to be used for the group comparisons: either "onestep" for one-step

M-estimator of location using Huber's Psi, "mom" for the modified one-step

(MOM) estimator of location based on Huber's Psi, or "median".

nboot number of bootstrap samples.

t2way 33

pro.dis If FALSE, Mahalanobis distances are used; if TRUE projection distances are computed.

... currently ignored.

#### **Details**

t2way does not report any degrees of freedom since an adjusted critical value is used. pbad2way returns p-values only; if it happens that the variance-covariance matrix in the Mahalanobis distance computation is singular, it is suggested to use the projection distances by setting pro.dis = TRUE.

#### Value

The functions t2way and pbad2way return an object of class t2way containing:

Qa first main effect

A.p.value p-value first main effect

Qb second main effect

B.p. value p-value second main effect

Qab interaction effect

AB.p.value p-value interaction effect

call function call
varnames variable names
dim design dimensions

The functions mcp2atm and mcp2a return an object of class mcp containing:

effects list with post hoc comparisons for all effects

contrasts design matrix

#### References

Wilcox, R. (2012). Introduction to Robust Estimation and Hypothesis Testing (3rd ed.). Elsevier.

#### See Also

```
t1way, med1way, t2way
```

```
## 2-way ANOVA on trimmed means
t2way(attractiveness ~ gender*alcohol, data = goggles)
## post hoc tests
mcp2atm(attractiveness ~ gender*alcohol, data = goggles)
## 2-way ANOVA on MOM estimator
pbad2way(attractiveness ~ gender*alcohol, data = goggles)
```

34 *t3way* 

```
## post hoc tests
mcp2a(attractiveness ~ gender*alcohol, data = goggles)

## 2-way ANOVA on medians
pbad2way(attractiveness ~ gender*alcohol, data = goggles, est = "median")

## post hoc tests
mcp2a(attractiveness ~ gender*alcohol, data = goggles, est = "median")

## extract design matrix
model.matrix(mcp2a(attractiveness ~ gender*alcohol, data = goggles, est = "median"))
```

t3way

A three-way ANOVA for trimmed means.

# Description

This function computes a three-way ANOVA for trimmed means with all interactions effects.

#### Usage

```
t3way(formula, data, tr = 0.2, ...)
```

#### **Arguments**

formula an object of class formula.

data an optional data frame for the input data.

tr trim level for the mean.
... currently ignored.

## Value

Returns an object of class t3way containing:

Qa first main effect

A.p.value p-value first main effect

Qb second main effect

B.p. value p-value second main effect

Qc third main effect

C.p.value p-value third main effect

Qab first two-way interaction effect

AB.p.value p-value first two-way interaction effect
Qac second two-way interaction effect

AC.p.value p-value second two-way interaction effect

trimcibt 35

Qbc third two-way interaction effect

BC.p.value p-value third two-way interaction effect

Qabc three-way interaction effect

ABC.p.value p-value three-way interaction effect

call function call variable names

## References

Wilcox, R. (2012). Introduction to Robust Estimation and Hypothesis Testing (3rd ed.). Elsevier.

#### See Also

```
t1way, t2way
```

## **Examples**

```
t3way(aggressive ~ degree*gender*type, data = movie)
```

trimcibt

Bootstrap-t method for one-sample test

# Description

Compute a 1-alpha confidence interval for the trimmed mean using a bootstrap percentile t method.

# Usage

```
trimcibt(x, nv = 0, tr = 0.2, alpha = 0.05, nboot = 200, ...)
```

# Arguments

x a numeric vector. nv value under H0.

tr trim level for the mean.

alpha alpha level.

nboot number of bootstrap samples.

... currently ignored.

36 trimse

#### Value

Returns an object of class "trimcibt" containing:

ci 95% confidence interval
estimate trimmed mean
p.value p-value
test.stat t-statistic
tr trimming level
n number of effective observations

#### References

Wilcox, R. (2017). Introduction to Robust Estimation and Hypothesis Testing (4th ed.). Elsevier.

#### See Also

onesampb

#### **Examples**

```
set.seed(123)
x <- rnorm(30)
trimcibt(x, nboot = 100) ## H0: Psi = 0</pre>
```

trimse

Robust location measures and their standard errors (se).

#### **Description**

The following functions for estimating robust location measures and their standard errors are provided: winmean for the Winsorized mean, winse for its se, trimse for the trimmend mean se, msmedse for the median se, mest for the M-estimator with se in mestse. The functions onestep and mom compute the one-step and modified one-step (MOM) M-estimator. The Winsorized variance is implemented in winvar.

#### Usage

```
winmean(x, tr = 0.2, na.rm = FALSE, ...)
winvar(x, tr = 0.2, na.rm = FALSE, STAND = NULL, ...)
winse(x, tr = 0.2, ...)
trimse(x, tr = 0.2, na.rm = FALSE, ...)
msmedse(x, sewarn = TRUE, ...)
mest(x, bend = 1.28, na.rm = FALSE, ...)
mestse(x, bend = 1.28, ...)
onestep(x, bend = 1.28, na.rm = FALSE, MED = TRUE, ...)
mom(x, bend = 2.24, na.rm = TRUE, ...)
```

trimse 37

### Arguments

x	a numeric vector containing the values whose measure is to be computed.
tr	trim lor Winsorizing level.
na.rm	a logical value indicating whether NA values should be stripped before the computation proceeds.
sewarn	a logical value indicating whether warnings for ties should be printed.
bend	bending constant for M-estimator.
MED	if TRUE, median is used as initial estimate.
STAND	no functionality, kept for WRS compatibility purposes.
	currently ignored.

#### **Details**

The standard error for the median is computed according to McKean and Shrader (1984).

#### References

Wilcox, R. (2012). Introduction to Robust Estimation and Hypothesis Testing (3rd ed.). Elsevier.

McKean, J. W., & Schrader, R. M. (1984). A comparison of methods for studentizing the sample median. Communications in Statistics - Simulation and Computation, 13, 751-773.

Dana, E. (1990). Salience of the self and salience of standards: Attempts to match self to standard. Unpublished PhD thesis, Department of Psychology, University of Southern California.

#### **Examples**

```
## Self-awareness data (Dana, 1990): Time persons could keep a portion of an
## apparatus in contact with a specified range.
self <- c(77, 87, 88, 114, 151, 210, 219, 246, 253, 262, 296, 299, 306, 376,
          428, 515, 666, 1310, 2611)
mean(self, 0.1)
                  ## .10 trimmed mean
trimse(self, 0.1) ## se trimmed mean
winmean(self, 0.1) ## Winsorized mean (.10 Winsorizing amount)
winse(self, 0.1) ## se Winsorized mean
winvar(self, 0.1) ## Winsorized variance
                   ## median
median(self)
msmedse(self)
                   ## se median
mest(self)
                   ## Huber M-estimator
mestse(self)
                   ## one-step M-estimator
onestep(self)
                   ## modified one-step M-estimator
mom(self)
```

38 twocor

twocor

Confidence intervals for two-sided tests on correlation coefficients.

## Description

The twopcor function tests whether the difference between two Pearson correlations is 0. The twocor function performs the same test on a robust correlation coefficient (percentage bend correlation or Winsorized correlation).

## Usage

```
twopcor(x1, y1, x2, y2, nboot = 599, ...)
twocor(x1, y1, x2, y2, corfun = "pbcor", nboot = 599, tr = 0.2, beta = 0.2, ...)
```

#### **Arguments**

x1	a numeric vector.
y1	a numeric vector.
x2	a numeric vector.
y2	a numeric vector.
nboot	number of bootstrap samples.
corfun	Either "pbcor" for percentage based correlation or "wincor" for Winsorized correlation.
tr	amount of Winsorization.
beta	bending constant.
	currently ignored.

## **Details**

It is tested whether the first correlation coefficient (based on x1 and y1) equals to the second correlation coefficient (based on x2 and y2). Both approaches return percentile bootstrap CIs.

## Value

twopcor and twocor return an object of class "twocor" containing:

```
r1 robust correlation coefficient
r2 value of the test statistic
ci confidence interval
p.value p-value
call function call
```

#### References

Wilcox, R. (2012). Introduction to Robust Estimation and Hypothesis Testing (3rd ed.). Elsevier.

viagra 39

#### See Also

```
pbcor, wincor
```

#### **Examples**

```
ct1 <- subset(hangover, subset = (group == "control" & time == 1))$symptoms
ct2 <- subset(hangover, subset = (group == "control" & time == 2))$symptoms
at1 <- subset(hangover, subset = (group == "alcoholic" & time == 1))$symptoms
at2 <- subset(hangover, subset = (group == "alcoholic" & time == 2))$symptoms
set.seed(111)
twopcor(ct1, ct2, at1, at2)
set.seed(123)
twocor(ct1, ct2, at1, at2, corfun = "pbcor", beta = 0.15)
set.seed(224)
twocor(ct1, ct2, at1, at2, corfun = "wincor", tr = 0.15, nboot = 50)</pre>
```

viagra

Effects of Viagra

## Description

Participants were assigned randomly to three viagra dosages (placebo, low dosage, high dosage). The dependent variable was an objective measure of libido.

## Usage

viagra

#### **Format**

A data frame with 2 variables and 15 observations:

```
dose viagra dosage
libido objective measure of libido
```

#### **Details**

Artificial dataset from Field et al. book (p. 401).

#### References

Field, A., Miles, J., & Field, Z. (2012). Discovering Statistics Using R. Sage.

# Examples

viagra

40 wmcpAKP

WineTasting

Wine Tasting

## Description

In this hypothetical dataset we have three types of wine (A, B and C). We asked 22 friends to taste each of the three wines (in a blind fold fashion), and then to give a grade of 1 to 7. We asked them to rate the wines 5 times each, and then averaged their results to give a number for a persons preference for each wine.

# Usage

```
WineTasting
```

#### **Format**

A data frame with 3 variables and 66 observations:

```
Taste Taste Rating
Wine Wine (A, B, C)
Taster Taster (index)
```

## **Examples**

```
WineTasting
summary(WineTasting)
```

wmcpAKP

Effect size for dependent samples ANOVA

# Description

Compute an AKP-type effect size for dependent sample ANOVA

#### Usage

```
wmcpAKP(x, tr = 0.2, nboot = 200, ...)
```

## **Arguments**

x data frame in wide format (no missing values allowed)
tr trim level for the means.

nboot number of bootstrap samples.

... currently ignored.

yuen 41

#### **Details**

The computation is based on a modification of the Algina-Keselman-Penfield effect size for J dependent samples.

#### References

Algina, J., Keselman, H.J., & Penfield, R.D. (2005). An alternative to Cohen's standardized mean difference effect size: A robust parameter and confidence interval in the two independent groups case. Psychological Methods, 10, 317-328.

#### See Also

```
rmanova, yuend
```

#### **Examples**

```
## Not run:
require(reshape)
WineLong <- cast(WineTasting, Taster ~ Wine, value = "Taste")[,-1]
set.seed(123)
effsize <- wmcpAKP(WineLong, nboot = 20)
effsize
## End(Not run)</pre>
```

yuen

Independent samples t-tests on robust location measures including effect sizes.

## **Description**

The function yuen performs Yuen's test for trimmed means, yuenbt is a bootstrap version of it. akp.effect and yuen.effect.ci can be used for effect size computation. The pb2gen function performs a t-test based on various robust estimators, medpb2 compares two independent groups using medians, and gcomhd compares arbitrary quantiles.

### Usage

42 yuen

#### **Arguments**

formula an object of class formula.

data an optional data frame for the input data.

tr trim level for the mean.

nboot number of bootstrap samples.

side = TRUE indicates two-sided method using absolute value of the test statis-

tics within the bootstrap; otherwise the equal-tailed method is used.

est estimate to be used for the group comparisons: either "onestep" for one-step

M-estimator of location using Huber's Psi, "mom" for the modified one-step

(MOM) estimator of location based on Huber's Psi, or "median", "mean".

q quantiles to be used for comparison.

alpha alpha level.

ADJ. CI whether CIs should be adjusted.

EQVAR whether variances are assumed to be equal across groups.

... currently ignored.

#### **Details**

If yuenbt is used, p-value computed only when side = TRUE. medpb2 is just a wrapper function for pb2gen with the median as M-estimator. It is the only known method to work well in simulations when tied values are likely to occur.qcomhd returns p-values and critical p-values based on Hochberg's method.

#### Value

Returns objects of classes "yuen" or "pb2" containing:

test value of the test statistic (t-statistic)

p.value p-value

conf.int confidence interval df degress of freedom

diff trimmed mean difference

effsize explanatory measure of effect size

call function call

qcomhd returns an object of class "robtab" containing:

partable parameter table

yuend 43

#### References

Algina, J., Keselman, H.J., & Penfield, R.D. (2005). An alternative to Cohen's standardized mean difference effect size: A robust parameter and confidence interval in the two independent groups case. Psychological Methods, 10, 317-328.

Wilcox, R. (2012). Introduction to Robust Estimation and Hypothesis Testing (3rd ed.). Elsevier.

Wilcox, R., & Tian, T. (2011). Measuring effect size: A robust heteroscedastic approach for two or more groups. Journal of Applied Statistics, 38, 1359-1368.

Yuen, K. K. (1974). The two sample trimmed t for unequal population variances. Biometrika, 61, 165-170.

#### See Also

```
t1way,t1waybt
```

## **Examples**

```
set.seed(123)
## Yuen's test
yuen(Anxiety ~ Group, data = spider)
## Bootstrap version of Yuen's test (symmetric CIs)
yuenbt(Anxiety ~ Group, data = spider)
## Robust Cohen's delta
akp.effect(Anxiety ~ Group, data = spider)
## Using an M-estimator
pb2gen(Anxiety ~ Group, data = spider, est = "mom")
pb2gen(Anxiety ~ Group, data = spider, est = "mean")
pb2gen(Anxiety ~ Group, data = spider, est = "median")
## Using the median
medpb2(Anxiety ~ Group, data = spider)
## Quantiles
set.seed(123)
qcomhd(Anxiety \sim Group, data = spider, q = c(0.8, 0.85, 0.9), nboot = 500)
```

yuend

Paired samples robust t-tests.

#### **Description**

The function yuend performs Yuen's test on trimmed means for dependent samples. Dqcomhd compares the quantiles of the marginal distributions associated with two dependent groups via hd estimator. Tied values are allowed. dep.effect computes various effect sizes and confidence intervals for two dependent samples (see Details).

44 yuend

### Usage

```
yuend(x, y, tr = 0.2, ...)

Dqcomhd(x, y, q = c(1:9)/10, nboot = 1000, na.rm = TRUE, ...)

dep.effect(x, y, tr = 0.2, nboot = 1000, ...)
```

#### **Arguments**

an numeric vector of data values (e.g. for time 1).

y an numeric vector of data values (e.g. for time 2).

tr trim level for the means.

q quantiles to be compared.

nboot number of bootstrap samples.

na.rm whether missing values should be removed.

currently ignored.

#### **Details**

The test statistic is a paired samples generalization of Yuen's independent samples t-test on trimmed means.

dep.effect computes the following effect sizes:

AKP: robust standardized difference similar to Cohen's d

QS: Quantile shift based on the median of the distribution of difference scores,

QStr: Quantile shift based on the trimmed mean of the distribution of X-Y

SIGN: P(X<Y), probability that for a random pair, the first is less than the second.

#### Value

yuend returns an object of class "yuen" containing:

test value of the test statistic (t-statistic)

p.value p-value

conf.int confidence interval df degress of freedom

diff trimmed mean difference

call function call

Dqcomhd returns an object of class "robtab" containing:

partable parameter table

dep. effect returns a matrix with the null value of the effect size, the estimated effect size, small/medium/large conventions, and lower/upper CI bounds.

ZYmediate 45

#### References

Wilcox, R. (2012). Introduction to Robust Estimation and Hypothesis Testing (3rd ed.). Elsevier.

#### See Also

```
yuen, qcomhd
```

#### **Examples**

```
## Cholesterol data from Wilcox (2012, p. 197)
before <- c(190, 210, 300,240, 280, 170, 280, 250, 240, 220)
after <- c(210, 210, 340, 190, 260, 180, 200, 220, 230, 200)
yuend(before, after)
set.seed(123)
Dqcomhd(before, after, nboot = 200, q = c(0.25, 0.5, 0.75))
set.seed(123)
dep.effect(before, after)</pre>
```

ZYmediate

Robust mediation test

#### **Description**

Performs a robust mediation test according to the method proposed by Zu & Yuan (2010).

## Usage

```
ZYmediate(x, y, med, nboot = 2000, alpha = 0.05, kappa = 0.05, ...)
```

#### **Arguments**

```
x vector with predictor values.

y vector with response values.

med vector with mediator values.

nboot number of bootstrap samples.

alpha alpha level.

kappa the percent of cases to be controlled when robust method is used.

... currently ignored.
```

2Y mediate

## Value

ZYmediate returns an object of class "robmed" containing:

a.est	effect of predictor on mediator)
b.est	effect of mediator on response (in multiple regression model which includes the predictor as well)
ab.est	indirect effect (mediation effect)
CI.ab	confidence interval mediation effect
p.value	p-value mediation test
call	function call

#### References

Zu J., Yuan, K.-H. (2010). Local influence and robust procedures for mediation analysis. Multivariate Behavioral Research, 45, 1-44.

# **Examples**

```
## Leerkes data:
## Y: Efficacy
## X: MatCare
## M: Esteem

## fitting robust mediator regressions
require(MASS)
summary(rlm(Efficacy ~ MatCare, data = Leerkes))
summary(rlm(Esteem ~ MatCare, data = Leerkes))
summary(rlm(Efficacy ~ MatCare + Esteem, data = Leerkes))
## robust testing of mediating effect (indirect effect)
with(Leerkes, ZYmediate(MatCare, Efficacy, Esteem))
```

# **Index**

* datasets	yuend, 43
bush, 6	ZYmediate, 45
chile, 9	
diet, 9	akp.effect (yuen), 41
electric, 10	ancboot (ancova), 2
essays, 11	ancova, $2, 28$
eurosoccer, 12	1.1
goggles, 12	binband, 4
hangover, 13	bush, 6
invisibility, 14	bwtrim, 7
Leerkes, 15	chile, 9
movie, 18	chile, y
picture, 21	dep.effect (yuend), 43
Pygmalion, 22	diet,9
spider, 28	discANOVA, 24
swimming, 29	discANOVA (binband), 4
viagra, 39	discmcp (binband), 4
WineTasting, 40	discstep (binband), 4
* models	Dqcomhd (yuend), 43
ancova, 2	
binband, 4	electric, 10
bwtrim, 7	essays, 11
med1way, 15	eurosoccer, 12
med2way, 16	1 12
onesampb, 18	goggles, 12
pbcor, 20	hangover, 13
Qanova, 23	nangover, 13
rmanova, 24	invisibility, 14
rmanovab, 26	3,
runmean, 27	Leerkes, 15
t1way, 30	lincon(t1way), 30
t1waybt, 31	
t2way, 32	mcp2a (t2way), 32
t3way, 34	mcp2atm(t2way), 32
trimcibt, 35	mcppb20 (t1waybt), 31
trimse, 36	med1way, 15, 17, 25, 31–33
twocor, 38	med2way, 16
wmcpAKP, 40	medpb2 (yuen), 41
yuen, 41	mest (trimse), 36

48 INDEX

mestse (trimse), 36 model.matrix.mcp (t2way), 32 mom (trimse), 36 movie, 18 msmedse (trimse), 36	<pre>trimcibt, 35 trimse, 36 tsplit (bwtrim), 7 twocor, 21, 38 twopcor (twocor), 38</pre>
onesampb, 18, 36 onestep (trimse), 36	viagra, 39
p.adjust, 30 pairdepb (rmanovab), 26 pb2gen (yuen), 41 pbad2way (t2way), 32 pball (pbcor), 20 pbcor, 20, 39 picture, 21 print.ancova (ancova), 2 print.mcp (t2way), 32 print.med1way (med1way), 15 print.pb2 (yuen), 41 print.pbcor (pbcor), 20 print.t1way (t1way), 30 print.t1waybt (t1waybt), 31 print.t2way (t2way), 32 print.t3way (t3way), 34 print.twocor (twocor), 38 print.yuen (yuen), 41 Pygmalion, 22	winall (pbcor), 20 wincor, 39 wincor (pbcor), 20 WineTasting, 40 winmean (trimse), 36 winse (trimse), 36 winvar (trimse), 36 wmcpAKP, 40  yuen, 41, 45 yuenbt (yuen), 41 yuend, 41, 43  ZYmediate, 45
Qanova, 5, 16, 23 qcomhd, 24, 45 qcomhd (yuen), 41	
rmanova, 24, 26, 41 rmanovab, 25, 26 rmmcp (rmanova), 24 rungen (runmean), 27 runmbo (runmean), 27 runmean, 27	
spider, 28 sppba (bwtrim), 7 sppbb (bwtrim), 7 sppbi (bwtrim), 7 swimming, 29	
$ \begin{array}{l} {\rm t1way}, 5, 16, 19, 24, 25, 30, 32, 33, 35, 43 \\ {\rm t1waybt}, 16, 31, 31, 43 \\ {\rm t2way}, 3, 8, 17, 32, 33, 35 \\ {\rm t3way}, 34 \end{array} $	