Package 'FastCUB'

March 8, 2024

Title Fast Estimation of CUB Models via Louis' Identity

Version 0.0.3

Description For ordinal rating data, consider the accelerated EM algorithm to estimate and test models within the family of

CUB models (where CUB stands for Combination of a

discrete Uniform and a shifted Binomial distributions). The proce-

dure is built upon Louis' identity for the observed information matrix. Best-subset variable selection is then implemented since it becomes more feasible from the computational point of view.

Depends R (>= 2.15.2)

License GPL-2 | GPL-3

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Repository CRAN

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```
bestcub
```

 $Best-subset\ variable\ selection\ for\ CUB\ models\ via\ fast\ EM\ algorithm$

Description

Perform a best-subset search for CUB models on the basis of the BIC index, by combining all possible covariates' specification for feeling and for uncertainty parameters

Usage

```
bestcub(ordinal,m,Y,W,toler=1e-4,maxiter=200,iterc=5,alpha=0.05,mix=FALSE,
tolmix=1e+2,fmix=NULL,invgen=TRUE)
```

Arguments

ordinal	Vector of ordinal responses
m	Number of ordinal categories
Υ	Matrix of selected covariates for the uncertainty parameter
W	Matrix of selected covariates for the feeling parameter
toler	Fixed error tolerance for final estimates
maxiter	Maximum number of iterations allowed for running the optimization algorithm
iterc	Iteration from which the acceleration strategy starts
alpha	Significant level for Wald test
mix	Logical: should a first preliminary standard EM be run at toler equal to tolmix? (default is FALSE)

tolmix	Error tolerance for first preliminary EM (if mix=TRUE).
fmix	Fraction of iteration needed for first preliminary EM (if mix=TRUE). Default is null.
invgen	Logical: should the recursive formula for the inverse of the information matrix be considered? (Default is TRUE)

Value

A list containing the following results:

vsel	List of all estimated models (with the accelerated EM)
bestW	Names of covariates for feeling in the best model with all significant effect
bestY	Names of covariates for feeling in the best model with all significant effect
param	ML estimates of the best model
se	Estimated standard errors for the best model
bic	BIC index of the best (significant) model
mattime	Matrix of computational time for each of the estimated model
matiter	Matrix of number of iterations occurred for each of the estimated model

See Also

fastCUB

BIC.fastCUB S3 BIC method for class "fastCUB"

Description

S3 BIC method for objects of class fastCUB.

Usage

```
## S3 method for class 'fastCUB'
BIC(object, ...)
```

Arguments

object	An object of class "fastCUB"
	Other arguments

Value

BIC index for the fitted model.

See Also

logLik, fastCUB

bitcsi

Description

Compute the shifted Binomial probabilities of ordinal responses.

Usage

bitcsi(m,ordinal,csi)

Arguments

m	Number of ordinal categories
ordinal	Vector of ordinal responses
csi	Feeling parameter of the shifted Binomial distribution

Value

A vector of the same length as ordinal, where each entry is the shifted Binomial probability of the corresponding observation.

References

Piccolo D. (2003). On the moments of a mixture of uniform and shifted binomial random variables, *Quaderni di Statistica*, **5**, 85–104

See Also

probcub00, probcubp0, probcub0q

Examples

```
data(univer)
m<-7
csi<-0.7
ordinal<-univer$informat
pr<-bitcsi(m,ordinal,csi)</pre>
```

bitgama

Description

Return the shifted Binomial probabilities of ordinal responses where the feeling component is explained by covariates via a logistic link.

Usage

bitgama(m,ordinal,W,gama)

Arguments

m	Number of ordinal categories
ordinal	Vector of ordinal responses
W	Matrix of covariates for the feeling component
gama	Vector of parameters for the feeling component, with length equal to NCOL(W)+1 to account for an intercept term (first entry of gama)

Value

A vector of the same length as ordinal, where each entry is the shifted Binomial probability for the corresponding observation and feeling value.

See Also

logis, probcub0q, probcubpq

Examples

```
n<-100
m<-7
W<-sample(c(0,1),n,replace=TRUE)
gama<-c(0.2,-0.2)
csivett<-logis(W,gama)
ordinal<-rbinom(n,m-1,csivett)+1
pr<-bitgama(m,ordinal,W,gama)</pre>
```

coef.fastCUB

Description

S3 method: coef for objects of class fastCUB.

Usage

S3 method for class 'fastCUB'
coef(object, ...)

Arguments

object	An object of class fastCUB
	Other arguments

Details

Returns estimated values of coefficients of the fitted model

Value

ML estimates of parameters of the fitted CUB model.

See Also

fastCUB, summary

cormat

Correlation matrix for estimated model

Description

Compute parameter correlation matrix for estimated model as returned by an object of class "fastCUB".

Usage

cormat(object,digits=options()\$digits)

Arguments

object	An object of class "fastCUB"
digits	Number of significant digits to be printed. Default is options()\$digits

dissim

Value

Parameters correlation matrix for fitted fastCUB models.

See Also

fastCUB, vcov

dissim

Normalized dissimilarity measure

Description

Compute the normalized dissimilarity measure between observed relative frequencies and estimated (theoretical) probabilities of a discrete distribution.

Usage

dissim(proba,probb)

Arguments

proba	Vector of observed relative frequencies
probb	Vector of estimated (theoretical) probabilities

Value

Numeric value of the dissimilarity index, assessing the distance to a perfect fit.

Examples

proba<-c(0.01,0.03,0.08,0.07,0.27,0.37,0.17) probb<-c(0.04,0.04,0.05,0.10,0.21,0.32,0.24) dissim(proba,probb) fastCUB

Description

Main function to estimate and validate a CUB model for explaining uncertainty and feeling for given ratings, with or without covariates, on the basis of Louis' identity for the information matrix and the derived accelerated estimation.

Usage

fastCUB(Formula, data, ...)

Arguments

Formula	Object of class Formula.
data	Data frame from which model matrices and response variables are taken.
	Additional arguments to be passed for the specification of the model, including covariates matrices Y, W, X for #' for uncertainty, feeling and shelter, respectively.

Details

This is the main function for CUB models, which calls for the corresponding functions whenever covariates are specified. It performs maximum likelihood estimation via the E-M algorithm for CUB models and extensions based on the Louis'identity for the observed information matrix.

Value

An object of the class "fastCUB": returns a list containing the following results:

estimates	Maximum likelihood estimates: (π, ξ)
loglik	Log-likelihood function at the final estimates
varmat	Variance-covariance matrix of final estimates
niter	Number of executed iterations
BIC	BIC index for the estimated model

See Also

probcub00, probcubp0, probcub0q, probcubpq,

fastCUB_package fastCUB package

Description

The package implements Louis' identity for CUB models for rating data, to retrieve the observed information matrix within the EM algorithm. On this basis, an accelerated estimation procedure is derived and best-subset variable selection is implemented.

Details

Package:	fastCUB
Туре:	Package
Version:	0.0.1
Date:	2019-03-05
License: GPL-2 GPL-3	

Author(s)

Rosaria Simone

References

Simone R. (2021). An accelerated EM algorithm for mixture models with uncertainty for rating data, *Computational Statistics*, **36**, 691-714 Louis T.A. (1982). Finding the Observed Information Matrix when Using the EM Algorithm, *Jour*-

*Louis 1.A. (1982). Finding the Observed Information Matrix when Using the EM Algorithm, Jour*nal of the Royal Statistical Society, Series B, 44, 226–233

fitted.fastCUB S3 method "fitted" for class "fastCUB"

Description

S3 method fitted for objects of class fastCUB.

Usage

S3 method for class 'fastCUB'
fitted(object, ...)

inibest

Arguments

object	An object of class fastCUB
	Other arguments

Details

Returns the fitted probability distribution for GEM models with no covariates. If only one dichotomous covariate is included in the model to explain some components, it returns the fitted probability distribution for each profile.

See Also

fastCUB

inibest

Preliminary estimators for CUB models without covariates

Description

Compute preliminary parameter estimates of a CUB model without covariates for given ordinal responses. These preliminary estimators are used within the package code to start the E-M algorithm.

Usage

inibest(m,freq)

Arguments

m	Number of ordinal categories
freq	Vector of the absolute frequencies of given ordinal responses

Value

A vector (π, ξ) of the initial parameter estimates for a CUB model without covariates, given the absolute frequency distribution of ordinal responses

References

Iannario M. (2009). A comparison of preliminary estimators in a class of ordinal data models, *Statistica & Applicazioni*, **VII**, 25–44 Iannario M. (2012). Preliminary estimators for a mixture model of ordinal data, *Advances in Data Analysis and Classification*, **6**, 163–184

See Also

inibestgama

inibestgama

Examples

```
m<-9
freq<-c(10,24,28,36,50,43,23,12,5)
estim<-inibest(m,freq)
pai<-estim[1]
csi<-estim[2]</pre>
```

Preliminary parameter estimates of a CUB model with covariates for feeling

Description

Compute preliminary parameter estimates for the feeling component of a CUB model fitted to ordinal responses These estimates are set as initial values for parameters to start the E-M algorithm.

Usage

inibestgama(m,ordinal,W)

Arguments

m	Number of ordinal categories
ordinal	Vector of ordinal responses
W	Matrix of selected covariates for explaining the feeling component

Value

A vector of length equal to NCOL(W)+1, whose entries are the preliminary estimates of the parameters for the feeling component, including an intercept term as first entry.

References

Iannario M. (2008). Selecting feeling covariates in rating surveys, *Rivista di Statistica Applicata*, **20**, 103–116

Iannario M. (2009). A comparison of preliminary estimators in a class of ordinal data models, *Statistica & Applicazioni*, **VII**, 25–44

Iannario M. (2012). Preliminary estimators for a mixture model of ordinal data, *Advances in Data Analysis and Classification*, **6**, 163–184

See Also

inibest

Examples

```
data(univer)
m<-7; ordinal<-univer$global; cov<-univer$diploma
ini<-inibestgama(m,ordinal,W=cov)</pre>
```

invmatgen

Description

Compute the variance-covariance matrix of the incomplete score vector involved in Louis' identity for the observed information matrix

Usage

invmatgen(G,H,listE)

Arguments

G	Primary matrix for the sum decomposition of \$G+H\$
Н	Secondary matrix for the sum decomposition of \$G+H\$
listE	Auxiliary matrices that sum up to H

Value

The inverse of matrix G + H computed recursively thanks to matrices listed in listE

References

Miller K. (1981). On the inverse of the sum of matrices, Mathematics Magazine, 54, 67-72

See Also

fastCUB

logis

The logistic transform

Description

Create a matrix YY binding array Y with a vector of ones, placed as the first column of YY. It applies the logistic transform componentwise to the standard matrix multiplication between YY and param.

Usage

logis(Y,param)

Arguments

Υ	A generic matrix or one dimensional array
param	Vector of coefficients, whose length is $NCOL(Y) + 1$ (to consider also an intercept term)

Value

Return a vector whose length is NROW(Y) and whose i-th component is the logistic function at the scalar product between the i-th row of YY and the vector param.

Examples

```
n<-50
Y<-sample(c(1,2,3),n,replace=TRUE)
param<-c(0.2,0.7)
logis(Y,param)
```

logLik.fastCUB logLik S3 Method for class "fastCUB"

Description

S3 method: logLik() for objects of class "fastCUB".

Usage

S3 method for class 'fastCUB'
logLik(object, ...)

Arguments

object	An object of class "fastCUB"
	Other arguments

Value

Log-likelihood at the final ML estimates for parameters of the fitted fastCUB model.

See Also

fastCUB

makeplot

Description

Plot facilities for objects of class "fastCUB".

Usage

makeplot(object)

Arguments

object An object of class "fastCUB"

Details

Returns a plot comparing fitted probabilities and observed relative frequencies for GEM models without covariates. If only one explanatory dichotomous variable is included in the model for one or all components, then the function returns a plot comparing the distributions of the responses conditioned to the value of the covariate.

print.fastCUB S3 method: print for class "fastCUB"

Description

S3 method print for objects of class fastCUB.

Usage

S3 method for class 'fastCUB'
print(x, ...)

Arguments

х	An object of class fastCUB
	Other arguments

Value

Brief summary results of the fitting procedure, including parameter estimates, their standard errors and the executed call.

probbit

Description

Return the shifted Binomial probability distribution.

Usage

```
probbit(m,csi)
```

Arguments

m	Number of ordinal categories
csi	Feeling parameter

Value

The vector of the probability distribution of a shifted Binomial model.

See Also

bitcsi, probcub00

Examples

```
m<-7
csi<-0.7
pr<-probbit(m,csi)
plot(1:m,pr,type="h",main="Shifted Binomial probability distribution",xlab="Categories")
points(1:m,pr,pch=19)</pre>
```

probcub00	

Probability distribution of a CUB model without covariates

Description

Compute the probability distribution of a CUB model without covariates.

Usage

probcub00(m,pai,csi)

probcub0q

Arguments

m	Number of ordinal categories
pai	Uncertainty parameter
csi	Feeling parameter

Value

The vector of the probability distribution of a CUB model.

References

Piccolo D. (2003). On the moments of a mixture of uniform and shifted binomial random variables. *Quaderni di Statistica*, **5**, 85–104

See Also

bitcsi, probcub0q, probcubp0, probcubpq

Examples

```
m<-9
pai<-0.3
csi<-0.8
pr<-probcub00(m,pai,csi)
plot(1:m,pr,type="h",main="CUB probability distribution",xlab="Ordinal categories")
points(1:m,pr,pch=19)</pre>
```

probcub0q	Probability distribution of a CUB model with covariates for the feeling
	component

Description

Compute the probability distribution of a CUB model with covariates for the feeling component.

Usage

```
probcub0q(m,ordinal,W,pai,gama)
```

Arguments

m	Number of ordinal categories
ordinal	Vector of ordinal responses
W	Matrix of covariates for explaining the feeling component NCOL(Y)+1 to include an intercept term in the model (first entry)
pai	Uncertainty parameter
gama	Vector of parameters for the feeling component, whose length equals NCOL(W)+1 to include an intercept term in the model (first entry)

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probcubp0

Value

A vector of the same length as ordinal, whose i-th component is the probability of the i-th observation according to a CUB distribution with the corresponding values of the covariates for the feeling component and coefficients specified in gama.

References

Piccolo D. (2006). Observed Information Matrix for MUB Models, *Quaderni di Statistica*, **8**, 33–78

Piccolo D. and D'Elia A. (2008). A new approach for modelling consumers' preferences, *Food Quality and Preference*, **18**, 247–259

Iannario M. and Piccolo D. (2012). CUB models: Statistical methods and empirical evidence, in: Kenett R. S. and Salini S. (eds.), *Modern Analysis of Customer Surveys: with applications using R*, J. Wiley and Sons, Chichester, 231–258

See Also

bitgama, probcub00, probcubp0, probcubpq

Examples

```
data(relgoods)
m<-10
naord<-which(is.na(relgoods$Physician))
nacov<-which(is.na(relgoods$Gender))
na<-union(naord,nacov)
ordinal<-relgoods$Physician[-na]
W<-relgoods$Gender[-na]
pai<-0.44; gama<-c(-0.91,-0.7)
pr<-probcub0q(m,ordinal,W,pai,gama)</pre>
```

probcubp0

Probability distribution of a CUB model with covariates for the uncertainty component

Description

Compute the probability distribution of a CUB model with covariates for the uncertainty component.

Usage

```
probcubp0(m,ordinal,Y,bet,csi)
```

Arguments

m	Number of ordinal categories
ordinal	Vector of ordinal responses
Y	Matrix of covariates for explaining the uncertainty component
bet	Vector of parameters for the uncertainty component, whose length equals NCOL(Y) + 1 to include an intercept term in the model (first entry)
csi	Feeling parameter

Value

A vector of the same length as ordinal, whose i-th component is the probability of the i-th observation according to a CUB model with the corresponding values of the covariates for the uncertainty component and coefficients for the covariates specified in bet.

References

Piccolo D. (2006). Observed Information Matrix for MUB Models, *Quaderni di Statistica*, **8**, 33–78

Piccolo D. and D'Elia A. (2008). A new approach for modelling consumers' preferences, *Food Quality and Preference*, **18**, 247–259

Iannario M. and Piccolo D. (2012). CUB models: Statistical methods and empirical evidence, in: Kenett R. S. and Salini S. (eds.), *Modern Analysis of Customer Surveys: with applications using R*, J. Wiley and Sons, Chichester, 231–258

See Also

bitgama, probcub00, probcubpq, probcub0q

Examples

```
data(relgoods)
m<-10
naord<-which(is.na(relgoods$Physician))
nacov<-which(is.na(relgoods$Gender))
na<-union(naord,nacov)
ordinal<-relgoods$Physician[-na]
Y<-relgoods$Gender[-na]
bet<-c(-0.81,0.93); csi<-0.20
probi<-probcubp0(m,ordinal,Y,bet,csi)</pre>
```

 ${\tt probcubpq}$

Probability distribution of a CUB model with covariates for both feeling and uncertainty

Description

Compute the probability distribution of a CUB model with covariates for both the feeling and the uncertainty components.

Usage

probcubpq(m,ordinal,Y,W,bet,gama)

Arguments

m	Number of ordinal categories
ordinal	Vector of ordinal responses
Υ	Matrix of covariates for explaining the uncertainty component
W	Matrix of covariates for explaining the feeling component
bet	Vector of parameters for the uncertainty component, whose length equals NCOL(Y) + 1 to include an intercept term in the model (first entry)
gama	Vector of parameters for the feeling component, whose length equals NCOL(W)+1 to include an intercept term in the model (first entry)

Value

A vector of the same length as ordinal, whose i-th component is the probability of the i-th rating according to a CUB distribution with given covariates for both uncertainty and feeling, and specified coefficients vectors bet and gama, respectively.

References

Piccolo D. (2006). Observed Information Matrix for MUB Models, *Quaderni di Statistica*, **8**, 33–78

Piccolo D. and D'Elia A. (2008). A new approach for modelling consumers' preferences, *Food Quality and Preference*, **18**, 247–259

Iannario M. and Piccolo D. (2012). CUB models: Statistical methods and empirical evidence, in: Kenett R. S. and Salini S. (eds.), *Modern Analysis of Customer Surveys: with applications using R*, J. Wiley and Sons, Chichester, 231–258

See Also

bitgama, probcub00, probcubp0, probcub0q

relgoods

Examples

```
data(relgoods)
m<-10
naord<-which(is.na(relgoods$Physician))
nacov<-which(is.na(relgoods$Gender))
na<-union(naord,nacov)
ordinal<-relgoods$Physician[-na]
W<-Y<-relgoods$Gender[-na]
gama<-c(-0.91,-0.7); bet<-c(-0.81,0.93)
probi<-probcubpq(m,ordinal,Y,W,bet,gama)</pre>
```

relgoods

Relational goods and Leisure time dataset

Description

Dataset consists of the results of a survey aimed at measuring the evaluation of people living in the metropolitan area of Naples, Italy, with respect to of relational goods and leisure time collected in December 2014. Every participant was asked to assess on a 10 point ordinal scale his/her personal score for several relational goods (for instance, time dedicated to friends and family) and to leisure time. In addition, the survey asked respondents to self-evaluate their level of happiness by marking a sign along a horizontal line of 110 millimeters according to their feeling, with the left-most extremity standing for "extremely unhappy", and the right-most extremity corresponding to the status "extremely happy".

Usage

data(relgoods)

Format

The description of subjects' covariates is the following:

ID An identification number

Gender A factor with levels: 0 = man, 1 = woman

BirthMonth A variable indicating the month of birth of the respondent

BirthYear A variable indicating the year of birth of the respondent

Family A factor variable indicating the number of members of the family

Year .12 A factor with levels: 1 = if there is any child aged less than 12 in the family, 0 = otherwise

- EducationDegree A factor with levels: 1 = compulsory school, 2 = high school diploma, 3 = Graduated-Bachelor degree, 4 = Graduated-Master degree, 5 = Post graduated
- MaritalStatus A factor with levels: 1 = Unmarried, 2 = Married/Cohabitee, 3 = Separated/Divorced, 4 = Widower

Residence A factor with levels: 1 = City of Naples, 2 = District of Naples, 3 = Others Campania, 4 = Others Italia, 5 = Foreign countries

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relgoods

Glasses A factor with levels: 1 = wearing glasses or contact lenses, 0 = otherwise

RightHand A factor with levels: 1 = right-handed, 0 = left-handed

Smoking A factor with levels: 1 =smoker, 0 =not smoker

- WalkAlone A factor with levels: 1 = usually walking alone, 0 = usually walking in company
- job A factor with levels: 1 = Not working, 2 = Retired, 3 = occasionally, 4 = fixed-term job, 5 = permanent job
- PlaySport A factor with levels: 1 = Not playing any sport, 2 = Yes, individual sport, 3 = Yes, team sport

Pets A factor with levels: 1 =owning a pet, 0 =not owning any pet

1. Respondents were asked to evaluate the following items on a 10 point Likert scale, ranging from 1 = "never, at all" to 10 = "always, a lot":

WalkOut How often the respondent goes out for a walk

Parents How often respondent talks at least to one of his/her parents

MeetRelatives How often respondent meets his/her relatives

Association Frequency of involvement in volunteering or different kinds of associations/parties, etc

RelFriends Quality of respondent's relationships with friends

- RelNeighbours Quality of the relationships with neighbors
- NeedHelp Easiness in asking help whenever in need
- Environment Level of comfort with the surrounding environment
- Safety Level of safety in the streets
- EndofMonth Family making ends meet
- MeetFriend Number of times the respondent met his/her friends during the month preceding the interview
- Physician Importance of the kindness/simpathy in the selection of respondent's physician
- Happiness Each respondent was asked to mark a sign on a 110mm horizontal line according to his/her feeling of happiness (left endpoint corresponding to completely unhappy, right-most endpoint corresponding to extremely happy
- 2. The same respondents were asked to score the activities for leisure time listed below, according to their involvement/degree of amusement, on a 10 point Likert scale ranging from 1 = "At all, nothing, never" to 10 = "Totally, extremely important, always":
 - Videogames Reading Cinema Drawing Shopping Writing Bicycle Tv StayWFriend Spending time with friends Groups Taking part to associations, meetings, etc.

Walking HandWork Hobby, gardening, sewing, etc. Internet Sport SocialNetwork Gym Quiz Crosswords, sudoku, etc. MusicInstr Playing a musical instrument GoAroundCar Hanging out by car Dog Walking out the dog GoOutEat Go to restaurants/pubs

Details

Period of data collection: December 2014 Mode of collection: questionnaire Number of observations: 2459 Number of subjects' covariates: 16 Number of analyzed items: 34 Warning: with a limited number of missing values

summary.fastCUB S3 method: summary for class "fastCUB"

Description

S3 method summary for objects of class fastCUB.

Usage

```
## S3 method for class 'fastCUB'
summary(object, correlation = FALSE, ...)
```

Arguments

object	An object of class fastCUB
correlation	Logical: should the estimated correlation matrix be returned? Default is FALSE
	Other arguments

Value

Extended summary results of the fitting procedure, including parameter estimates, their standard errors and Wald statistics, maximized log-likelihood compared with that of the saturated model and of a Uniform sample. AIC, BIC and ICOMP indeces are also displayed for model selection. Execution time and number of exectued iterations for the fitting procedure are aslo returned.

univer

Description

A sample survey on students evaluation of the Orientation services was conducted across the 13 Faculties of University of Naples Federico II in five waves: participants were asked to express their ratings on a 7 point scale (1 = "very unsatisfied", 7 = "extremely satisfied"). Here dataset collected during 2002 is loaded.

Usage

data(univer)

Format

The description of subjects' covariates is:

Faculty A factor variable, with levels ranging from 1 to 13 indicating the coding for the different university faculties

Freqserv A factor with levels: 0 =for not regular users, 1 =for regular users

Age Variable indicating the age of the respondent in years

Gender A factor with levels: 0 = man, 1 = woman

Diploma A factor with levels: 1 = classic studies, 2 = scientific studies, 3 = linguistic, 4 = Professional, 5 = Technical/Accountancy, 6 = others

Residence A factor with levels: 1 = city NA, 2 = district NA, 3 = others

ChangeFa A factor with levels: 1 = changed faculty, 2 = not changed faculty

Analyzed ordinal variables (Likert ordinal scale): 1 = "extremely unsatisfied", 2 = "very unsatisfied", 3 = "unsatisfied", 4 = "indifferent", 5 = "satisfied", 6 = "very satisfied", 7 = "extremely satisfied"

Informat Level of satisfaction about the collected information

Willingn Level of satisfaction about the willingness of the staff

Officeho Judgment about the Office hours

Competen Judgement about the competence of the staff

Global Global satisfaction

Details

Period of data collection: 2002 Mode of collection: questionnaire Number of observations: 2179 Number of subjects' covariates: 7 Number of analyzed items: 5 vcov.fastCUB

Description

S3 method: vcov for objects of class fastCUB.

Usage

S3 method for class 'fastCUB'
vcov(object, ...)

Arguments

object	An object of class fastCUB
	Other arguments

Value

Variance-covariance matrix of the final ML estimates for parameters of the fitted CUB model. It is computed on the basis of Louis' identity within the EM algorithm.

See Also

fastCUB

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