

# Package ‘ic.infer’

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**Title** Inequality Constrained Inference in Linear Normal Situations

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**Depends** R(>= 2.5.0)

**Imports** quadprog, mvtnorm, boot, kappalab

**Suggests** relaimpo

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**Description** Implements inequality constrained inference. This includes parameter estimation in normal (linear) models under linear equality and inequality constraints, as well as normal likelihood ratio tests involving inequality-constrained hypotheses. For inequality-constrained linear models, averaging over R-squared for different orderings of regressors is also included.

**License** GPL (>= 2)

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## Contents

bodyfat . . . . .	2
contr.diff . . . . .	3
grades . . . . .	4
ic.est . . . . .	5
ic.infer . . . . .	7
ic.test . . . . .	9
ic.weights . . . . .	13
internal.functions . . . . .	15
make.mon.ui . . . . .	16
or.relimp . . . . .	18
orlm . . . . .	20

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bodyfat	<i>Body fat data from Kutner et al. 2004</i>
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### Description

Data set with three explanatory variables and response variable body fat for 20 healthy females aged 35-44

### Usage

bodyfat

### Format

A data frame with four columns:

**Triceps** triceps skinfold thickness

**Thigh** thigh circumference

**Midarm** midarm circumference

**BodyFat** body fat

### Details

The data set contains three explanatory variables and the response variable body fat for 20 healthy females aged 35-44. As the variable body fat is very expensive to obtain, predicting it with the cheaper dimensional measurements is desirable. There is substantial multicollinearity among the explanatory variables.

### Author(s)

Ulrike Groemping, BHT Berlin

### Source

Kutner,M., Nachtsheim,C., Neter J., Li, W. (2005, 5th Ed.). *Applied Linear Statistical Models*. McGraw-Hill, New York.

Kutner,M., Nachtsheim,C., Neter J. (2004, 4th Ed.). *Applied Linear Regression Models*. McGraw-Hill, New York.

The data are published on the accompanying CD-Roms of those books (Table 1 in Chapter 7) and are also available online on the books homepages or from the UCLA website linked below. (Note that earlier editions of the book had Neter as first author and included Wasserman as author, but the earlier editions do not have these data.)

## References

UCLA: Statistical Consulting Group (without year). Applied Linear Statistical Models by Neter, Kutner, et. al. Chapter 7: Multiple Regression II | SAS Textbook Examples. <https://stats.oarc.ucla.edu/sas/examples/alsm/applied-linear-statistical-models-by-neter-kutner-et-al-chapter-7-> (accessed October 04, 2023).

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contr.diff	<i>Contrast function for factors with ordered values that yields increment coefficients</i>
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## Description

Function `contr.diff` is a contrast function for factors with ordered values. Coefficients for factors formatted with `contr.diff` are the increments from the current level to the neighbouring lower level.

## Usage

```
contr.diff(n, contrasts = TRUE)
```

## Arguments

n	vector of levels or integer number of levels
contrasts	logical indicating whether contrasts should be computed

## Details

The design matrix for an ordered factor formatted with `contr.diff` consists of ones for the current level itself and all lower levels. Thus, the estimated coefficients for each level are the estimated differences to the next lower level.

With this coding, the matrix `ui` in functions of package **ic.infer** can be chosen as the identity matrix for monotonicity constraints on the factor.

## Value

a matrix with a row for each level and a column for each dummy variable (when applied to a factor in a linear model).

## Author(s)

Ulrike Groemping, BHT Berlin

## See Also

See also [ic.test](#), [ic.est](#), [orlm](#), [contrasts](#) for other contrast functions

### Examples

```
## mu, Sigma and covariance matrix
means <- c(3,5,2,7)
## contrast matrix
contr.diff(4)
## design matrix
X <- cbind(rep(1,4),contr.diff(4))
## estimated coefficients
solve(t(X)%*%X,t(X)%*%means)
```

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grades

*Data set grades: Grade point averages by HSR and ACTC*

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### Description

The data set contains first-year grade point averages (GPAs) from 2397 Iowa university first-years who entered the university of Iowa as freshmen in the fall of 1978. The GPAs are separated out by two ordinal variables with 9 categories each, High-School-Ranking percentiles and ACT Classification.

### Usage

grades

### Format

A data frame with four columns:

**HSR** high-school-ranking percentiles

**ACTC** ACT classification (ACT is an organization that offers, among other things, college entrance exams in the US; up to 1996, ACT stood for “American College Testing”).

**meanGPA** grade point average for the HSR/ACTC combination

**n** sample size for the HSR/ACTC combination

### Author(s)

Ulrike Groemping, BHT Berlin

### Source

Robertson T, Wright F, Dykstra R (1988). *Order-Restricted Inference*. Wiley, New York. Table 1.3.1, p.13.

Thanks go to Wiley for granting a complimentary license for embedding the data into the package.

ic.est

*Functions for order-restricted estimates and printing thereof***Description**

Function `ic.est` estimates a mean vector under linear inequality constraints, functions `print.orest` and `summary.orest` provide printed results in different degrees of detail.

**Usage**

```
ic.est(x, Sigma, ui, ci = NULL, index = 1:nrow(Sigma), meq = 0,
      tol = sqrt(.Machine$double.eps))
## S3 method for class 'orest'
print(x, digits = max(3, getOption("digits") - 3), scientific = FALSE, ...)
## S3 method for class 'orest'
summary(object, display.unrestr = FALSE, brief = FALSE,
      digits = max(3, getOption("digits") - 3), scientific = FALSE, ...)
```

**Arguments**

<code>x</code>	for <code>ic.est</code> : unrestricted vector (e.g. mean of a sample of random vectors), from which the expected value under linear inequality (and perhaps equality) restrictions is to be estimated for <code>print.orest</code> : object of class <code>orest</code> (normally produced by <code>ic.est</code> or <code>orlm</code> )
<code>object</code>	for <code>summary.orest</code> : object of class <code>orest</code> (normally produced by <code>ic.est</code> or <code>orlm</code> )
<code>Sigma</code>	covariance or correlation matrix (or any multiple thereof) of <code>x</code>
<code>ui</code>	matrix (or vector in case of one single restriction only) defining the left-hand side of the restriction $ui \%*\% \mu \geq ci$ , where $\mu$ is the expectation vector of <code>x</code> ; the first few of these restrictions can be declared equality- instead of inequality restrictions (cf. argument <code>meq</code> ); if only part of the elements of $\mu$ are subject to restrictions, the columns of <code>ui</code> can be restricted to these elements, if their index numbers are provided in <code>index</code> Rows of <code>ui</code> must be linearly independent; in case of linearly dependent rows the function gives an error message with a hint which subset of rows is independent. Note that the restrictions must define a (possibly translated) cone, i.e. e.g. interval restrictions on a parameter are not permitted. See <a href="#">contr.diff</a> for examples of how to comfortably define various types of restriction.
<code>ci</code>	vector on the right-hand side of the restriction (cf. <code>ui</code> ), defaults to a vector of zeroes
<code>index</code>	index numbers of the components of $\mu$ , which are subject to the specified constraints as $ui \%*\% \mu[index] \geq ci$

meq	integer number (default 0) giving the number of rows of <code>ui</code> that are used for equality restrictions instead of inequality restrictions.
tol	numerical tolerance value; estimates closer to 0 than <code>tol</code> are set to exactly 0
digits	number of digits to be used in printing
scientific	if FALSE, suppresses scientific representation of numbers (default: FALSE)
...	further arguments to print
display.unrestr	if TRUE, unrestricted estimate (i.e. <code>object</code> ) is also displayed
brief	if TRUE, suppress printing of restrictions; default: FALSE

### Details

Function `ic.est` heavily relies on package **quadprog** for determining the optimizer. It is a convenience wrapper for `solve.QP` from that package. The function is guaranteed to work appropriately if the specified restrictions determine a (translated) cone. In that case, the estimate is the projection along matrix `Sigma` onto one of the faces of that cone (including the interior as the face of the highest dimension); this means that it minimizes the quadratic form  $t(x-b) \% \% \text{solve}(Sigma, x-b)$  among all `b` that satisfy the restrictions  $ui \% \% b \geq ci$  (or, if specified by `meq`, with the first `meq` restrictions equality instead of inequality restrictions).

### Value

Function `ic.est` outputs a list with the following elements:

<code>b.unrestr</code>	<code>x</code>
<code>b.restr</code>	restricted estimate
<code>Sigma</code>	as input
<code>ui</code>	as input
<code>ci</code>	as input
<code>restr.index</code>	index of components of <code>mu</code> , which are subject to the specified constraints as in input index
<code>meq</code>	as input
<code>iact</code>	active restrictions, i.e. restrictions that are satisfied with equality in the solution, as output by <code>solve.QP</code>

### Author(s)

Ulrike Groemping, BHT Berlin

### See Also

See also [ic.test](#), [ic.weights](#), [orlm](#), `solve.QP`

**Examples**

```

## different correlation structures
corr.plus <- matrix(c(1,0.9,0.9,1),2,2)
corr.null <- matrix(c(1,0,0,1),2,2)
corr.minus <- matrix(c(1,-0.9,-0.9,1),2,2)
## unrestricted vectors
x1 <- c(1, -1)
x2 <- c(-1, -1)
x3 <- c(10, -1)
## estimation under restriction non-negative orthant
## or first element equal to 0, second non-negative
ice <- ic.est(x1, corr.plus, ui=diag(c(1,1)), ci=c(0,0))
ice
summary(ice)
ice2 <- ic.est(x1, corr.plus, ui=diag(c(1,1)), ci=c(0,0), meq=1)
summary(ice2)
ic.est(x2, corr.plus, ui=diag(c(1,1)), ci=c(0,0))
ic.est(x2, corr.plus, ui=diag(c(1,1)), ci=c(0,0), meq=1)
ic.est(x3, corr.plus, ui=diag(c(1,1)), ci=c(0,0))
ic.est(x3, corr.plus, ui=diag(c(1,1)), ci=c(0,0), meq=1)
ic.est(x1, corr.null, ui=diag(c(1,1)), ci=c(0,0))
ic.est(x1, corr.null, ui=diag(c(1,1)), ci=c(0,0), meq=1)
ic.est(x2, corr.null, ui=diag(c(1,1)), ci=c(0,0))
ic.est(x2, corr.null, ui=diag(c(1,1)), ci=c(0,0), meq=1)
ic.est(x3, corr.null, ui=diag(c(1,1)), ci=c(0,0))
ic.est(x3, corr.null, ui=diag(c(1,1)), ci=c(0,0), meq=1)
ic.est(x1, corr.minus, ui=diag(c(1,1)), ci=c(0,0))
ic.est(x1, corr.minus, ui=diag(c(1,1)), ci=c(0,0), meq=1)
ic.est(x2, corr.minus, ui=diag(c(1,1)), ci=c(0,0))
ic.est(x2, corr.minus, ui=diag(c(1,1)), ci=c(0,0), meq=1)
ic.est(x3, corr.minus, ui=diag(c(1,1)), ci=c(0,0))
ic.est(x3, corr.minus, ui=diag(c(1,1)), ci=c(0,0), meq=1)
## estimation under one element restricted to being non-negative
ic.est(x3, corr.plus, ui=1, ci=0, index=1)
ic.est(x3, corr.plus, ui=1, ci=0, index=2)

```

ic.infer

*Package for inequality-constrained estimation and testing***Description**

Package `ic.infer` implements estimation and testing for multivariate normal expectations with linear equality- and inequality constraints. This also includes inference on linear models with linear equality- and inequality constraints on the parameters. Decomposition of R-squared is also included for these models.

**Details**

Function `ic.est` estimates the constrained expectation of a multivariate normal random vector, function `ic.test` conducts related tests.

Function `orlm` estimates constrained parameters in normal linear models based on a linear model object or a covariance matrix. The function offers the possibility of bootstrapping the estimates. Tests and confidence intervals are provided by a summary function.

Function `or.relimp` decomposes the  $R^2$ -values analogously to metric `lmg` in package **relaimpo** for unconstrained linear models. However, `or.relimp` is far less comfortable to use and subject to severe limitations, since automatic selection of restrictions for sub models is not in all cases trivial.

The package makes use of various other R packages: **quadprog** is used for constrained estimation, **mvtnorm** in calculation of weights for null distributions of test statistics, **kappalab** for averaging over orderings in function `or.relimp`, and **boot** for bootstrapping.

The theory behind inequality-constrained estimation and testing as well as functionality of the package are explained in a vignette (Link from within dynamic help: [../doc/ic.infer.pdf](#)) that is based on Groemping (2010). The vignette can also be opened from the command line by `vignette("ic.infer")`.

### Value

The output of function `ic.est` belongs to S3 class `orest`.

The output of function `ic.test` belongs to S3 class `ict`.

The output of function `orlm` belongs to S3 classes `orlm` and `orest`.

All these classes offer print and summary methods.

The output of function `or.relimp` is a named vector.

### Acknowledgements

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

It also uses modifications of numerical routines that were provided by John Fox in R-help.

Thanks go to Wiley for permission of incorporating the grades data from Table 1.3.1 of Robertson, Wright and Dykstra (1988) into the package.

### Author(s)

Ulrike Groemping, BHT Berlin

### References

Groemping, U. (2010). Inference With Linear Equality And Inequality Constraints Using R: The Package `ic.infer`. *Journal of Statistical Software*, Forthcoming.

Kudo, A. (1963). A multivariate analogue of the one-sided test. *Biometrika* **50**, 403–418

Robertson T, Wright F, Dykstra R (1988). *Order-Restricted Inference*. Wiley, New York.

Sasabuchi, S. (1980) A test of a multivariate normal mean with composite hypotheses determined by linear inequalities. *Biometrika* **67**, 429–429

Shapiro, A. (1988). Towards a unified theory of inequality-constrained testing in multivariate analysis. *International Statistical Review* **56**, 49–62

Silvapulle, M.J. and Sen, P.K. (2004). *Constrained Statistical Inference*. Wiley, New York

**See Also**

See also [ic.est](#), [ic.test](#), [orlm](#), [or.relimp](#), packages **boot**, **kappalab**, **mvtnorm**, **quadprog**, and **relaimpo**

**Examples**

```
## unrestricted linear model for grade point averages
limo <- lm(meanGPA~.-n, weights=n, data=grades)
summary(limo)
## restricted linear model with restrictions that better HSR ranking
## cannot deteriorate meanGPA
orlimo <- orlm(lm(meanGPA~.-n, weights=n, data=grades), index=2:9,
              ui=make.mon.ui(grades$HSR))
summary(orlimo, brief=TRUE)
```

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ic.test	<i>Function for testing inequality-related hypotheses for multivariate normal random variables</i>
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**Description**

`ic.test` tests linear inequality hypotheses for multivariate normal means by likelihood ratio tests. `print` and `summary` functions display results in different degrees of detail.

**Usage**

```
ic.test(obj, TP = 1, s2 = 1, df.error = Inf,
        ui0.11 = diag(rep(1, length(obj$b.restr))),
        ci0.11 = NULL, meq.alt = 0,
        df = NULL, wt = NULL, tol=sqrt(.Machine$double.eps), ...)
## S3 method for class 'ict'
print(x, digits = max(3, getOption("digits") - 3), scientific = FALSE, ...)
## S3 method for class 'ict'
summary(object, brief = TRUE, digits = max(3, getOption("digits") - 3),
        scientific = FALSE, tol=sqrt(.Machine$double.eps), ...)
```

**Arguments**

obj	Object of class <code>orest</code> that contains unrestricted and restricted estimate, covariance structure, and restriction; for objects of class <code>orlm</code> (that inherit from class <code>orest</code> ) information on <code>s2</code> and <code>df.error</code> is taken from <code>obj</code> (i.e. specifications of <code>s2</code> and <code>df.error</code> in the call to <code>ic.test</code> are ignored)
TP	type of test problem, cf. details
s2	multiplier that modifies the matrix <code>obj\$Sigma</code> into the (estimated) covariance matrix of the unrestricted estimate; <code>obj\$Sigma</code> may be a covariance matrix ( <code>s2=1</code> , default), a correlation matrix or an otherwise rescaled covariance matrix (e.g. <code>cov.unscaled</code> from a linear model)

df.error	error degrees of freedom connected with estimation of $s^2$ (e.g. residual df from linear model); if <code>df.error &lt; Inf</code> , the test is based on a mixture of beta-distributions with parameters <code>df/2</code> and <code>df.error/2</code> , otherwise the test is based on a mixture of chi-square distributions with degrees of freedom in <code>df</code> .
ui0.11	matrix (or vector in case of one restriction only) for defining (additional) equality restrictions for TP 11 (in addition to restrictions in <code>obj</code> ); note that there must be as many columns as there are elements of vector <code>b.restr</code> (no extra index vector taken); if there is overlap between restrictions in <code>ui0.11</code> and restrictions already present in <code>obj</code> , restrictions already present in <code>obj</code> are projected out for <code>ui0.11</code> : for example, the default choice for <code>ui0.11</code> means that all elements of the expectation are 0; some of these restrictions may already be present in <code>obj</code> and are projected out of <code>ui0.11</code> by <code>ic.test</code>
ci0.11	right-hand-side vector for equality restrictions defined by <code>ui0.11</code> ; so far, these should be 0!
meq.alt	number of equality restrictions (from beginning) that are maintained under the alternative hypothesis (for TP21)
df	optional vector of degrees of freedom for mixed chibar- or beta- distributions; if omitted, degrees of freedom and weights are calculated; if given, must be accompanied by corresponding <code>wt</code>
wt	optional vector of weights for mixed chibar- or beta- distributions; if omitted, weights are calculated using function <code>ic.weights</code> ; if given, must be accompanied by corresponding <code>df</code> (can be obtained from call to <code>ic.weights</code> or from previous runs of <code>ic.test</code> )
x	output object from <code>ict.test</code> (of class <code>ict</code> )
tol	numerical tolerance value; estimates closer to 0 than <code>tol</code> are set to exactly 0
...	Further options, e.g. algorithm for <code>ic.weights</code>
digits	number of digits to display
scientific	if FALSE, suppresses scientific format; default: FALSE
object	output object from <code>ict.test</code> (of class <code>ict</code> )
brief	if TRUE, requests brief output without restrictions (default), otherwise restrictions are shown with indication, which are active

## Details

The following test problems are implemented:

TP=1: H0: restrictions valid with equality vs. H1: at least one inequality

TP=2: H0: all restrictions true vs. H1: at least one restriction false

TP=3: H0: restrictions false vs. H1: restrictions true (with inequality)

TP=11: H0: restriction valid with equality and further linear equalities vs. H1: at least one equality from H0 violated, restriction valid

TP=21: H0: restrictions valid (including some equality restrictions) vs. H1: at least one restriction from H0 violated, some equality restrictions are maintained

Note that TPs 1 and 11 can reject  $H_0$  even if  $H_1$  is violated by the data. Rejection of  $H_0$  does not provide evidence for  $H_1$  (but only against  $H_0$ ) in these TPs because  $H_1$  is not the opposite of  $H_0$ . The tests concentrate their power in  $H_1$ , but are only guaranteed to observe their level for the stated  $H_0$ .

Also note that TP 3 does not make sense if obj involves equality restrictions ( $\text{obj}\$meq > 0$ ).

Under TPs 1, 2, 11, and 21, the distributions of test statistics are mixtures of chi-square distributions ( $\text{df.error} = \text{Inf}$ ) or beta-distributions ( $\text{df.error}$  finite) with different degrees of freedom (chi-square) or parameter combinations (beta). Shapiro (1988) gives detailed information on the mixing weights for the different scenarios. Basically, there are two different situations:

If  $\text{meq} = 0$ , the weights are probabilities that a random variable with covariance matrix  $\text{ui} \% \% \text{cov} \% \% \text{t}(\text{ui})$  is realized in the positive orthant or its lower-dimensional faces, respectively (if  $\text{ui}$  has too few columns, blow up by columns of 0s in appropriate positions) (Shapiro, formulae (5.5) or (5.10), respectively).

If  $\text{meq} > 0$  (but not all restrictions are equality restrictions), the weights are probabilities that a random variable with covariance matrix the inverse of the lower right corner of  $\text{solve}(\text{ui} \% \% \text{cov} \% \% \text{t}(\text{ui}))$  is realized in the positive orthant or its lower-dimensional faces, respectively (Shapiro, formula (5.9)).

These weights must then be combined with the appropriate degrees of freedom - these can be worked out by realizing that either the null hypothesis or the alternative hypothesis has fixed dimension and the respective mixing degrees of freedom are obtained by taking the difference to the dimension of the respective other hypothesis, which is correct because - given a certain dimension of the inequality-restricted estimate, the inequality-restricted estimate is a projection onto a linear space of that dimension.

The test for TP 3 (cf. e.g. Sasabuchi 1980) is based on the intersection-union principle and simply obtains its p-value as the maximum p-value from testing the individual restrictions.

## Value

object of class `ict`, which is a list containing elements

TP	test problem identifier (cf. argument TP)
b.unrestr	unrestricted estimate
b.restr	restricted estimate
ui	restriction matrix, LHS
ci	restriction vector, RHS
restr.index	elements of mean referred to by ui and ci
meq	number of equality restrictions (first meq rows of ui), meq must not exceed $\text{nrow}(\text{ui}) - 1$
iact	row numbers of active restrictions (all equality restrictions plus inequality restrictions that are met with equality by the solution b.restr)
ui.extra	additional restrictions for TP=11, calculated from input parameter <code>ui0.11</code> by projecting out restrictions present in ui and - if necessary - omitting linearly dependent rows
b.eqrestr	equality-restricted estimate for TP=1

b.extra.restr	estimate for null hypothesis of TP=11
T	test statistic
p.value	p-value
s2	input parameter
cov	matrix with s2*cov equal to covariance matrix of unrestricted estimate
df.error	input parameter
df.bar	vector of degrees of freedom for test statistic distribution, cf. also input parameter df
wt.bar	vector of weights for test statistic distribution, cf. also input parameter wt

**Note**

Package versions up to 1.1-4 had a bug that caused p-values for TP=11 to be too large.

**Author(s)**

Ulrike Groemping, BHT Berlin

**References**

Sasabuchi, S. (1980) A test of a multivariate normal mean with composite hypotheses determined by linear inequalities. *Biometrika* **67**, 429–429

Shapiro, A. (1988) Towards a unified theory of inequality-constrained testing in multivariate analysis. *International Statistical Review* **56**, 49–62

**See Also**

See also [ic.est](#), [ic.weights](#)

**Examples**

```
corr.plus <- matrix(c(1,0.5,0.5,1),2,2)
corr.null <- matrix(c(1,0,0,1),2,2)
corr.minus <- matrix(c(1,-0.5,-0.5,1),2,2)
## unrestricted vectors
x1 <- c(1, 1)
x2 <- c(-1, 1)
ict1 <- ic.test(ic.est(x1, corr.plus, ui=diag(c(1,1)), ci=c(0,0)))
ict1
summary(ict1)
ic.test(ic.est(x1, corr.plus, ui=diag(c(1,1)), ci=c(0,0)), s2=1, df.error=10)
ic.test(ic.est(x1, corr.minus, ui=diag(c(1,1)), ci=c(0,0)))
ic.test(ic.est(x1, corr.minus, ui=diag(c(1,1)), ci=c(0,0)), s2=1, df.error=10)
ic.test(ic.est(x2, corr.plus, ui=diag(c(1,1)), ci=c(0,0)))
ic.test(ic.est(x2, corr.plus, ui=diag(c(1,1)), ci=c(0,0)), s2=1, df.error=10)
ic.test(ic.est(x2, corr.minus, ui=diag(c(1,1)), ci=c(0,0)))
ic.test(ic.est(x2, corr.minus, ui=diag(c(1,1)), ci=c(0,0)), s2=1, df.error=10)

ict2 <- ic.test(ic.est(x2, corr.plus, ui=diag(c(1,1)), ci=c(0,0)),TP=2)
```

```

summary(ict2)
ict3 <- ic.test(ic.est(x1, corr.plus, ui=diag(c(1,1)), ci=c(0,0)),TP=3)
summary(ict3)

ict11 <- ic.test(ic.est(x1, corr.plus, ui=c(1,1), ci=0),TP=11, ui0.11 =c(1,0))
summary(ict11)

## larger example
corr.plus <- diag(1,8)
for (i in 1:7)
  for (j in (i+1):8)
    corr.plus[i,j] <- corr.plus[j,i] <- 0.5
u <- rbind(rep(1,6), c(-1,-1,-1,1,1,1), c(-1,0,1,0,0,0), c(0,0,0,-1,0,1))
ice <- ic.est(c(rep(1,4),rep(4,4)), corr.plus, ui=u, ci=rep(0,4), index=2:7, meq = 1)
ict1 <- ic.test(ice,TP=1)
summary(ict1)
ict2 <- ic.test(ice,TP=2)
summary(ict2)
ict11 <- ic.test(ice,TP=11)
summary(ict11,digits=3)
ice <- ic.est(c(rep(1,4),rep(4,4)), corr.plus, ui=u, ci=rep(0,4), index=2:7)
ict3 <- ic.test(ice, TP=3)
summary(ict3)

```

---

ic.weights	<i>functions for calculating the distributions of normal distribution order-related likelihood ratio tests</i>
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## Description

Test statistics of normal distribution-based order-related likelihood ratio tests are often distributed as mixtures of chi-square or beta-distributions with different parameters. These functions determine the mixing weights and the cumulative distribution functions based on these. They can be directly used and are called by function `ic.test`.

## Usage

```

ic.weights(corr, ...)
pchibar(x, df, wt)
pbetabar(x, df1, df2, wt)

```

## Arguments

<code>corr</code>	<code>corr</code> is the correlation or covariance matrix (or any multiple thereof) of the data or coefficients for which weights are to be calculated
<code>...</code>	<code>...</code> contains further arguments to be given to function <code>pmvnorm</code> of package <code>mvtnorm</code> for calculating multivariate normal rectangle probabilities; it is possible to select an algorithm (default in current version of <code>mvtnorm</code> : <code>algorithm = GenzBretz()</code> ) and to tune weight accuracy by modifying including additional parameters into the algorithm specification, cf. <code>help</code> for <code>GenzBretz</code>

x	x is the quantile for which the distribution function is to be calculated
df	is the vector of the degrees of freedom for the chi-square distributions that are mixed into the chibar-square-distribution with the proportions given in wt
wt	each element of wt is the mixing weight of the chi-square distribution with df as in the corresponding element of df; such weights can be calculated with function <code>ic.weights</code>
df1	vector of first parameters of the beta-distributions to be mixed into the betabar-distribution
df2	second parameter of the beta-distributions to be mixed into the betabar-distribution; error degrees of freedom in the tests implemented for linear models in <code>summary.orlm</code> ; NOTE: see details for the (perhaps unexpected) constancy of df2

### Details

Function `ic.weights` uses results by Kudo (1963) regarding the calculation of the weights. The weights are the probabilities that the projection along its covariance onto the non-negative orthant of a multivariate normal random vector with expectation 0 and correlation `corr` lies in faces of dimensions `nrow(corr):1` (in this order). It is known that these probabilities coincide with various other useful probabilities related to order-related hypothesis testing, cf. e.g. Shapiro (1988). Calculation of the weights involves various calls to function `pmvnorm` from package `mvtnorm`.

Functions `pchibar` (taken from package `ibdreg`) and `pbetabar` calculate cumulative probabilities from mixtures of chi-square and beta-distributions, respectively.

IMPORTANT: Contrary to likelihood ratio theory in linear models, the beta distributions mixed always use the error sum of squares from the unrestricted model, i.e. the smallest possible error sum of squares with a fixed no. of df. Therefore, the second df entry is not increased when decreasing the first! This is appropriate for the test statistics calculated by functions `ic.test` or `summary.orlm`, but not necessarily for test statistics obtained elsewhere.

### Value

`ic.weights` returns the vector of weights, `pchibar` and `pchibar` return the cumulative probability of the respective distribution. Function `ic.weights` relies on package `mvtnorm` for determining multivariate normal rectangle probabilities. Note that these calculations involve Monte Carlo steps so that these weights are not completely repeatable.

### Author(s)

Ulrike Groemping, BHT Berlin

### References

- Kudo, A. (1963) A multivariate analogue of the one-sided test. *Biometrika* **50**, 403–418
- Shapiro, A. (1988) Towards a unified theory of inequality-constrained testing in multivariate analysis. *International Statistical Review* **56**, 49–62
- Silvapulle, M.J. and Sen, P.K. (2004) *Constrained Statistical Inference*. Wiley, New York

**See Also**

[ic.test](#), [orlm](#), [pmvnorm](#), [GenzBretz](#)

**Examples**

```
z <- 0.5
corr <- matrix(c(1,0.9,0.9,1),2,2)
print(wt.plus <- ic.weights(corr))
T <- c(z,z)%*%solve(corr,c(z,z))
1-pchibar(T,2:0,wt.plus)
1-pbetabar(T/(T+10),2:0,10,wt.plus)
corr <- matrix(c(1,0,0,1),2,2)
print(wt.0 <- ic.weights(corr))
T <- c(z,z)%*%solve(corr,c(z,z))
1-pchibar(T,2:0,wt.0)
1-pbetabar(T/(T+10),2:0,10,wt.0)
corr <- matrix(c(1,-0.9,-0.9,1),2,2)
print(wt.minus <- ic.weights(corr))
T <- c(z,z)%*%solve(corr,c(z,z))
1-pchibar(T,2:0,wt.minus)
1-pbetabar(T/(T+10),2:0,10,wt.minus)
```

---

internal.functions      *internal functions not intended for the user*

---

**Description**

nchoosek is originally taken from package vsn by Wolfgang Huber, GaussianElimination and RREF have been provided by John Fox in R-help and have been modified by the author to provide more output

**Usage**

```
nchoosek(n, k)      ## not exported, calculates all combinations
GaussianElimination(A, B, tol=sqrt(.Machine$double.eps),
  verbose=FALSE)    ## not exported
RREF(X, ...)        ## not exported, calculates reduced Echelon form
```

**Arguments**

n	number of elements to choose from
k	number of elements to choose
A	argument to GaussianElimination
B	argument to GaussianElimination
tol	argument to GaussianElimination
verbose	argument to GaussianElimination
X	matrix to be reduced to reduced Echelon form
...	further arguments to GaussianElimination

**Value**

nchoosek returns all subsets of size  $k$ , for GaussianElimination and RREF cf. comments in code. The latter are used for reducing a matrix with less than full row rank to a set of linearly independent rows.

**Author(s)**

Ulrike Groemping, BHT Berlin, based on code by John Fox and Wolfgang Huber

**See Also**

[ic.test](#), [orlm](#)

**Examples**

```
z <- 0.5
corr <- matrix(c(1,0.9,0.9,1),2,2)
print(wt.plus <- ic.weights(corr))
T <- c(z,z)%*%solve(corr,c(z,z))
1-pchibar(T,2:0,wt.plus)
1-pbetabar(T/(T+10),2:0,10,wt.plus)
corr <- matrix(c(1,0,0,1),2,2)
print(wt.0 <- ic.weights(corr))
T <- c(z,z)%*%solve(corr,c(z,z))
1-pchibar(T,2:0,wt.0)
1-pbetabar(T/(T+10),2:0,10,wt.0)
corr <- matrix(c(1,-0.9,-0.9,1),2,2)
print(wt.minus <- ic.weights(corr))
T <- c(z,z)%*%solve(corr,c(z,z))
1-pchibar(T,2:0,wt.minus)
1-pbetabar(T/(T+10),2:0,10,wt.minus)
```

---

make.mon.ui

*Function for creating the matrix ui for monotonicity (in)equality restrictions*

---

**Description**

Function make.mon.ui creates the matrix ui for a factor, depending on its coding.

**Usage**

```
make.mon.ui(x, type = "coeff", contr = NULL)
```

**Arguments**

x	an R factor (in case of type = "coeff") or the dimension of the multivariate normal distribution (in case of type = "mean")
type	the situation for which ui is needed: can be coeff for coefficients in a linear model or mean for the expectation vector of a multivariate normal distribution
contr	relevant in case of type = "coeff" only, ignored otherwise; the contrast with which x is coded; if the contrasts attribute of x is a character string, contr = NULL uses this character string, otherwise contr = NULL is identical to contr = "contr.treatment". Explicit choices for contr can be any of contr.treatment, contr.SAS, contr.diff and contr.sum) (must be given in quotes). The other generally-available codings (contr.helmert and contr.poly) do not easily permit conclusions about monotonicity. If the value for contr is not compatible with the factors coding, an error is thrown.

**Details**

The function determines the matrix ui as needed for the functions in package **ic.infer**, when a monotone increase from first to last level of the x is under investigation (type = "coeff") or when a monotone increase among the components of the expectation vector is investigated (type = "mean"). The respective monotone decrease can be accommodated by `-make.mon.ui()`.

If the coding of the factor x is explicitly given, the function throws an error if the actual coding does not correspond to the specified value of contr.

Care is needed when using `make.mon.ui` with a linear model: It is the users responsibility to make sure that the coding used in the model corresponds to the coding used in `make.mon.ui`.

**Value**

a square matrix with as many rows and columns as there are dummy variables for the factor

**Author(s)**

Ulrike Groemping, BHT Berlin

**See Also**

See also [contrasts](#) for how to apply contrasts, [contrast](#) for the available contrasts in package **stats**, [contr.diff](#) for the specific monotonicity contrast function from this package.

**Examples**

```
gifte <- boot::poisons    ## gifte is German for poisons
## default: contr.treatment (with default base 1)
linmod <- lm(1/time~poison+treat, gifte)
summary(orlm(linmod, ui=make.mon.ui(gifte$poison), index=2:3))

## next: contr.diff
```

```

contrasts(gifte$poison) <- "contr.diff"
linmod <- lm(1/time~poison+treat, gifte)
summary(orlm(linmod, ui=make.mon.ui(gifte$poison), index=2:3))

## next: contr.SAS
contrasts(gifte$poison) <- "contr.SAS"
linmod <- lm(1/time~poison+treat, gifte)
summary(orlm(linmod, ui=make.mon.ui(gifte$poison), index=2:3))

## next: contr.sum
contrasts(gifte$poison) <- "contr.sum"
linmod <- lm(1/time~poison+treat, gifte)
summary(orlm(linmod, ui=make.mon.ui(gifte$poison), index=2:3))

```

---

or.relimp

---

*Function to calculate relative importance for order-restricted linear models*


---

## Description

The function calculates relative importance by averaging over the variables R-squared contributions from all orderings of variables for linear models with inequality restrictions on the parameters. NOTE: only useful if each restriction refers to exactly one variable, or if it is adequate to reduce multi-variable restrictions by omitting the affected variables but leaving the restriction otherwise intact.

## Usage

```

or.relimp(model, ui, ci = NULL, ...)
## S3 method for class 'lm'
or.relimp(model, ui, ci = NULL, index = 2:length(coef(model)), meq = 0,
          tol = sqrt(.Machine$double.eps), ...)

## Default S3 method:
or.relimp(model, ui, ci = NULL, index = 2:ncol(model), meq = 0,
          tol = sqrt(.Machine$double.eps), ...)

all.R2(covmat, ui, ci = NULL, index = 2:ncol(covmat), meq = 0,
       tol = sqrt(.Machine$double.eps), ...)
## user does not need to call this function

```

## Arguments

**model** a linear model object of class `lm` with data included; for function `or.relimp`, all explanatory variables must be numeric (i.e. no factors), and higher-order terms (e.g. interactions) are not permitted.

	OR
	the covariance matrix of the response (first position) and all regressors
covmat	the covariance matrix of the response (first position) and all regressors
ui	cf. explanation in <code>link{orlm}</code> ; cf. also details below
ci	cf. explanation in <code>link{orlm}</code>
index	cf. explanation in <code>link{orlm}</code>
meq	cf. explanation in <code>link{orlm}</code>
tol	cf. explanation in <code>link{orlm}</code>
...	Further options

### Details

Function `or.relimp` uses function `all.R2` for calculating the R-squared values of all subsets that are subsequently handed to function `Shapley.value` (from package `kappalab`), which takes care of the averaging over ordering.

**WARNING:** In models with subsets of the regressors, the columns of the matrix `ui` referring to regressors outside the current subset are simply deleted for the sub model. This is only reasonable if either the individual constraints refer to individual parameters only (e.g. all parameters restricted to be non-negative) or if the constraints are still reasonable in the sub model with some variables deleted, e.g. perhaps (depending on the application) sum of all parameters less or equal to 1.

**WARNING:** If the number of regressors ( $p$ ) is large, the functions quickly becomes unmanageable (a vector of size  $2^p$  is returned or handled in the process).

### Value

`all.R2` returns a vector ( $2^p$  elements) with all R-squared values ( $p$  is the number of regressors, vector is ordered from empty to full model in natural order (cf. `ic.infer:::nchoosek` for the order within one model size).

`or.relimp` returns a vector ( $p$  elements) with average R-squared contributions from all models with respective subset of restrictions `ui %*% beta >= ci` enforced.

### Author(s)

Ulrike Groemping, BHT Berlin

### See Also

See also `orlm` for order-restricted linear models and `calc.relimp` from R-package `relaimpo` for a much more comfortable and much faster routine for unrestricted linear models

### Examples

```
covswiss <- cov(swiss)
## all R2-values for restricted linear model with restrictions that
## Catholic and Infant.Mortality have non-negative coefficients
R2s <- all.R2(covswiss, ui=rbind(c(0,0,0,1,0),c(0,0,0,0,1)))
R2s
```

```

require(kappalab) ## directly using package kappalab
Shapley.value(set.func(R2s))

### with convenience wrapper from this package
or.relimp(covswiss, ui=rbind(c(0,0,0,1,0),c(0,0,0,0,1)))

### also works on linear models
limo <- lm(swiss)
#or.relimp(limo, ui=rbind(c(0,0,0,1,0),c(0,0,0,0,1)))

## same model using index vector
or.relimp(limo, ui=rbind(c(1,0),c(0,1)), index=5:6)

```

---

orlm

---

*Functions for order restricted linear regression estimation and testing*


---

## Description

Function `orlm` calculates order-restricted linear models (linear equality and inequality constraints). It uses the internal function `boot.orlm` for bootstrapping, which in turn uses the internal functions `orlm_forboot...`. The remaining functions extract coefficients, provide a residual plot, give a short printout or a more extensive summary.

## Usage

```

orlm(model, ui, ci, ...)
## S3 method for class 'lm'
orlm(model, ui, ci, index = 2:length(coef(model)), meq = 0,
      orig.out = FALSE, boot = FALSE, B = 1000, fixed = FALSE,
      tol = sqrt(.Machine$double.eps), ...)
## Default S3 method:
orlm(model, ui, ci, index = NULL, meq = 0,
      tol = sqrt(.Machine$double.eps), df.error = NULL, ...)
boot.orlm(model, B = 1000, fixed = FALSE, ui, ci, index, meq)
orlm_forboot.fixed(data, indices, ...)
orlm_forboot(data, indices, index = index, ...)
## S3 method for class 'orlm'
coef(object, ...)
## S3 method for class 'orlm'
plot(x, caption = "Residuals vs Fitted",
      panel = if (add.smooth) panel.smooth else points, sub.caption = NULL,
      main = "", ..., id.n = 3, labels.id = names(x$residuals), cex.id = 0.75,
      add.smooth = getOption("add.smooth"), label.pos = c(4, 2),
      cex.caption = 1)
## S3 method for class 'orlm'
print(x, digits = max(3, getOption("digits") - 3), ...)

```

```
## S3 method for class 'orlm'
summary(object, display.unrestr = FALSE, brief = FALSE,
         digits = max(3, getOption("digits") - 3),
         scientific = FALSE, overall.tests = TRUE,
         bootCIs = TRUE, bty = "perc", level = 0.95, ...)
```

### Arguments

model	a linear model object (class <code>lm</code> ) with data included OR a covariance matrix of <code>Y</code> and all regressors (in this order)
ui	matrix (or vector in case of one single restriction only) defining the left-hand side of the restriction $ui \% \% beta \geq ci$ , where <code>beta</code> is the parameter vector; the first few of these restrictions can be declared equality- instead of inequality restrictions (cf. argument <code>meq</code> ); if only part of the elements of <code>beta</code> are subject to restrictions, the columns of <code>ui</code> can be restricted to these elements, if their index numbers are provided in <code>index</code> ; by default, <code>index</code> excludes the intercept, i.e. the columns of <code>ui</code> refer to the non-intercept elements of <code>coef(model)</code> Rows of <code>ui</code> must be linearly independent; in case of linearly dependent rows the function gives an error message with a hint which subset of rows is independent. Note that the restrictions must define a (possibly translated) cone, i.e. e.g. interval restrictions on a parameter are not permitted. See <a href="#">contr.diff</a> for examples of how to comfortably define various types of restriction.
ci	vector on the right-hand side of the restriction (cf. <code>ui</code> )
index	index numbers of the components of <code>beta</code> , which are subject to the specified constraints as $ui \% \% beta[index] \geq ci$ , default is <code>index = 2:length(coef(model))</code> , i.e. <code>ui</code> is supposed to have columns for all coefficients except the intercept; CAUTIONS: - <code>index</code> refers to the position of the coefficient in the model. The first coefficient is usually the intercept (which is therefore per default excluded from restrictions). - If the intercept is included into restrictions (model with intercept, <code>index</code> containing the element 1, intercept-related column of <code>ui</code> not consisting of zeroes only), R-squared values may become unreasonable, if the restriction on the intercept is active.
meq	integer number (default 0) giving the number of rows of <code>ui</code> that are used for equality restrictions instead of inequality restrictions.
orig.out	should the original model be included in the output list ? (default: FALSE)
boot	should bootstrapping be conducted ? (default: FALSE)
B	number of bootstrap samples (default: 1000)
fixed	should bootstrapping consider the sample as fixed and bootstrap residuals ? (default: FALSE)

<code>data</code>	data handed to bootstrap sampling routine
<code>indices</code>	indices for sampling
<code>tol</code>	numerical tolerance value; estimates closer to 0 than <code>tol</code> are set to exactly 0
<code>df.error</code>	error degrees of freedom (number of observations minus number of columns of covariance matrix) for <code>orlm.default</code> ; required in order to calculate adequate covariance matrix and tests; valid coefficient estimates can also be obtained for arbitrary values of <code>df.error</code>
<code>...</code>	Further options
<code>object</code>	object of class <code>orlm</code> (created by function <code>orlm</code> )
<code>x</code>	object of class <code>orlm</code> (created by function <code>orlm</code> )
<code>caption</code>	like in function <code>plot.lm</code>
<code>panel</code>	like in function <code>plot.lm</code>
<code>sub.caption</code>	like in function <code>plot.lm</code>
<code>main</code>	like in function <code>plot.lm</code>
<code>id.n</code>	like in function <code>plot.lm</code>
<code>labels.id</code>	like in function <code>plot.lm</code>
<code>cex.id</code>	like in function <code>plot.lm</code>
<code>add.smooth</code>	like in function <code>plot.lm</code>
<code>label.pos</code>	like in function <code>plot.lm</code>
<code>cex.caption</code>	like in function <code>plot.lm</code>
<code>digits</code>	number of digits to display
<code>display.unrestr</code>	if TRUE, also display unrestricted model; default: FALSE
<code>brief</code>	if TRUE, suppress printing of restrictions; default: FALSE
<code>scientific</code>	if FALSE, suppresses scientific format; default: FALSE
<code>overall.tests</code>	if FALSE, suppresses output of overall model tests; default: TRUE; for models with large sets of restrictions, tests can take up substantial time because of weight calculation
<code>bootCIs</code>	if FALSE, suppresses bootstrap confidence intervals, even though the object contains a bootstrap element; default: TRUE
<code>bty</code>	type of bootstrap confidence interval; any of "perc", "bca", "norm" or "basic", cf. function <code>boot.ci</code> from package <code>boot</code> , default: "perc"
<code>level</code>	confidence level for bootstrap confidence intervals, default: 0.95

## Details

Function `orlm` performs order restricted linear model analysis. Functions `coef.orlm`, `plot.orlm`, `print.orlm`, and `summary.orlm` provide methods for reporting the results on an object of S3 class `orlm`. The functions directly referring to bootstrapping are internal and should not be called by the user but are called from within function `orlm` if option `boot` is set to TRUE.

Of course, bootstrapping is not possible, if function `orlm` is applied to a covariance matrix, since the raw data are not available in this case. Also note that the intercept is not estimated in this case but can easily be estimated from the resulting estimate if the variable means are known (cf. example).

The output from `summary.orlm` provides information about the restrictions, a comparison of  $R^2$ -values for unrestricted and restricted model, restricted estimates, and

- if requested (option `boot` set to `TRUE` in function `orlm` and option `bootCIs` set to `TRUE` in the summary function) with bootstrap confidence intervals,

- if requested (option `overall.tests` set to `TRUE`) several restriction-related tests (implemented by calls to `ic.test`): The analogue to the overall F-Test in the ordinary linear model is the test of all coefficients but intercept equal to 0 within the restricted parameter space. In addition, three tests related to the restriction are reported:

Test 1: H0: Restriction valid with equality vs. H1: at least one inequality

Test 2: H0: Restriction valid vs. H1: restriction violated

Test 3: H0: Restriction violated or valid with equality vs. H1: all restrictions valid with inequality

Test 3 is conducted in case of no equality-restrictions only.

## Value

The output of function `orlm` belongs to S3 classes `orlm` and `orest`. It is a list with the following items:

<code>b.restr</code>	restricted estimate
<code>b.unrestr</code>	unrestricted estimate
<code>R2</code>	R-squared
<code>residuals</code>	residuals of restricted model
<code>fitted.values</code>	fitted values of restricted model
<code>weights</code>	observation weights
<code>orig.R2</code>	R-squared of unrestricted model
<code>df.error</code>	error degrees of freedom of unrestricted model
<code>s2</code>	MSE of unrestricted model
<code>Sigma</code>	variance covariance matrix of $\beta$ -hat in unrestricted model
<code>origmodel</code>	unrestricted model itself (NULL, if <code>orig.out=FALSE</code> )
<code>ui</code>	as input
<code>ci</code>	as input
<code>restr.index</code>	the input vector index
<code>meq</code>	as input
<code>iact</code>	active restrictions, i.e. restrictions that are satisfied with equality in the solution, as output by <code>solve.QP</code>
<code>bootout</code>	object of class <code>boot</code> obtained by bootstrapping, will be used by <code>summary.orlm</code> for calculating bootstrap confidence intervals; NULL if <code>boot=FALSE</code>

**Note**

Package versions up to 1.1-4 had a bug in function `ic.test` that caused the p-value of the overall model test to be too large.

**Author(s)**

Ulrike Groemping, BHT Berlin

**References**

Shapiro, A. (1988) Towards a unified theory of inequality-constrained testing in multivariate analysis. *International Statistical Review* **56**, 49–62

**See Also**

See also `ic.est`, `ic.test`, `or.relimp`, `solve.QP`

**Examples**

```
limo <- lm(swiss)
## restricted linear model with restrictions that
## - Education and Examination have same coefficient
## - Catholic and Infant.Mortality have non-negative coefficients
orlimo <- orlm(limo, ui=rbind(c(0,1,-1,0,0),c(0,0,0,1,0),c(0,0,0,0,1)), meq=1)
orlimo
plot(orlimo)
summary(orlimo)
## same model using index vector
orlimo <- orlm(limo, ui=rbind(c(1,-1,0,0),c(0,0,1,0),c(0,0,0,1)), index=3:6, meq=1)

## reduced number of bootstrap samples below reasonable size for example run time
orlimo <- orlm(limo, ui=rbind(c(1,-1,0,0),c(0,0,1,0),c(0,0,0,1)),
  index=3:6, meq=1, boot=TRUE, B=100)
summary(orlimo)

## bootstrap considering data as fixed
orlimof <- orlm(limo, ui=rbind(c(1,-1,0,0),c(0,0,1,0),c(0,0,0,1)),
  index=3:6, meq=1, boot=TRUE, B=100, fixed=TRUE)
summary(orlimof, brief=TRUE)
```

# Index

- \* **datasets**
    - bodyfat, 2
    - grades, 4
  - \* **htest**
    - ic.infer, 7
    - ic.test, 9
    - orlm, 20
  - \* **models**
    - ic.infer, 7
    - or.relimp, 18
    - orlm, 20
  - \* **multivariate**
    - contr.diff, 3
    - ic.est, 5
    - ic.infer, 7
    - ic.test, 9
    - ic.weights, 13
    - internal.functions, 15
    - make.mon.ui, 16
    - or.relimp, 18
    - orlm, 20
  - \* **optimize**
    - contr.diff, 3
    - ic.est, 5
    - make.mon.ui, 16
  - \* **regression**
    - ic.infer, 7
    - or.relimp, 18
    - orlm, 20
- all.R2 (or.relimp), 18
- bodyfat, 2
- boot.orlm (orlm), 20
- coef.orlm (orlm), 20
- contr.diff, 3, 5, 17, 21
- contrast, 17
- contrasts, 3, 17
- GaussianElimination  
(internal.functions), 15
- grades, 4
- ic.est, 3, 5, 9, 12, 24
- ic.infer, 7
- ic.infer-package (ic.infer), 7
- ic.test, 3, 6, 9, 9, 15, 16, 24
- ic.weights, 6, 10, 12, 13
- internal.functions, 15
- make.mon.ui, 16
- nchoosek (internal.functions), 15
- or.relimp, 9, 18, 24
- orlm, 3, 6, 9, 15, 16, 19, 20
- orlm\_forboot (orlm), 20
- pbetabar (ic.weights), 13
- pchibar (ic.weights), 13
- plot.lm, 22
- plot.orlm (orlm), 20
- print.ict (ic.test), 9
- print.orest (ic.est), 5
- print.orlm (orlm), 20
- RREF (internal.functions), 15
- summary.ict (ic.test), 9
- summary.orest (ic.est), 5
- summary.orlm (orlm), 20