# <span id="page-0-0"></span>Package: MDMR (via r-universe)

August 23, 2024

Type Package Title Multivariate Distance Matrix Regression Version 0.5.1 Date 2018-02-11 Author Daniel B. McArtor (dmcartor@gmail.com) [aut, cre] Maintainer Daniel B. McArtor <dmcartor@gmail.com> Description This package allows users to conduct multivariate distance matrix regression using analytic p-values and compute measures of effect size. For details on the method, see McArtor, Lubke, & Bergeman (2017) <<https://doi.org/10.1007/s11336-016-9527-8>>. License GPL  $(>= 2)$ LazyData TRUE **Depends** R  $(>= 3.0.0)$ , Imports CompQuadForm, parallel, lme4, car Suggests knitr, rmarkdown VignetteBuilder knitr URL <http://github.com/dmcartor/mdmr> BugReports <http://github.com/dmcartor/mdmr/issues> RoxygenNote 6.0.1 Repository https://dmcartor.r-universe.dev RemoteUrl https://github.com/dmcartor/mdmr RemoteRef HEAD

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MDMR-package *Multivariate Distance Matrix Regression*

#### Description

MDMR allows a user to conduct multivariate distance matrix regression using analytic p-values and measures of effect size described by McArtor et al. (2017). Analytic p-values are computed using the R package CompQuadForm (Duchesne & De Micheaux, 2010). It also facilitates the use of MDMR on samples consisting of (hierarchically) clustered observations.

#### Usage

To access this package's tutorial, type the following line into the console:

# vignette('mdmr-vignette')

There are three primary functions that comprise this package: [mdmr](#page-5-1), which regresses a distance matrix onto a set of predictors, and [delta](#page-2-1), which computes measures of univariate effect size in the context of multivariate distance matrix regression. The third function [mixed.mdmr](#page-8-1) facilitates the use of MDMR on (hierarchically) clustered samples using an approach analogous to the linearar mixed-effects model for univariate outcomes. The help files of all all three functions provide more general information than the package vignette.

#### References

Davies, R. B. (1980). The Distribution of a Linear Combination of chi-square Random Variables. Journal of the Royal Statistical Society. Series C (Applied Statistics), 29(3), 323-333.

Duchesne, P., & De Micheaux, P.L. (2010). Computing the distribution of quadratic forms: Further comparisons between the Liu-Tang-Zhang approximation and exact methods. Computational Statistics and Data Analysis, 54(4), 858-862.

McArtor, D. B., Lubke, G. H., & Bergeman, C. S. (2017). Extending multivariate distance matrix regression with an effect size measure and the distribution of the test statistic. Psychometrika, 82, 1052-1077.

McArtor, D. B. (2017). Extending a distance-based approach to multivariate multiple regression (Doctoral Dissertation).

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#### Examples

```
################################################################
## Conducting MDMR on data comprised of independent observations
################################################################
# Source data
data(mdmrdata)
# Get distance matrix
D <- dist(Y.mdmr, method = 'euclidean')
# Conduct MDMR
mdmr.res \leq mdmr(X = X.mdmr, D = D)summary(mdmr.res)
################################################################
## Conducting MDMR on data comprised of dependent observations
################################################################
# Source data
data("clustmdmrdata")
# Get distance matrix
D <- dist(Y.clust)
# Conduct mixed-MDMR
mixed.res \leq mixed.mdmr(\leq x1 + x2 + (x1 + x2 | grp),
                        data = X.clust, D = D)
summary(mixed.res)
```
<span id="page-2-1"></span>delta *Compute univariate MDMR effect sizes*

#### Description

delta computes permutation-based effect sizes on individual items comprising the distance matrix outcome used in multivariate distance matrix regression. It returns the omnibus estimates of delta (i.e. effect size of the entire design matrix on each outcome) as well as estimates of each pair-wise effect size (i.e. the effect of each predictor on each outcome variable, conditional on the rest of the predictors).

# Usage

```
delta(X, Y = NULL, dtype = NULL, niter = 10, x.index = NULL,y.inds = NULL, G = NULL, G.list = NULL, ncores = 1, seed = NULL,
 plot.res = F, grayscale = F, cex = 1, y.las = 2)
```
# <span id="page-3-0"></span>Arguments



# Details

See McArtor et al. (2017) for a detailed description of how delta is computed. Note that it is a relative measure of effect, quantifying which effects are strong (high values of delta) and weak (low values of delta) within a single analysis, but estimates of delta cannot be directly compared across different datasets.

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There are two options for using this function. The first option is to specify the predictor matrix X, the outcome matrix Y, the distance type dtype (supported by "dist" in R), and number of iterations niter. This option conducts the permutation of each Y-item niter times (to average out random association in each permutation) and reports the median estimates of delta over the niter reps.

The second option is to specify X, G, and G.list, a list of G matrices where the permutation has already been done for each item comprising Y. The names of the elements in G.list should correspond to the names of the variables that were permuted. This option is implemented so that delta can be computed when MDMR is being used in conjunction with distance metrics not supported by dist.

#### Value

A data frame whose rows correspond to the omnibus effects and the effect of each individual predictor (conditional on the rest), and whose columns correspond to each outcome variable whose effect sizes are being quantified. If plot.res = TRUE, a heat-map is plotted of this data frame to easily identify the strongest effects. Note that the heatmap is partitioned into the omnibus effect (first row) and pair-wise effects (remaining rows), because otherwise the omnibus effect would dominate the heatmap.

#### Author(s)

Daniel B. McArtor (dmcartor@gmail.com) [aut, cre]

#### References

McArtor, D. B., Lubke, G. H., & Bergeman, C. S. (2017). Extending multivariate distance matrix regression with an effect size measure and the distribution of the test statistic. Psychometrika, 82, 1052-1077.

# Examples

```
data(mdmrdata)
# --- Method 1 --- #
delta(X.mdmr, Y = Y.mdmr, dtype = "euclidean", niter = 1, seed = 12345)# --- Method 2 --- #
D <- dist(Y.mdmr, method = "euclidean")
G \leftarrow \text{gower}(D)q \leftarrow \text{ncol}(Y.\text{mdmr})G.list \leq vector(mode = "list", length = q)
names(G.list) <- names(Y.mdmr)
for(i in 1:q) \{Y.shuf <- Y.mdmr
   Y.shuf[,i] <- sample(Y.shuf[,i])
   G.list[[i]] <- gower(dist(Y.shuf, method = "euclidean"))
}
delta(X.mdmr, G = G, G.list = G.list)
```
<span id="page-5-0"></span>

# Description

Compute Gower's centered similarity matrix  $G$ , which is the matrix decomposed by the MDMR test statistic.

#### Usage

gower(d.mat)

#### Arguments

d.mat Symmetric distance matrix (or R distance object) computed from the outcome data to be used in MDMR.

# Value

G Gower's centered dissimilarity matrix computed from D.

#### Author(s)

Daniel B. McArtor (dmcartor@gmail.com) [aut, cre]

#### References

Gower, J. C. (1966). Some distance properties of latent root and vector methods used in multivariate analysis. Biometrika, 53(3-4), 325-338.

<span id="page-5-1"></span>mdmr *Conduct MDMR with analytic p-values*

#### Description

mdmr (multivariate distance matrix regression) is used to regress a distance matrix onto a set of predictors. It returns the test statistic, pseudo R-square statistic, and analytic p-values for all predictors jointly and for each predictor individually, conditioned on the rest.

#### Usage

```
mdmr(X, D = NULL, G = NULL, lambda = NULL, return.lambda = F,
  start.acc = 1e-20, ncores = 1, perm.p = (nrow(as.matrix(X)) < 200),
  nperm = 500, seed = NULL)
```
#### <span id="page-6-0"></span>mdmr 7

# Arguments



# Details

This function is the fastest approach to conducting MDMR. It uses the fastest known computational strategy to compute the MDMR test statistic (see Appendix A of McArtor et al., 2017), and it uses fast, analytic p-values.

The slowest part of conducting MDMR is now the necessary eigendecomposition of the G matrix, whose computation time is a function of  $n^3$ . If MDMR is to be conducted multiple times on the same distance matrix, it is recommended to compute eigenvalues of G in advance and pass them to the function rather than computing them every time mdmr is called, as is the case if the argument lambda is left NULL.

The distance matrix D can be passed to mdmr as either a distance object or a symmetric matrix.

#### Value

An object with six elements and a summary function. Calling summary(mdmr.res) produces a data frame comprised of:



In addition to the information in the three columns comprising summary( $res$ ), the res object also contains:



Note that the printed output of summary(res) will truncate p-values to the smallest trustworthy values, but the object returned by summary(res) will contain the p-values as computed. The reason for this truncation differs for analytic and permutation p-values. For an analytic p-value, if the error bound of the Davies algorithm is larger than the p-value, the only conclusion that can be drawn with certainty is that the p-value is smaller than (or equal to) the error bound. For a permutation test, the estimated p-value will be zero if no permuted test statistics are greater than the observed statistic, but the zero p-value is only a product of the finite number of permutations conduted. The only conclusion that can be drawn is that the p-value is smaller than 1/nperm.

#### Author(s)

Daniel B. McArtor (dmcartor@gmail.com) [aut, cre]

#### References

Davies, R. B. (1980). The Distribution of a Linear Combination of chi-square Random Variables. Journal of the Royal Statistical Society. Series C (Applied Statistics), 29(3), 323-333.

Duchesne, P., & De Micheaux, P. L. (2010). Computing the distribution of quadratic forms: Further comparisons between the Liu-Tang-Zhang approximation and exact methods. Computational Statistics and Data Analysis, 54(4), 858-862.

McArtor, D. B., Lubke, G. H., & Bergeman, C. S. (2017). Extending multivariate distance matrix regression with an effect size measure and the distribution of the test statistic. Psychometrika, 82, 1052-1077.

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#### Examples

```
# --- The following two approaches yield equivalent results --- #
# Approach 1
data(mdmrdata)
D <- dist(Y.mdmr, method = "euclidean")
res1 \leq mdmr(X = X.mdmr, D = D)
summary(res1)
# Approach 2
data(mdmrdata)
D <- dist(Y.mdmr, method = "euclidean")
G \leftarrow \text{gower}(D)res2 \leq mdmr(X = X.mdmr, G = G)summary(res2)
```
<span id="page-8-1"></span>mixed.mdmr *Fit Mixed-MDMR models*

#### Description

mixed.mdmr allows users to conduct multivariate distance matrix regression (MDMR) in the context of a (hierarchically) clustered sample without inflating Type-I error rates as a result of the violation of the independence assumption. This is done by invoking a mixed-effects modeling framework, in which clustering/grouping variables are specified as random effects and the covariate effects of interest are fixed effects. The input to mixed.mdmr largely reflects the input of the [lmer](#page-0-0) function from the package [lme4](#page-0-0) insofar as the specification of random and fixed effects are concerned (see Arguments for details). Note that this function simply controls for the random effects in order to test the fixed effects; it does not facilitate point estimation or inference on the random effects.

#### Usage

```
mixed.mdmr(fmla, data, D = NULL, G = NULL, use.ssd = 1,
  start.acc = 1e-20, ncores = 1)
```
#### Arguments



<span id="page-9-0"></span>

# Value

An object with six elements and a summary function. Calling summary(mixed.mdmr.res) produces a data frame comprised of:



In addition to the information in the three columns comprising summary(res), the res object also contains:

p.prec A data.frame reporting the precision of each p-value. If analytic p-values were computed, these are the maximum error bound of the p-values reported by the davies function in CompQuadForm. If permutation p-values were computed, it is the standard error of each permutation p-value.

Note that the printed output of summary(res) will truncate p-values to the smallest trustworthy values, but the object returned by summary(res) will contain the p-values as computed. The reason for this truncation differs for analytic and permutation p-values. For an analytic p-value, if the error bound of the Davies algorithm is larger than the p-value, the only conclusion that can be drawn with certainty is that the p-value is smaller than (or equal to) the error bound.

# Author(s)

Daniel B. McArtor (dmcartor@gmail.com) [aut, cre]

#### References

Davies, R. B. (1980). The Distribution of a Linear Combination of chi-square Random Variables. Journal of the Royal Statistical Society. Series C (Applied Statistics), 29(3), 323-333.

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Duchesne, P., & De Micheaux, P. L. (2010). Computing the distribution of quadratic forms: Further comparisons between the Liu-Tang-Zhang approximation and exact methods. Computational Statistics and Data Analysis, 54(4), 858-862.

McArtor, D. B. (2017). Extending a distance-based approach to multivariate multiple regression (Doctoral Dissertation).

### Examples

```
data("clustmdmrdata")
# Get distance matrix
D <- dist(Y.clust)
# Regular MDMR without the grouping variable
mdmr.res \leq mdmr(X = X.clust[,1:2], D = D, perm.p = FALSE)
# Results look significant
summary(mdmr.res)
# Account for grouping variable
mixed.res <- mixed.mdmr(\sim x1 + x2 + (x1 + x2 + grp),
                        data = X.clust, D = D)
# Signifance was due to the grouping variable
summary(mixed.res)
```
print.mdmr *Print MDMR Object*

#### Description

print method for class mdmr

#### Usage

## S3 method for class 'mdmr'  $print(x, \ldots)$ 

#### Arguments



# Value



# Author(s)

Daniel B. McArtor (dmcartor@gmail.com) [aut, cre]

print.mixed.mdmr *Print Mixed MDMR Object*

# Description

print method for class mixed.mdmr

# Usage

## S3 method for class 'mixed.mdmr'  $print(x, \ldots)$ 

# Arguments



# Value

p-value Analytic p-values for the omnibus test and each predictor

# Author(s)

Daniel B. McArtor (dmcartor@gmail.com) [aut, cre]

summary.mdmr *Summarizing MDMR Results*

# Description

summary method for class mdmr

# Usage

## S3 method for class 'mdmr' summary(object, ...)

# Arguments



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#### Value

Calling summary(mdmr.res) produces a data frame comprised of:



In addition to the information in the three columns comprising summary(res), the res object also contains:



Note that the printed output of summary(res) will truncate p-values to the smallest trustworthy values, but the object returned by summary(res) will contain the p-values as computed. The reason for this truncation differs for analytic and permutation p-values. For an analytic p-value, if the error bound of the Davies algorithm is larger than the p-value, the only conclusion that can be drawn with certainty is that the p-value is smaller than (or equal to) the error bound. For a permutation test, the estimated p-value will be zero if no permuted test statistics are greater than the observed statistic, but the zero p-value is only a product of the finite number of permutations conduted. The only conclusion that can be drawn is that the p-value is smaller than 1/nperm.

#### Author(s)

Daniel B. McArtor (dmcartor@gmail.com) [aut, cre]

#### References

Davies, R. B. (1980). The Distribution of a Linear Combination of chi-square Random Variables. Journal of the Royal Statistical Society. Series C (Applied Statistics), 29(3), 323-333.

Duchesne, P., & De Micheaux, P. L. (2010). Computing the distribution of quadratic forms: Further comparisons between the Liu-Tang-Zhang approximation and exact methods. Computational Statistics and Data Analysis, 54(4), 858-862.

McArtor, D. B., Lubke, G. H., & Bergeman, C. S. (2017). Extending multivariate distance matrix regression with an effect size measure and the distribution of the test statistic. Psychometrika, 82, 1052-1077.

# Examples

```
# --- The following two approaches yield equivalent results --- #
# Approach 1
data(mdmrdata)
D \le - dist(Y.mdmr, method = "euclidean")
mdmr.res \leq mdmr(X = X.mdmr, D = D)summary(mdmr.res)
```
<span id="page-13-0"></span>summary.mixed.mdmr *Summarizing Mixed MDMR Results*

#### Description

summary method for class mixed.mdmr

# Usage

```
## S3 method for class 'mixed.mdmr'
summary(object, ...)
```
#### Arguments



# Value

Calling summary(mdmr.res) produces a data frame comprised of:



In addition to the information in the three columns comprising summary(res), the res object also contains:

p.prec A data.frame reporting the precision of each p-value. If analytic p-values were computed, these are the maximum error bound of the p-values reported by the davies function in CompQuadForm. If permutation p-values were computed, it is the standard error of each permutation p-value.

Note that the printed output of summary(res) will truncate p-values to the smallest trustworthy values, but the object returned by summary(res) will contain the p-values as computed. The reason for this truncation differs for analytic and permutation p-values. For an analytic p-value, if the error bound of the Davies algorithm is larger than the p-value, the only conclusion that can be drawn with certainty is that the p-value is smaller than (or equal to) the error bound.

# Author(s)

Daniel B. McArtor (dmcartor@gmail.com) [aut, cre]

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# References

Davies, R. B. (1980). The Distribution of a Linear Combination of chi-square Random Variables. Journal of the Royal Statistical Society. Series C (Applied Statistics), 29(3), 323-333.

Duchesne, P., & De Micheaux, P. L. (2010). Computing the distribution of quadratic forms: Further comparisons between the Liu-Tang-Zhang approximation and exact methods. Computational Statistics and Data Analysis, 54(4), 858-862.

McArtor, D. B. (2017). Extending a distance-based approach to multivariate multiple regression (Doctoral Dissertation).

# Examples

```
data("clustmdmrdata")
```

```
# Get distance matrix
D <- dist(Y.clust)
# Regular MDMR without the grouping variable
mdmr.res \leq mdmr(X = X.clust[,1:2], D = D, perm.p = FALSE)
# Results look significant
summary(mdmr.res)
# Account for grouping variable
mixed.res <- mixed.mdmr(\sim x1 + x2 + (x1 + x2 + grp),
                        data = X.clust, D = D)
# Signifance was due to the grouping variable
```

```
summary(mixed.res)
```
X.clust *Simulated clustered predictor data to illustrate the Mixed-MDMR function*

#### Description

See [mixed.mdmr](#page-8-1).

# Usage

X.clust

# Format

An object of class data. frame with 250 rows and 3 columns.

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#### Description

See package vignette by calling vignette("mdmr-vignette").

# Usage

X.mdmr

# Format

An object of class matrix with 500 rows and 3 columns.



# Description

See [mixed.mdmr](#page-8-1).

# Usage

Y.clust

# Format

An object of class data. frame with 250 rows and 12 columns.

Y.mdmr *Simulated outcome data to illustrate the MDMR package.*

# Description

See package vignette by calling vignette("mdmr-vignette").

#### Usage

Y.mdmr

# Format

An object of class matrix with 500 rows and 10 columns.

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