

Package ‘Irmest’

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Type Package

Title Different types of estimators to deal with multicollinearity.

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Depends MASS

Description When multicollinearity exists among predictor variables of the linear model, least square estimators does not provide a better solution for estimating parameters. To deal with multicollinearity several estimators are proposed in the literature. Some of these estimators are Ordinary Least Square Estimator (OLSE), Ordinary Ridge Regression Estimator (ORRE), Restricted Least Square Estimator (RLSE), Ordinary Mixed Regression Estimator (OMRE), Liu Estimator (LE), Restricted Liu Estimator (RLE), Stochastic Restricted Liu Estimator (SRLE), Type (1) Liu Estimator (Type-1 LTE), Type (2) Liu Estimator (Type-2 LTE), Type (3) Liu Estimator (Type-3 LTE), Type (1) Adjusted Liu Estimator (Type-1 ALTE), Type (2) Adjusted Liu Estimator (Type-2 ALTE), Type (3) Adjusted Liu Estimator (Type-3 ALTE), Almost Unbiased Ridge Estimator (AURE), Almost Unbiased Liu Estimator (AULE), Stochastic Restricted Ridge Estimator (SRRE) and Restricted Ridge Regression Estimator (RRRE). To select the best estimator in a practical situation the Mean Square Error (MSE) is used. Using this package scalar MSE value of all the above estimators and Prediction Sum of Square (PRESS) values of some of the estimators can be obtained, and the variation of the MSE and PRESS values for the relevant estimators can be shown graphically.

LazyData yes

License GPL-2 | GPL-3

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irmest-package	<i>Estimation of varies types of estimators in the linear model</i>
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Description

To combat multicollinearity several estimators have been introduced. By using this package some of those estimators and corresponding scalar Mean Square Error (MSE) values and Prediction Sum of Square (PRESS) values (Only for some estimators) can be found easily. In addition graphical methods are available to determine the variation of MSE values of those estimators and the variation of PRESS values of some of the estimators.

Details

Package: Irmest
 Type: Package
 Version: 1.0
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 License: GPL-2 | GPL-3

In this package functions have been written for several types of estimators in the linear model. By using those functions relevant estimators can be found.

Author(s)

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References

Akdeniz, F. and Erol, H. (2003) *Mean Squared Error Matrix Comparisons of Some Biased Estimators in Linear Regression* in *Communications in Statistics - Theory and Methods*, volume **32** DOI:10.1081/STA-120025385

Hubert, M.H. and Wijekoon, P. (2006) *Improvement of the Liu estimator in the linear regression model*, Chapter (4-8)

Liu, K. (1993) *A new class of biased estimate in linear regression* in *Communications in Statistics-Theory and Methods* **22**, pp. 393–402

Nagler, J. (Updated 2011) Notes on Ordinary Least Square Estimators

Theil, H. and Goldberger, A.S. (1961) *On pure and mixed statistical estimation in economics* in *International Economic review* **2**, pp. 65–78

Revan, M. (2009) *A stochastic restricted ridge regression estimator* in *Journal of Multivariate Analysis*, volume **100**, issue 8, pp. 1706–1716

Rong,Jian-Ying (2010) *Adjustive Liu Type Estimators in linear regression models in communication in statistics-simulation and computation*, volume **39** DOI:10.1080/03610918.2010.484120

Sarkara, N. (1992), *A new estimator combining the ridge regression and the restricted least squares methods of estimation* in *Communications in Statistics - Theory and Methods*, volume **21**, pp. 1987–2000. DOI:10.1080/03610929208830893

See Also

[optimum](#), [pcd](#)

Examples

```
##Portland cement dataset is used.
data(pcd)
k<-c(0:4/10)
d<-c(-4:4/10)
r<-c(2.1930, 1.1533, 0.75850)
```

```

R<-c(1,0,0,0,0,1,0,0,0,0,1,0)
dpn<-c(0.0439,0.0029,0.0325)
delt<-c(0,0,0)
aa1<-c(0.958451,1.021155,0.857821,1.040296)
aa2<-c(0.345454,1.387888,0.866466,1.354454)
aa3<-c(0.344841,1.344723,0.318451,1.523316)
optimum(Y~X1+X2+X3+X4-1,r,R,dpn,delt,aa1,aa2,aa3,k,d,data=pcd)
# Model without the intercept is considered.
## Use "press=TRUE" to get the optimum PRESS values only for some of the estimators.

```

alte1

Type (1) Adjusted Liu Estimator

Description

This function can be used to find the Type (1) Adjusted Liu Estimated values, corresponding scalar Mean Square Error (MSE) value and Prediction Sum of Square (PRESS) value in the linear model. Further the variation of MSE and PRESS values can be shown graphically.

Usage

```
alte1(formula, k, d, aa, press = FALSE, data = NULL, na.action, ...)
```

Arguments

formula	in this section interested model should be given. This should be given as a formula .
k	a single numeric value or a vector of set of numeric values. See ‘Examples’.
d	a single numeric value or a vector of set of numeric values. See ‘Examples’.
aa	this is a set of scalars belongs to real number system. Values for “aa” should be given as a vector , format. See ‘Details’.
press	if “press=TRUE” then all the PRESS values and its corresponding parameter values are returned. Otherwise all the scalar MSE values and its corresponding parameter values are returned.
data	an optional data frame, list or environment containing the variables in the model. If not found in data, the variables are taken from <code>environment(formula)</code> , typically the environment from which the function is called.
na.action	if the dataset contain NA values, then na.action indicate what should happen to those NA values.
...	currently disregarded.

Details

Since formula has an implied intercept term, use either $y \sim x - 1$ or $y \sim 0 + x$ to remove the intercept.

In order to get the best results, optimal values for k,d and aa should be selected.

The way of finding aa can be determined from Rong,Jian-Ying (2010) *Adjustive Liu Type Estimators in linear regression models in communication in statistics-simulation and computation*, volume **39**

Use [matplot](#) so as to obtain the variation of scalar MSE values and PRESS values graphically. See 'Examples'.

Value

If k and d are single numeric values then alte1 returns the Type (1) Adjusted Liu Estimated values, standard error values, t statistic values, p value, corresponding scalar MSE value and PRESS value.

If k and d are vector of set of numeric values then alte1 returns the matrix of scalar MSE values and if "press=TRUE" then alte1 returns the matrix of PRESS values of Type (1) Adjusted Liu Estimator by representing k and d as column names and row names respectively.

Author(s)

P.Wijekoon, A.Dissanayake

References

Rong,Jian-Ying (2010) *Adjustive Liu Type Estimators in linear regression models in communication in statistics-simulation and computation*, volume **39** DOI:10.1080/03610918.2010.484120

See Also

[matplot](#)

Examples

```
## Portland cement data set is used.
data(pcd)
k<-0.1650
d<--0.1300
aa<-c(0.958451,1.021155,0.857821,1.040296)
alte1(Y~X1+X2+X3+X4-1,k,d,aa,data=pcd) # Model without the intercept is considered.

## To obtain the variation of MSE of Type (1) Adjusted Liu Estimator.
data(pcd)
k<-c(0:10/10)
```

```
d<-c(-10:10/10)
aa<-c(0.958451,1.021155,0.857821,1.040296)
msemat<-alte1(Y~X1+X2+X3+X4-1,k,d,aa,data=pcd)
matplot(d,alte1(Y~X1+X2+X3+X4-1,k,d,aa,data=pcd),type="l",ylab=c("MSE"),
main=c("Plot of MSE of Type (1) Adjusted Liu Estimator"),las=1)
text(y=msemat[,],x=d[,],labels=c(paste0("k=",k)))
## Use "press=TRUE" to obtain the variation of PRESS of Type (1) Adjusted Liu Estimator.
```

alte2

Type (2) Adjusted Liu Estimator

Description

This function can be used to find the Type (2) Adjusted Liu Estimated values, corresponding scalar Mean Square Error (MSE) value and Prediction Sum of Square (PRESS) value in the linear model. Further the variation of MSE and PRESS values can be shown graphically.

Usage

```
alte2(formula, k, d, aa, press = FALSE, data = NULL, na.action, ...)
```

Arguments

formula	in this section interested model should be given. This should be given as a formula .
k	a single numeric value or a vector of set of numeric values. See ‘Examples’.
d	a single numeric value or a vector of set of numeric values. See ‘Examples’.
aa	this is a set of scalars belongs to real number system. Values for “aa” should be given as a vector , format. See ‘Details’.
press	if “press=TRUE” then all the PRESS values and its corresponding parameter values are returned. Otherwise all the scalar MSE values and its corresponding parameter values are returned.
data	an optional data frame, list or environment containing the variables in the model. If not found in data, the variables are taken from <code>environment(formula)</code> , typically the environment from which the function is called.
na.action	if the dataset contain NA values, then na.action indicate what should happen to those NA values.
...	currently disregarded.

Details

Since formula has an implied intercept term, use either $y \sim x - 1$ or $y \sim 0 + x$ to remove the intercept.

In order to get the best results, optimal values for k,d and aa should be selected.

The way of finding aa can be determined from Rong,Jian-Ying (2010) *Adjustive Liu Type Estimators in linear regression models in communication in statistics-simulation and computation*, volume **39**

Use `matplot` so as to obtain the variation of scalar MSE values and PRESS values graphically. See 'Examples'.

Value

If k and d are single numeric values then `alte2` returns the Type (2) Adjusted Liu Estimated values, standard error values, t statistic values, p value, corresponding scalar MSE value and PRESS value.

If k and d are vector of set of numeric values then `alte2` returns the matrix of scalar MSE values and if "press=TRUE" then `alte2` returns the matrix of PRESS values of Type (2) Adjusted Liu Estimator by representing k and d as column names and row names respectively.

Author(s)

P.Wijekoon, A.Dissanayake

References

Rong,Jian-Ying (2010) *Adjustive Liu Type Estimators in linear regression models in communication in statistics-simulation and computation*, volume **39** DOI:10.1080/03610918.2010.484120

See Also

`matplot`

Examples

```
## Portland cement data set is used.
data(pcd)
k<-0.1650
d<--0.1300
aa<-c(0.958451,1.021155,0.857821,1.040296)
alte2(Y~X1+X2+X3+X4-1,k,d,aa,data=pcd) # Model without the intercept is considered.

## To obtain the variation of MSE of Type (2) Adjusted Liu Estimator.
data(pcd)
k<-c(0:10/10)
d<-c(-10:10/10)
aa<-c(0.958451,1.021155,0.857821,1.040296)
msemat<-alte2(Y~X1+X2+X3+X4-1,k,d,aa,data=pcd)
matplot(d,alte2(Y~X1+X2+X3+X4-1,k,d,aa,data=pcd),type="l",ylab=c("MSE"),
main=c("Plot of MSE of Type (2) Adjusted Liu Estimator"),las=1)
text(y=msemat[1,],x=d[1],labels=c(paste0("k=",k)))
## Use "press=TRUE" to obtain the variation of PRESS of Type (2) Adjusted Liu Estimator.
```

 alte3

 Type (1) Adjusted Liu Estimator

Description

This function can be used to find the Type (3) Adjusted Liu Estimator values, corresponding scalar Mean Square Error (MSE) value and Prediction Sum of Square (PRESS) value in the linear model. Further the variation of MSE and PRESS values can be shown graphically.

Usage

```
alte3(formula, k, d, aa, press = FALSE, data = NULL, na.action, ...)
```

Arguments

formula	in this section interested model should be given. This should be given as a formula .
k	a single numeric value or a vector of set of numeric values. See ‘Examples’.
d	a single numeric value or a vector of set of numeric values. See ‘Examples’.
aa	this is a set of scalars belongs to real number system. Values for “aa” should be given as a vector , format. See ‘Details’.
press	if “press=TRUE” then all the PRESS values and its corresponding parameter values are returned. Otherwise all the scalar MSE values and its corresponding parameter values are returned.
data	an optional data frame, list or environment containing the variables in the model. If not found in data, the variables are taken from <code>environment(formula)</code> , typically the environment from which the function is called.
na.action	if the dataset contain NA values, then na.action indicate what should happen to those NA values.
...	currently disregarded.

Details

Since formula has an implied intercept term, use either $y \sim x - 1$ or $y \sim 0 + x$ to remove the intercept.

In order to get the best results, optimal values for k,d and aa should be selected.

The way of finding aa can be determined from Rong,Jian-Ying (2010) *Adjustive Liu Type Estimators in linear regression models in communication in statistics-simulation and computation*, volume **39**

Use [matplot](#) so as to obtain the variation of scalar MSE values and PRESS values graphically. See ‘Examples’.

Value

If k and d are single numeric values then `alte3` returns the Type (3) Adjusted Liu Estimated values, standard error values, t statistic values, p value, corresponding scalar MSE value and PRESS value.

If k and d are vector of set of numeric values then `alte3` returns the matrix of scalar MSE values and if “`press=TRUE`” then `alte3` returns the matrix of PRESS values of Type (3) Adjusted Liu Estimator by representing k and d as column names and row names respectively.

Author(s)

P.Wijekoon, A.Dissanayake

References

Rong,Jian-Ying (2010) *Adjustive Liu Type Estimators in linear regression models in communication in statistics-simulation and computation*, volume **39** DOI:10.1080/03610918.2010.484120

See Also

[matplot](#)

Examples

```
## Portland cement data set is used.
data(pcd)
k<-0.1650
d<--0.1300
aa<-c(0.958451,1.021155,0.857821,1.040296)
alte3(Y~X1+X2+X3+X4-1,k,d,aa,data=pcd) # Model without the intercept is considered.

## To obtain the variation of MSE of Type (3) Adjusted Liu Estimator.
data(pcd)
k<-c(0:10/10)
d<-c(-10:10/10)
aa<-c(0.958451,1.021155,0.857821,1.040296)
msemat<-alte3(Y~X1+X2+X3+X4-1,k,d,aa,data=pcd)
matplot(d,alte3(Y~X1+X2+X3+X4-1,k,d,aa,data=pcd),type="l",ylab=c("MSE"),
main=c("Plot of MSE of Type (3) Adjusted Liu Estimator"),las=1)
text(y=msemat[1,],x=d[1],labels=c(paste0("k=",k)))
## Use "press=TRUE" to obtain the variation of PRESS of Type (3) Adjusted Liu Estimator.
```

Description

aul can be used to find the Almost Unbiased Liu Estimated values and corresponding scalar Mean Square Error (MSE) value in the linear model. Further the variation of MSE can be shown graphically.

Usage

```
aul(formula, d, data = NULL, na.action, ...)
```

Arguments

formula	in this section interested model should be given. This should be given as a formula .
d	a single numeric value or a vector of set of numeric values. See ‘Examples’.
data	an optional data frame, list or environment containing the variables in the model. If not found in data, the variables are taken from <code>environment(formula)</code> , typically the environment from which the function is called.
na.action	if the dataset contain NA values, then <code>na.action</code> indicate what should happen to those NA values.
...	currently disregarded.

Details

Since formula has an implied intercept term, use either $y \sim x - 1$ or $y \sim 0 + x$ to remove the intercept.

Use `plot` so as to obtained the variation of scalar MSE values graphically. See ‘Examples’.

Value

If d is a single numeric value then aul returns the Almost Unbiased Liu Estimated values, standard error values, t statistic values, p value and corresponding scalar MSE value.

If d is a vector of set of numeric values then aul returns all the scalar MSE values and corresponding parameter values of Almost Unbiased Liu Estimator.

Author(s)

P.Wijekoon, A.Dissanayake

References

Akdeniz, F. and Erol, H. (2003) *Mean Squared Error Matrix Comparisons of Some Biased Estimators in Linear Regression* in *Communications in Statistics - Theory and Methods*, volume **32** DOI:10.1081/STA-120025385

See Also[plot](#)**Examples**

```
## Portland cement data set is used.
data(pcd)
d<-0.05
aul(Y~X1+X2+X3+X4-1,d,data=pcd) # Model without the intercept is considered.

## To obtain the variation of MSE of Almost Unbiased Liu Estimator.
data(pcd)
d<-c(1:10/10)
plot(aul(Y~X1+X2+X3+X4-1,d,data=pcd),
main=c("Plot of MSE of Almost Unbiased Liu Estimator"),las=1)
```

aur

*Almost Unbiased Ridge Estimator***Description**

aur can be used to find the Almost Unbiased Ridge Estimated values and corresponding scalar Mean Square Error (MSE) value in the linear model. Further the variation of MSE can be shown graphically.

Usage

```
aur(formula, k, data = NULL, na.action, ...)
```

Arguments

formula	in this section interested model should be given. This should be given as a formula .
k	a single numeric value or a vector of set of numeric values. See ‘Examples’.
data	an optional data frame, list or environment containing the variables in the model. If not found in data, the variables are taken from <code>environment(formula)</code> , typically the environment from which the function is called.
na.action	if the dataset contain NA values, then <code>na.action</code> indicate what should happen to those NA values.
...	currently disregarded.

Details

Since formula has an implied intercept term, use either $y \sim x - 1$ or $y \sim 0 + x$ to remove the intercept.

Use [plot](#) so as to obtained the variation of scalar MSE values graphically. See ‘Examples’.

Value

If k is a single numeric values then `aur` returns the Almost Unbiased Ridge Estimated values, standard error values, t statistic values, p value and corresponding scalar MSE value.

If k is a vector of set of numeric values then `aur` returns all the scalar MSE values and corresponding parameter values of Almost Unbiased Ridge Estimator.

Author(s)

P.Wijekoon, A.Dissanayake

References

Akdeniz, F. and Erol, H. (2003) *Mean Squared Error Matrix Comparisons of Some Biased Estimators in Linear Regression in Communications in Statistics - Theory and Methods*, volume **32**
DOI:10.1081/STA-120025385

See Also

[plot](#)

Examples

```
## Portland cement data set is used.
data(pcd)
k<-0.05
aur(Y~X1+X2+X3+X4-1,k,data=pcd) # Model without the intercept is considered.

## To obtain the variation of MSE of Almost Unbiased Ridge Estimator.
data(pcd)
k<-c(0:10/10)
plot(aur(Y~X1+X2+X3+X4-1,k,data=pcd),
main=c("Plot of MSE of Almost Unbiased Ridge Estimator"),las=1)
```

checkm

Check the degree of multicollinearity present in the dataset

Description

Degree of multicollinearity present in the dataset can be determined by using two type of indicators, called VIF and Condition Number.

Usage

```
checkm(formula, data, na.action, ...)
```

Arguments

formula	in this section interested model should be given. This should be given as a formula .
data	an optional data frame, list or environment containing the variables in the model. If not found in data, the variables are taken from <code>environment(formula)</code> , typically the environment from which the function is called.
na.action	if the dataset contain NA values, then <code>na.action</code> indicate what should happen to those NA values.
...	currently disregarded.

Details

If all the values of $VIF > 10$ implies that multicollinearity present.

If condition number < 10 ; There is not multicollinearity.

$30 < \text{condition number} < 100$; There is a multicollinearity.

condition number > 100 ; Severe multicollinearity.

Value

`checkm` returns the values of two multicollinearity indicators VIF and Condition Number.

Author(s)

P.Wijekoon, A.Dissanayake

Examples

```
## Portland cement data set is used.
data(pcd)
checkm(Y~X1+X2+X3+X4,data=pcd)
```

liu

Liu Estimator

Description

`liu` can be used to find the Liu Estimated values and corresponding scalar Mean Square Error (MSE) value in the linear model. Further the variation of MSE can be shown graphically.

Usage

```
liu(formula, d, data = NULL, na.action, ...)
```

Arguments

formula	in this section interested model should be given. This should be given as a formula .
d	a single numeric value or a vector of set of numeric values. See ‘Examples’.
data	an optional data frame, list or environment containing the variables in the model. If not found in data, the variables are taken from <code>environment(formula)</code> , typically the environment from which the function is called.
na.action	if the dataset contain NA values, then <code>na.action</code> indicate what should happen to those NA values.
...	currently disregarded.

Details

Since formula has an implied intercept term, use either $y \sim x - 1$ or $y \sim 0 + x$ to remove the intercept.

Use [plot](#) so as to obtain the variation of scalar MSE values graphically. See ‘Examples’.

Value

If d is a single numeric values then liu returns the Liu Estimated values, standard error values, t statistic values, p value and corresponding scalar MSE value.

If d is a vector of set of numeric values then liu returns all the scalar MSE values and corresponding parameter values of Liu Estimator.

Author(s)

P.Wijekoon, A.Dissanayake

References

Liu, K. (1993) *A new class of biased estimate in linear regression in Communications in Statistics-Theory and Methods* **22**, pp. 393–402.

See Also

[plot](#)

Examples

```
## Portland cement data set is used.
data(pcd)
d<-0.05
liu(Y~X1+X2+X3+X4-1,d,data=pcd) # Model without the intercept is considered.

## To obtain the variation of MSE of Liu Estimator.
```

```
data(pcd)
d<-c(0:100/100)
plot(liu(Y~X1+X2+X3+X4-1,d,data=pcd),main=c("Plot of MSE of Liu Estimator"),las=1)
```

lte1

Type (1) Liu Estimator

Description

This function can be used to find the Type (1) Liu Estimated values, corresponding scalar Mean Square Error (MSE) value and Prediction Sum of Square (PRESS) value in the linear model. Further the variation of MSE and PRESS values can be shown graphically.

Usage

```
lte1(formula, k, d, press = FALSE, data = NULL, na.action, ...)
```

Arguments

formula	in this section interested model should be given. This should be given as a formula .
k	a single numeric value or a vector of set of numeric values. See ‘Examples’.
d	a single numeric value or a vector of set of numeric values. See ‘Examples’.
press	if “press=TRUE” then all the PRESS values and its corresponding parameter values are returned. Otherwise all the scalar MSE values and its corresponding parameter values are returned.
data	an optional data frame, list or environment containing the variables in the model. If not found in data, the variables are taken from <code>environment(formula)</code> , typically the environment from which the function is called.
na.action	if the dataset contain NA values, then na.action indicate what should happen to those NA values.
...	currently disregarded.

Details

Since formula has an implied intercept term, use either $y \sim x - 1$ or $y \sim 0 + x$ to remove the intercept.

Use [matplot](#) so as to obtain the variation of scalar MSE values and PRESS values graphically. See ‘Examples’.

Value

If k and d are single numeric values then `lte1` returns the Type (1) Liu Estimated values, standard error values, t statistic values, p value, corresponding scalar MSE value and PRESS value.

If k and d are vector of set of numeric values then `lte1` returns the matrix of scalar MSE values and if “`press=TRUE`” then `lte1` returns the matrix of PRESS values of Type (1) Liu Estimator by representing k and d as column names and row names respectively.

Author(s)

P.Wijekoon, A.Dissanayake

References

Rong,Jian-Ying (2010) *Adjustive Liu Type Estimators in linear regression models in communication in statistics-simulation and computation*, volume **39** DOI:10.1080/03610918.2010.484120

See Also

[matplot](#)

Examples

```
## Portland cement data set is used.
data(pcd)
k<-0.1650
d<--0.1300
lte1(Y~X1+X2+X3+X4-1,k,d,data=pcd) # Model without the intercept is considered.

## To obtain the variation of MSE of Type (1) Liu Estimator.
data(pcd)
k<-c(0:10/10)
d<-c(-10:10/10)
msemat<-lte1(Y~X1+X2+X3+X4-1,k,d,data=pcd)
matplot(d,lte1(Y~X1+X2+X3+X4-1,k,d,data=pcd),type="l",ylab=c("MSE"),
main=c("Plot of MSE of Type (1) Liu Estimator"),las=1)
text(y=msemat[1,],x=d[1],labels=c(paste0("k=",k)))
## Use "press=TRUE" to obtain the variation of PRESS of Type (1) Liu Estimator.
```

lte2

Type (2) Liu Estimator

Description

This function can be used to find the Type (2) Liu Estimated values, corresponding scalar Mean Square Error (MSE) value and Prediction Sum of Square (PRESS) value in the linear model. Further the variation of MSE and PRESS values can be shown graphically.

Usage

```
lte2(formula, k, d, press = FALSE, data = NULL, na.action, ...)
```

Arguments

formula	in this section interested model should be given. This should be given as a formula .
k	a single numeric value or a vector of set of numeric values. See ‘Examples’.
d	a single numeric value or a vector of set of numeric values. See ‘Examples’.
press	if “press=TRUE” then all the PRESS values and its corresponding parameter values are returned. Otherwise all the scalar MSE values and its corresponding parameter values are returned.
data	an optional data frame, list or environment containing the variables in the model. If not found in data, the variables are taken from <code>environment(formula)</code> , typically the environment from which the function is called.
na.action	if the dataset contain NA values, then <code>na.action</code> indicate what should happen to those NA values.
...	currently disregarded.

Details

Since formula has an implied intercept term, use either $y \sim x - 1$ or $y \sim 0 + x$ to remove the intercept.

Use `matplot` so as to obtain the variation of scalar MSE values and PRESS values graphically. See ‘Examples’.

Value

If k and d are single numeric values then `lte2` returns the Type (2) Liu Estimated values, standard error values, t statistic values, p value, corresponding scalar MSE value and PRESS value.

If k and d are vector of set of numeric values then `lte2` returns the matrix of scalar MSE values and if “press=TRUE” then `lte2` returns the matrix of PRESS values of Type (2) Liu Estimator by representing k and d as column names and row names respectively.

Author(s)

P.Wijekoon, A.Dissanayake

References

Rong,Jian-Ying (2010) *Adjustive Liu Type Estimators in linear regression models in communication in statistics-simulation and computation*, volume **39** DOI:10.1080/03610918.2010.484120

See Also[matplot](#)**Examples**

```
## Portland cement data set is used.
data(pcd)
k<-0.1650
d<--0.1300
lte2(Y~X1+X2+X3+X4-1,k,d,data=pcd)      # Model without the intercept is considered.

## To obtain the variation of MSE of Type (2) Liu Estimator.
data(pcd)
k<-c(0:10/10)
d<-c(-10:10/10)
msemat<-lte2(Y~X1+X2+X3+X4-1,k,d,data=pcd)
matplot(d,lte2(Y~X1+X2+X3+X4-1,k,d,data=pcd),type="l",ylab=c("MSE"),
main=c("Plot of MSE of Type (2) Liu Estimator"),las=1)
text(y=msemat[1,],x=d[1],labels=c(paste0("k=",k)))
## Use "press=TRUE" to obtain the variation of PRESS of Type (2) Liu Estimator.
```

lte3

*Type (3) Liu Estimator***Description**

This function can be used to find the Type (3) Liu Estimated values, corresponding scalar Mean Square Error (MSE) value and Prediction Sum of Square (PRESS) value in the linear model. Further the variation of MSE and PRESS values can be shown graphically.

Usage

```
lte3(formula, k, d, press = FALSE, data = NULL, na.action, ...)
```

Arguments

formula	in this section interested model should be given. This should be given as a formula .
k	a single numeric value or a vector of set of numeric values. See ‘Examples’.
d	a single numeric value or a vector of set of numeric values. See ‘Examples’.
press	if “press=TRUE” then all the PRESS values and its corresponding parameter values are returned. Otherwise all the scalar MSE values and its corresponding parameter values are returned.
data	an optional data frame, list or environment containing the variables in the model. If not found in data, the variables are taken from <code>environment(formula)</code> , typically the environment from which the function is called.

`na.action` if the dataset contain NA values, then `na.action` indicate what should happen to those NA values.

`...` currently disregarded.

Details

Since formula has an implied intercept term, use either $y \sim x - 1$ or $y \sim 0 + x$ to remove the intercept.

Use `matplot` so as to obtain the variation of scalar MSE values and PRESS values graphically. See ‘Examples’.

Value

If `k` and `d` are single numeric values then `lte3` returns the Type (3) Liu Estimated values, standard error values, t statistic values, p value, corresponding scalar MSE value and PRESS value.

If `k` and `d` are vector of set of numeric values then `lte3` returns the matrix of scalar MSE values and if “`press=TRUE`” then `lte3` returns the matrix of PRESS values of Type (3) Liu Estimator by representing `k` and `d` as column names and row names respectively.

Author(s)

P.Wijekoon, A.Dissanayake

References

Rong,Jian-Ying (2010) *Adjustive Liu Type Estimators in linear regression models in communication in statistics-simulation and computation*, volume **39** DOI:10.1080/03610918.2010.484120

See Also

`matplot`

Examples

```
## Portland cement data set is used.
data(pcd)
k<-0.1650
d<--0.1300
lte3(Y~X1+X2+X3+X4-1,k,d,data=pcd) # Model without the intercept is considered.

## To obtain the variation of MSE of Type (3) Liu Estimator.
data(pcd)
k<-c(0:10/10)
d<-c(-10:10/10)
msemat<-lte3(Y~X1+X2+X3+X4-1,k,d,data=pcd)
matplot(d,lte3(Y~X1+X2+X3+X4-1,k,d,data=pcd),type="l",ylab=c("MSE"),
main=c("Plot of MSE of Type (3) Liu Estimator"),las=1)
```

```
text(y=mseamat[1,],x=d[1],labels=c(paste0("k=",k)))
## Use "press=TRUE" to obtain the variation of PRESS of Type (3) Liu Estimator.
```

mixe

Ordinary Mixed Regression Estimator

Description

mixe can be used to obtain the Mixed Regression Estimated values and corresponding scalar Mean Square Error (MSE) value.

Usage

```
mixe(formula, r, R, dpn, delt, data, na.action, ...)
```

Arguments

formula	in this section interested model should be given. This should be given as a formula .
r	is a j by 1 matrix of linear restriction, $r = R\beta + \delta + \nu$. Values for r should be given as either a vector or a matrix . See ‘Examples’.
R	is a j by p of full row rank $j \leq p$ matrix of linear restriction, $r = R\beta + \delta + \nu$. Values for R should be given as either a vector or a matrix. See ‘Examples’.
dpn	dispersion matrix of vector of disturbances of linear restricted model, $r = R\beta + \delta + \nu$. Values for dpn should be given as either a vector (only the diagonal elements) or a matrix. See ‘Examples’.
delt	values of $E(r) - R\beta$ and that should be given as either a vector or a matrix. See ‘Examples’.
data	an optional data frame, list or environment containing the variables in the model. If not found in data, the variables are taken from <code>environment(formula)</code> , typically the environment from which the function is called.
na.action	if the dataset contain NA values, then na.action indicate what should happen to those NA values.
...	currently disregarded.

Details

Since formula has an implied intercept term, use either $y \sim x - 1$ or $y \sim 0 + x$ to remove the intercept.

In order to calculate the Mixed Regression Estimator the prior information are required. Therefore those prior information should be mentioned within the function.

Value

mixe returns the Mixed Regression Estimated values, standard error values, t statistic values, p value and corresponding scalar MSE value.

Author(s)

P.Wijekoon, A.Dissanayake

References

Theil, H. and Goldberger, A.S. (1961) *On pure and mixed statistical estimation in economics in International Economic review*, volume 2, pp. 65–78

Examples

```
## Portland cement data set is used.
data(pcd)
r<-c(2.1930,1.1533,0.75850)
R<-c(1,0,0,0,0,1,0,0,0,0,1,0)
dpn<-c(0.0439,0.0029,0.0325)
delt<-c(0,0,0)
mixe(Y~X1+X2+X3+X4-1,r,R,dpn,delt,data=pcd) # Model without the intercept is considered.
```

 ols

Ordinary Least Square Estimators

Description

ols can be used to calculate the values of Ordinary Least Square Estimated values and corresponding scalar Mean Square Error (MSE) value.

Usage

```
ols(formula, data, na.action, ...)
```

Arguments

formula	in this section interested model should be given. This should be given as a formula .
data	an optional data frame, list or environment containing the variables in the model. If not found in data, the variables are taken from <code>environment(formula)</code> , typically the environment from which the function is called.
na.action	if the dataset contain NA values, then na.action indicate what should happen to those NA values.
...	currently disregarded.

Details

Since formula has an implied intercept term, use either $y \sim x - 1$ or $y \sim 0 + x$ to remove the intercept.

If there is any dependence present among the independent variables (multicollinearity) then it will be indicated as a warning message. In case of multicollinearity Ordinary Least Square Estimators are not the best estimators.

Value

ols returns the Ordinary Least Square Estimated values, standard error values, t statistic values, p value and corresponding scalar MSE value. In addition if the dataset contains multicollinearity then it will be indicated as a warning message.

Author(s)

P.Wijekoon, A.Dissanayake

References

Nagler, J. (Updated 2011) Notes on Ordinary Least Square Estimators.

See Also

[checkm](#)

Examples

```
## Portland cement data set is used.
data(pcd)
ols(Y~X1+X2+X3+X4-1,data=pcd) # Model without the intercept is considered.
```

optimum

Summary of optimum scalar Mean Square Error values of all estimators and optimum Prediction Sum of Square values of some of the estimators

Description

optimum can be used to obtain the optimal scalar Mean Square Error (MSE) values and its corresponding parameter values (k and/or d) of all estimators and the optimum Prediction Sum of Square (PRESS) values and its corresponding parameter values k and d of some of the estimators considered in this package.

Usage

```
optimum(formula , r, R, dpn, delt, aa1, aa2, aa3, k, d,
        press = FALSE, data = NULL, na.action, ...)
```

Arguments

formula	in this section interested model should be given. This should be given as a formula .
r	is a j by 1 matrix of linear restriction, $r = R\beta + \delta + \nu$. Values for r should be given as either a vector or a matrix . See ‘Examples’.
R	is a j by p of full row rank $j \leq p$ matrix of linear restriction, $r = R\beta + \delta + \nu$. Values for R should be given as either a vector or a matrix. See ‘Examples’.
dpn	dispersion matrix of vector of disturbances of linear restricted model, $r = R\beta + \delta + \nu$. Values for dpn should be given as either a vector (only the diagonal elements) or a matrix. See ‘Examples’.
delt	values of $E(r) - R\beta$ and that should be given as either a vector or a matrix. See ‘Examples’.
aa1	adjusted parameters of Type (1) Adjusted Liu Estimators and that should be a set of scalars belongs to real number system. Values for “aa1” should be given as a vector , format. See ‘Details’.
aa2	adjusted parameters of Type (2) Adjusted Liu Estimators and that should be a set of scalars belongs to real number system. Values for “aa2” should be given as a vector , format. See ‘Details’.
aa3	adjusted parameters of Type (3) Adjusted Liu Estimators and that should be a set of scalars belongs to real number system. Values for “aa3” should be given as a vector , format. See ‘Details’.
k	a vector of set of numeric values. See ‘Examples’.
d	a vector of set of numeric values. See ‘Examples’.
press	an optional object specifying the PRESS values. That is, if “press=TRUE” then summary of PRESS of some of the estimators are returned with corresponding k and d values. Otherwise summary of scalar MSE of all estimators are returned with corresponding k and/or d values.
data	an optional data frame, list or environment containing the variables in the model. If not found in data, the variables are taken from <code>environment(formula)</code> , typically the environment from which the function is called.
na.action	if the dataset contain NA values, then na.action indicate what should happen to those NA values.
...	currently disregarded.

Details

Since formula has an implied intercept term, use either $y \sim x - 1$ or $y \sim \theta + x$ to remove the intercept.

Optimum scalar MSE values of all estimators can be found for a given range of parameters. Hence the best estimator can be found based on the MSE criteria. Further prior information should be given in order to obtained the results.

The way of finding aa1, aa2 and aa3 can be determined from Rong,Jian-Ying, (2010), *Adjustive Liu Type Estimators in linear regression models in communication in statistics-simulation and computation*, volume **39**

Value

By default, optimum returns the optimum scalar MSE values and corresponding parameter values of all estimators. If “press=TRUE” then optimum return the optimum PRESS values and corresponding parameter values of some of the estimators.

Note

Conversion of estimators and corresponding k and/or d values are given below.

SRRE	=	MIXE	k=0
RE	=	OLS	k=0
RLE	=	RLS	d=1
LE	=	OLS	d=1
RRRE	=	RLS	k=0
SRLE	=	MIXE	d=1
AURE	=	OLS	k=0
AULE	=	OLS	d=1
LTE1	=	RE	d=0
LTE1	=	OLS	k=0 and d=0
LTE2	=	RE	d=0
LTE2	=	OLS	k=0 and d=0

Author(s)

P.Wijekoon, A.Dissanayake

Examples

```
## portland cement data set is used.
data(pcd)
k<-c(0:4/10)
d<-c(-4:4/10)
r<-c(2.1930,1.1533,0.75850)
R<-c(1,0,0,0,0,1,0,0,0,0,1,0)
dpn<-c(0.0439,0.0029,0.0325)
delt<-c(0,0,0)
aa1<-c(0.958451,1.021155,0.857821,1.040296)
aa2<-c(0.345454,1.387888,0.866466,1.354454)
aa3<-c(0.344841,1.344723,0.318451,1.523316)
optimum(Y~X1+X2+X3+X4-1,r,R,dpn,delt,aa1,aa2,aa3,k,d,data=pcd)
# Model without the intercept is considered.
## Use "press=TRUE" to get the optimum PRESS values only for some of the estimators.
```

pcd

Portland Cement Dataset

Description

These data come from an experiment investigation of the heat evolved during the setting and hardening of Portland cements of varied composition and the dependence of this heat on the percentages of four components in the clinkers from which the cement was produced.

Usage

```
data(pcd)
```

Format

A data frame with 13 observations on the following 5 variables.

Y The heat evolved after 180 days of curing. (Calories per gram)

X1 Tricalcium Aluminate.

X2 Tricalcium Silicate.

X3 Tetracalcium Aluminoferrite.

X4 β Dicalcium Silicate.

References

Mishra, S.K. (2004) *Estimation under Multicollinearity: Application of Restricted Liu and Maximum Entropy Estimators to the Portland Cement Dataset*, North-Eastern Hill University (NEHU).

Examples

```
data(pcd)
```

rid

Ordinary Ridge Regression Estimator

Description

This function can be used to find the Ordinary Ridge Regression Estimated values and corresponding scalar Mean Square Error (MSE) value. Further the variation of MSE can be determined graphically.

Usage

```
rid(formula, k, data = NULL, na.action, ...)
```

Arguments

formula	in this section interested model should be given. This should be given as a formula .
k	a single numeric value or a vector of set of numeric values. See ‘Examples’.
data	an optional data frame, list or environment containing the variables in the model. If not found in data, the variables are taken from <code>environment(formula)</code> , typically the environment from which the function is called.
na.action	if the dataset contain NA values, then <code>na.action</code> indicate what should happen to those NA values.
...	currently disregarded.

Details

Since formula has an implied intercept term, use either $y \sim x - 1$ or $y \sim 0 + x$ to remove the intercept.

Use [plot](#) so as to obtain the variation of scalar MSE values graphically. See ‘Examples’.

Value

If k is a single numeric values then `rid` returns the Ordinary Ridge Regression Estimated values, standard error values, t statistic values, p value and corresponding scalar MSE value.

If k is a vector of set of numeric values then `rid` returns all the scalar MSE values and corresponding parameter values of Ordinary Ridge Regression Estimator.

Author(s)

P.Wijekoon, A.Dissanayake

References

Hoerl, A.E. and Kennard, R.W. (1970) *Ridge Regression Biased estimation for non orthogonal problem*, **12**, pp.55–67.

See Also

[plot](#)

Examples

```
## Portland cement data set is used.
data(pcd)
k<-0.01
rid(Y~X1+X2+X3+X4-1,k,data=pcd) # Model without the intercept is considered.

## To obtain the variation of MSE of Ordinary Ridge Regression Estimator.
```

```

data(pcd)
k<-c(0:10/10)
plot(rid(Y~X1+X2+X3+X4-1,k,data=pcd),
main=c("Plot of MSE of Ordinary Ridge Regression Estimator"),las=1)

```

rliu

*Restricted Liu Estimator***Description**

This function can be used to find the Restricted Liu Estimated values and corresponding scalar Mean Square Error (MSE) value. Further the variation of MSE can be shown graphically.

Usage

```
rliu(formula, r, R, delt, d, data = NULL, na.action, ...)
```

Arguments

formula	in this section interested model should be given. This should be given as a formula .
r	is a j by 1 matrix of linear restriction, $r = R\beta + \delta + \nu$. Values for r should be given as either a vector or a matrix . See ‘Examples’.
R	is a j by p of full row rank $j \leq p$ matrix of linear restriction, $r = R\beta + \delta + \nu$. Values for R should be given as either a vector or a matrix. See ‘Examples’.
delt	values of $E(r) - R\beta$ and that should be given as either a vector or a matrix. See ‘Examples’.
d	a single numeric value or a vector of set of numeric values. See ‘Examples’.
data	an optional data frame, list or environment containing the variables in the model. If not found in data, the variables are taken from <code>environment(formula)</code> , typically the environment from which the function is called.
na.action	if the dataset contain NA values, then na.action indicate what should happen to those NA values.
...	currently disregarded.

Details

Since formula has an implied intercept term, use either $y \sim x - 1$ or $y \sim 0 + x$ to remove the intercept.

Use [plot](#) so as to obtain the variation of scalar MSE values graphically. See ‘Examples’.

Value

If d is a single numeric values then `rliu` returns the Restricted Liu Estimated values, standard error values, t statistic values, p value and corresponding scalar MSE value.

If d is a vector of set of numeric values then `rliu` returns all the scalar MSE values and corresponding parameter values of Restricted Liu Estimator.

Author(s)

P.Wijekoon, A.Dissanayake

References

Hubert, M.H. and Wijekoon, P. (2006) *Improvement of the Liu estimator in the linear regression medel*, Chapter (4-8)

See Also

[plot](#)

Examples

```
data(pcd)
d<-0.05
r<-c(2.1930,1.1533,0.75850)
R<-c(1,0,0,0,0,1,0,0,0,0,1,0)
delt<-c(0,0,0)
rliu(Y~X1+X2+X3+X4-1,r,R,delt,d,data=pcd) # Model without the intercept is considered.

## To obtain the variation of MSE of Resticted Liu Estimator.
data(pcd)
d<-c(0:100/100)
r<-c(2.1930,1.1533,0.75850)
R<-c(1,0,0,0,0,1,0,0,0,0,1,0)
delt<-c(0,0,0)
plot(rliu(Y~X1+X2+X3+X4-1,r,R,delt,d,data=pcd),
main=c("Plot of MSE of Restricted Liu Estimator"),las=1)
```

 rls

Restricted Least Square Estimator

Description

This function can be used to find the Restricted Least Square Estimated values and corresponding scalar Mean Square Error (MSE) value.

Usage

```
rls(formula, r, R, delt, data, na.action, ...)
```

Arguments

formula	in this section interested model should be given. This should be given as a formula .
r	is a j by 1 matrix of linear restriction, $r = R\beta + \delta + \nu$. Values for r should be given as either a vector or a matrix . See ‘Examples’.
R	is a j by p of full row rank $j \leq p$ matrix of linear restriction, $r = R\beta + \delta + \nu$. Values for R should be given as either a vector or a matrix. See ‘Examples’.
delt	values of $E(r) - R\beta$ and that should be given as either a vector or a matrix. See ‘Examples’.
data	an optional data frame, list or environment containing the variables in the model. If not found in data, the variables are taken from <code>environment(formula)</code> , typically the environment from which the function is called.
na.action	if the dataset contain NA values, then na.action indicate what should happen to those NA values.
...	currently disregarded.

Details

Since formula has an implied intercept term, use either $y \sim x - 1$ or $y \sim \theta + x$ to remove the intercept.

In order to find the results of Restricted Least Square Estimator, prior information should be specified.

Value

rls returns the Restricted Least Square Estimated values, standard error values, t statistic values, p value and corresponding scalar MSE value.

Author(s)

P.Wijekoon, A.Dissanayake

References

Hubert, M.H. and Wijekoon, P. (2006) *Improvement of the Liu estimator in the linear regression model*, Chapter (4-8)

Examples

```
## Portland cement data set is used.
data(pcd)
r<-c(2.1930,1.1533,0.75850)
R<-c(1,0,0,0,0,1,0,0,0,0,1,0)
delt<-c(0,0,0)
rls(Y~X1+X2+X3+X4-1,r,R,delt,data=pcd) # Model without the intercept is considered.
```

 rrre

Restricted Ridge Regression Estimator

Description

This function can be used to find the Restricted Ridge Regression Estimated values and corresponding scalar Mean Square Error (MSE) value. Further the variation of MSE can be shown graphically.

Usage

```
rrre(formula, r, R, dpn, delt, k, data = NULL, na.action, ...)
```

Arguments

formula	in this section interested model should be given. This should be given as a formula .
r	is a j by 1 matrix of linear restriction, $r = R\beta + \delta + \nu$. Values for r should be given as either a vector or a matrix . See ‘Examples’.
R	is a j by p of full row rank $j \leq p$ matrix of linear restriction, $r = R\beta + \delta + \nu$. Values for R should be given as either a vector or a matrix. See ‘Examples’.
dpn	dispersion matrix of vector of disturbances of linear restricted model, $r = R\beta + \delta + \nu$. Values for dpn should be given as either a vector (only the diagonal elements) or a matrix. See ‘Examples’.
delt	values of $E(r) - R\beta$ and that should be given as either a vector or a matrix. See ‘Examples’.
k	a single numeric value or a vector of set of numeric values. See ‘Examples’.
data	an optional data frame, list or environment containing the variables in the model. If not found in data, the variables are taken from <code>environment(formula)</code> , typically the environment from which the function is called.
na.action	if the dataset contain NA values, then na.action indicate what should happen to those NA values.
...	currently disregarded.

Details

Since formula has an implied intercept term, use either $y \sim x - 1$ or $y \sim 0 + x$ to remove the intercept.

Use [plot](#) so as to obtain the variation of scalar MSE values graphically. See ‘Examples’.

Value

If k is a single numeric values then `rrre` returns the Restricted Ridge Regression Estimated values, standard error values, t statistic values, p value and corresponding scalar MSE value.

If k is a vector of set of numeric values then `rrre` returns all the scalar MSE values and corresponding parameter values of Restricted Ridge Regression Estimator.

Author(s)

P.Wijekoon, A.Dissanayake

References

Sarkara, N. (1992), *A new estimator combining the ridge regression and the restricted least squares methods of estimation in Communications in Statistics - Theory and Methods*, volume **21**, pp. 1987–2000. DOI:10.1080/03610929208830893

See Also

[plot](#)

Examples

```
## Portland cement data set is used.
data(pcd)
k<-0.05
r<-c(2.1930,1.1533,0.75850)
R<-c(1,0,0,0,0,1,0,0,0,0,1,0)
dpn<-c(0.0439,0.0029,0.0325)
delt<-c(0,0,0)
rrre(Y~X1+X2+X3+X4-1,r,R,dpn,delt,k,data=pcd)
# Model without the intercept is considered.

## To obtain variation of MSE of Restricted Ridge Regression Estimator.
data(pcd)
k<-c(0:10/10)
r<-c(2.1930,1.1533,0.75850)
R<-c(1,0,0,0,0,1,0,0,0,0,1,0)
dpn<-c(0.0439,0.0029,0.0325)
delt<-c(0,0,0)
plot(rrre(Y~X1+X2+X3+X4-1,r,R,dpn,delt,k,data=pcd),
main=c("Plot of MSE of Restricted Ridge Regression Estimator"),las=1)
```

 srliu

 Stochastic Restricted Liu Estimator

Description

This function can be used to find the Stochastic Restricted Liu Estimated values and corresponding scalar Mean Square Error (MSE) value. Further the variation of MSE can be shown graphically.

Usage

```
srliu(formula, r, R, dpn, delt, d, data = NULL, na.action, ...)
```

Arguments

formula	in this section interested model should be given. This should be given as a formula .
r	is a j by 1 matrix of linear restriction, $r = R\beta + \delta + \nu$. Values for r should be given as either a vector or a matrix . See ‘Examples’.
R	is a j by p of full row rank $j \leq p$ matrix of linear restriction, $r = R\beta + \delta + \nu$. Values for R should be given as either a vector or a matrix . See ‘Examples’.
dpn	dispersion matrix of vector of disturbances of linear restricted model, $r = R\beta + \delta + \nu$. Values for dpn should be given as either a vector (only the diagonal elements) or a matrix . See ‘Examples’.
delt	values of $E(r) - R\beta$ and that should be given as either a vector or a matrix . See ‘Examples’.
d	a single numeric value or a vector of set of numeric values. See ‘Examples’.
data	an optional data frame, list or environment containing the variables in the model. If not found in data, the variables are taken from <code>environment(formula)</code> , typically the environment from which the function is called.
na.action	if the dataset contain NA values, then na.action indicate what should happen to those NA values.
...	currently disregarded.

Details

Since formula has an implied intercept term, use either $y \sim x - 1$ or $y \sim 0 + x$ to remove the intercept.

Use [plot](#) so as to obtain the variation of scalar MSE values graphically. See ‘Examples’.

Value

If d is a single numeric values then `srliu` returns the Stochastic Restricted Liu Estimated values, standard error values, t statistic values, p value and corresponding scalar MSE value.

If d is a vector of set of numeric values then `srliu` returns all the scalar MSE values and corresponding parameter values of Stochastic Restricted Liu Estimator.

Author(s)

P.Wijekoon, A.Dissanayake

References

Hubert, M.H. and Wijekoon, P. (2006) *Improvement of the Liu estimator in the linear regression model*, Chapter (4-8)

See Also

[plot](#)

Examples

```
## Portland cement data set is used.
data(pcd)
d<-0.05
r<-c(2.1930,1.1533,0.75850)
R<-c(1,0,0,0,0,1,0,0,0,0,1,0)
dpn<-c(0.0439,0.0029,0.0325)
delt<-c(0,0,0)
srliu(Y~X1+X2+X3+X4-1,r,R,dpn,delt,d,data=pcd)
# Model without the intercept is considered.

## To obtain the variation of MSE of Stochastic Restricted Liu Estimator.
data(pcd)
d<-c(0:100/100)
r<-c(2.1930,1.1533,0.75850)
R<-c(1,0,0,0,0,1,0,0,0,0,1,0)
dpn<-c(0.0439,0.0029,0.0325)
delt<-c(0,0,0)
plot(srliu(Y~X1+X2+X3+X4-1,r,R,dpn,delt,d,data=pcd),
main=c("Plot of MSE of Stochastic Restricted Liu Estimator"),las=1)
```

 srre

 Stochastic Restricted Ridge Estimator

Description

This function can be used to find the Stochastic Restricted Ridge Estimated values and corresponding scalar Mean Square Error (MSE) value. Further the variation of MSE can be shown graphically.

Usage

```
srre(formula, r, R, dpn, delt, k, data = NULL, na.action, ...)
```

Arguments

formula	in this section interested model should be given. This should be given as a formula .
r	is a j by 1 matrix of linear restriction, $r = R\beta + \delta + \nu$. Values for r should be given as either a vector or a matrix . See ‘Examples’.
R	is a j by p of full row rank $j \leq p$ matrix of linear restriction, $r = R\beta + \delta + \nu$. Values for R should be given as either a vector or a matrix . See ‘Examples’.
dpn	dispersion matrix of vector of disturbances of linear restricted model, $r = R\beta + \delta + \nu$. Values for dpn should be given as either a vector (only the diagonal elements) or a matrix . See ‘Examples’.
delt	values of $E(r) - R\beta$ and that should be given as either a vector or a matrix . See ‘Examples’.
k	a single numeric value or a vector of set of numeric values. See ‘Examples’.
data	an optional data frame, list or environment containing the variables in the model. If not found in data, the variables are taken from <code>environment(formula)</code> , typically the environment from which the function is called.
na.action	if the dataset contain NA values, then na.action indicate what should happen to those NA values.
...	currently disregarded.

Details

Since formula has an implied intercept term, use either $y \sim x - 1$ or $y \sim 0 + x$ to remove the intercept.

Use [plot](#) so as to obtain the variation of scalar MSE values graphically. See ‘Examples’.

Value

If k is a single numeric values then `srre` returns the Stochastic Restricted Ridge Estimated values, standard error values, t statistic values, p value and corresponding scalar MSE value.

If k is a vector of set of numeric values then `srre` returns all the scalar MSE values and corresponding parameter values of Stochastic Restricted Ridge Estimator.

Author(s)

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References

Revan, M. (2009) *A stochastic restricted ridge regression estimator* in *Journal of Multivariate Analysis*, volume **100**, issue 8, pp. 1706–1716

See Also

[plot](#)

Examples

```
## Portland cement data set is used.
data(pcd)
k<-0.05
r<-c(2.1930,1.1533,0.75850)
R<-c(1,0,0,0,0,1,0,0,0,0,1,0)
dpn<-c(0.0439,0.0029,0.0325)
delt<-c(0,0,0)
srre(Y~X1+X2+X3+X4-1,r,R,dpn,delt,k,data=pcd)
# Model without the intercept is considered.

## To obtain variation of MSE of Stochastic Restricted Ridge Estimator.
data(pcd)
k<-c(0:10/10)
r<-c(2.1930,1.1533,0.75850)
R<-c(1,0,0,0,0,1,0,0,0,0,1,0)
dpn<-c(0.0439,0.0029,0.0325)
delt<-c(0,0,0)
plot(srre(Y~X1+X2+X3+X4-1,r,R,dpn,delt,k,data=pcd),
main=c("Plot of MSE of Stochastic Restricted Ridge Estimator"),las=1)
```

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