

Package ‘Spower’

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Title Power Analyses using Monte Carlo Simulations

Version 0.3.1

Description Provides a general purpose simulation-based power analysis API for routine and customized simulation experimental designs. The package focuses exclusively on Monte Carlo simulation experiment variants of (expected) prospective power analyses, criterion analyses, compromise analyses, sensitivity analyses, and a priori/post-hoc analyses. The default simulation experiment functions defined within the package provide stochastic variants of the power analysis subroutines in G*Power 3.1 (Faul, Erdfelder, Buchner, and Lang, 2009) <doi:10.3758/brm.41.4.1149>, along with various other parametric and non-parametric power analysis applications (e.g., mediation analyses). Additional functions for building empirical power curves, reanalyzing simulation information, and for increasing the precision of the resulting power estimates are also included, each of which utilize similar API structures.

Depends SimDesign (>= 2.20.0), R (>= 4.1.0), stats

Imports cocor, car, polycor, parallelly, methods, ggplot2, plotly, lavaan, EnvStats

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VignetteBuilder knitr

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URL <https://github.com/philchalmers/Spower>

BugReports <https://github.com/philchalmers/Spower/issues?state=open>

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getLastSpower	<i>Get previously evaluated Spower execution</i>
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Description

If the result of [Spower](#) was not stored into an object this function will retrieve the last evaluation.

Usage

getLastSpower()

Value

the last object returned from [Spower](#)

Author(s)

Phil Chalmers <rphilip.chalmers@gmail.com>

See Also[Spower](#)

is.CI_within

*Evaluate whether a confidence interval is within a tolerable interval***Description**

Return TRUE if an estimated confidence interval falls within a tolerable interval range. Typically used for equivalence, superiority, or non-inferiority testing.

Usage

```
is.CI_within(CI, interval)
```

Arguments

CI	estimated confidence interval (length 2)
interval	tolerable interval range (length 2)

Value

logical

Author(s)

Phil Chalmers <rphilip.chalmers@gmail.com>

See Also[is.outside_CI](#), [Spower](#)**Examples**

```
CI <- c(.2, .4)
LU <- c(.1, .3)
is.CI_within(CI, LU)      # not within tolerable interval
is.CI_within(CI, c(0, .5)) # is within wider interval

# complement indicates if CI is outside interval
!is.CI_within(CI, LU)

#####
# for superiority test
is.CI_within(CI, c(.1, Inf)) # CI is within tolerable interval

# for inferiority test
is.CI_within(CI, c(-Inf, .3)) # CI is not within tolerable interval
```

is.outside_CI	<i>Evaluate whether parameter is outside a given confidence interval</i>
---------------	--

Description

Returns TRUE if parameter reflecting a null hypothesis falls outside a given confidence interval. This is an alternative approach to writing an experiment that returns a p-value.

Usage

```
is.outside_CI(p0, CI)
```

Arguments

p0	parameter to evaluate
CI	confidence interval

Value

logical

Author(s)

Phil Chalmers <rphilip.chalmers@gmail.com>

See Also

[is.CI_within](#), [Spower](#)

Examples

```
p0 <- .3
CI <- c(.2, .4)
is.outside_CI(p0, CI)

# complement indicates if p0 is within CI
!is.outside_CI(p0, CI)
```

p_2r

*p-value from comparing two or more correlations simulation***Description**

Function utilizes [cocor](#) to perform correlation comparison for independent, overlapping, and non-overlapping designs.

Usage

```
p_2r(
  n,
  r.ab1,
  r.ab2,
  r.ac1,
  r.ac2,
  r.bc1,
  r.bc2,
  r.ad1,
  r.ad2,
  r.bd1,
  r.bd2,
  r.cd1,
  r.cd2,
  n2_n1 = 1,
  two.tailed = TRUE,
  type = c("independent", "overlap", "nonoverlap"),
  test = "fisher1925",
  gen_fun = gen_2r,
  ...
)

gen_2r(n, R, ...)
```

Arguments

n	sample size
r.ab1	correlation between variable A and B in sample 1
r.ab2	correlation between variable A and B in sample 2
r.ac1	same pattern as r.ab1
r.ac2	same pattern as r.ab2
r.bc1	...
r.bc2	...
r.ad1	...
r.ad2	...

r.bd1	...
r.bd2	...
r.cd1	...
r.cd2	...
n2_n1	sample size ratio
two.tailed	logical; use two-tailed test?
type	type of correlation design
test	hypothesis method to use. Defaults to 'fisher1925'
gen_fun	function used to generate the required discrete data. Object returned must be a matrix with n rows. Default uses gen_2r . User defined version of this function must include the argument ...
...	additional arguments to be passed to gen_fun. Not used unless a customized gen_fun is defined
R	a correlation matrix constructed from the inputs to p_2r

Value

a single p-value

Author(s)

Phil Chalmers <rphilip.chalmers@gmail.com>

Examples

```
# independent (same x-y pairing across groups)
p_2r(100, r.ab1=.5, r.ab2=.6)

# estimate empirical power
p_2r(n=100, r.ab1=.5, r.ab2=.6) |> Spower()

# estimate n required to reach 80% power
p_2r(n=NA, r.ab1=.5, r.ab2=.6) |>
  Spower(power=.80, interval=c(100, 5000))

# overlap (same y, different xs)
p_2r(100, r.ab1=.5, r.ab2=.7,
      r.ac1=.3, r.ac2=.3,
      r.bc1=.2, r.bc2=.2, type = 'overlap')

# nonoverlap (different ys, different xs)
p_2r(100, r.ab1=.5, r.ab2=.6,
      r.ac1=.3, r.ac2=.3,
      r.bc1=.2, r.bc2=.2,
```

```

r.ad1=.2, r.ad2=.2,
r.bd1=.4, r.bd2=.4,
r.cd1=.2, r.cd2=.2,
type = 'nonoverlap')

```

p_anova.test

p-value from one-way ANOVA simulation

Description

Generates continuous multi-sample data to be analyzed by a one-way ANOVA, and return a p-value. Uses the function [oneway.test](#) to perform the analyses. The data and associated test assume that the conditional observations are normally distributed and have equal variance by default, however these may be modified.

Usage

```

p_anova.test(
  n,
  k,
  f,
  n.ratios = rep(1, k),
  two.tailed = TRUE,
  var.equal = TRUE,
  means = NULL,
  sds = NULL,
  gen_fun = gen_anova.test,
  ...
)

```

```
gen_anova.test(n, k, f, n.ratios = rep(1, k), means = NULL, sds = NULL, ...)
```

Arguments

n	sample size per group
k	number of groups
f	Cohen's f effect size
n.ratios	allocation ratios reflecting the sample size ratios. Default of 1 sets the groups to be the same size (n * n.ratio)
two.tailed	logical; should a two-tailed or one-tailed test be used?
var.equal	logical; use the pooled SE estimate instead of the Welch correction for unequal variances?
means	(optional) vector of means. When specified the input f is ignored

`sds` (optional) vector of SDs. When specified the input `f` is ignored

`gen_fun` function used to generate the required data. Object returned must be a matrix with `k` rows and `k` columns of numeric data. Default uses [gen_anova.test](#). User defined version of this function must include the argument `...`

`...` additional arguments to be passed to `gen_fun`. Not used unless a customized `gen_fun` is defined

Value

a single p-value

Author(s)

Phil Chalmers <rphilip.chalmers@gmail.com>

See Also

[gen_anova.test](#)

Examples

```
# n=50 in 3 groups, "medium" effect size
p_anova.test(50, k=3, f=.25)

# explicit means/sds
p_anova.test(50, 3, means=c(0,0,1), sds=c(1,2,1))

# compare simulated results to pwr package
pwr::pwr.anova.test(f=0.28, k=4, n=20)
p_anova.test(n=20, k=4, f=.28) |> Spower()
```

`p_chisq.test`

p-value from chi-squared test simulation

Description

Generates multinomial data suitable for analysis with [chisq.test](#).

Usage

```
p_chisq.test(
  n,
  w,
  df,
  correct = TRUE,
```

```

    P0 = NULL,
    P = NULL,
    gen_fun = gen_chisq.test,
    ...
)

gen_chisq.test(n, P, ...)

```

Arguments

<i>n</i>	sample size per group
<i>w</i>	Cohen's <i>w</i> effect size
<i>df</i>	degrees of freedom
<i>correct</i>	logical; apply continuity correction?
<i>P0</i>	specific null pattern, specified as a numeric vector or matrix
<i>P</i>	specific power configuration, specified as a numeric vector or matrix
<i>gen_fun</i>	function used to generate the required discrete data. Object returned must be a matrix with <i>k</i> rows and <i>k</i> columns of counts. Default uses gen_chisq.test . User defined version of this function must include the argument ...
...	additional arguments to be passed to <i>gen_fun</i> . Not used unless a customized <i>gen_fun</i> is defined

Value

a single p-value

Author(s)

Phil Chalmers <rphilip.chalmers@gmail.com>

See Also

[gen_chisq.test](#)

Examples

```

# effect size w + df
p_chisq.test(100, w=.2, df=3)

# vector of explicit probabilities (goodness of fit test)
p_chisq.test(100, P0 = c(.25, .25, .25, .25),
              P = c(.6, .2, .1, .1))

# matrix of explicit probabilities (two-dimensional test of independence)
p_chisq.test(100, P0 = matrix(c(.25, .25, .25, .25), 2, 2),
              P = matrix(c(.6, .2, .1, .1), 2, 2))

```

```
# compare simulated results to pwr package

P0 <- c(1/3, 1/3, 1/3)
P <- c(.5, .25, .25)
w <- pwr::ES.w1(P0, P)
df <- 3-1
pwr::pwr.chisq.test(w=w, df=df, N=100, sig.level=0.05)

# slightly less power when evaluated empirically
p_chisq.test(n=100, w=w, df=df) |> Spower(replications=100000)
p_chisq.test(n=100, P0=P0, P=P) |> Spower(replications=100000)

# slightly differ (latter more conservative due to finite sampling behaviour)
pwr::pwr.chisq.test(w=w, df=df, power=.8, sig.level=0.05)
p_chisq.test(n=NA, w=w, df=df) |>
  Spower(power=.80, interval=c(50, 200))
p_chisq.test(n=NA, w=w, df=df, correct=FALSE) |>
  Spower(power=.80, interval=c(50, 200))

# Spower slightly more conservative even with larger N
pwr::pwr.chisq.test(w=.1, df=df, power=.95, sig.level=0.05)
p_chisq.test(n=NA, w=.1, df=df) |>
  Spower(power=.95, interval=c(1000, 2000))
p_chisq.test(n=NA, w=.1, df=df, correct=FALSE) |>
  Spower(power=.95, interval=c(1000, 2000))
```

p_glm	<i>p-value from (generalized) linear regression model simulations with fixed predictors</i>
-------	---

Description

p-values associated with (generalized) linear regression model. Requires a pre-specified design matrix (X).

Usage

```
p_glm(
  formula,
  X,
  betas,
  test,
  sigma = NULL,
  family = gaussian(),
  gen_fun = gen_glm,
  ...
)
```

```
)

gen_glm(formula, X, betas, sigma = NULL, family = gaussian(), ...)
```

Arguments

formula	formula passed to either lm or glm
X	a data.frame containing the covariates
betas	vector of slope coefficients that match the <code>model.matrix</code> version of X
test	character vector specifying the test to pass to lht . Can also be a list of character vectors to evaluate multiple tests
sigma	residual standard deviation for linear model. Only used when <code>family = 'gaussian'</code>
family	family of distributions to use (see family)
gen_fun	function used to generate the required discrete data. Object returned must be a <code>data.frame</code> . Default uses gen_glm . User defined version of this function must include the argument <code>...</code>
...	additional arguments to be passed to <code>gen_fun</code> . Not used unless a customized <code>gen_fun</code> is defined

Value

a single p-value

Author(s)

Phil Chalmers <rphilip.chalmers@gmail.com>

See Also

[p_lm.R2](#)

Examples

```
X <- data.frame(G = factor(rep(c('control', 'treatment'), each=50)),
               C = sample(50:100, 100, replace=TRUE))
head(X)

# ANCOVA setup
p_glm(y ~ G + C, test="Gtreatment = 0",
      X=X, betas=c(10, .3, 1), sigma=1)

# ANCOVA setup with logistic regression
p_glm(y ~ G + C, test="Gtreatment = 0",
      X=X, betas=c(-2, .5, .01), family=binomial())

# ANCOVA setup with poisson regression
p_glm(y ~ G + C, test="Gtreatment = 0",
      X=X, betas=c(-2, .5, .01), family=poisson())
```

```

# test whether two slopes differ given different samples.
# To do this setup data as an MLR where a binary variable S
# is used to reflect the second sample, and the interaction
# effect evaluates the magnitude of the slope difference
gen_twogroup <- function(n, dbeta, sd1, sd2, sigma, n2_n1 = 1, ...){
  X1 <- rnorm(n, sd=sd1)
  X2 <- rnorm(n*n2_n1, sd=sd2)
  X <- c(X1, X2)
  N <- length(X)
  S <- c(rep(0, n), rep(1, N-n))
  y <- dbeta * X*S + rnorm(N, sd=sigma)
  dat <- data.frame(y, X, S)
  dat
}

# prospective power using test that interaction effect is equal to 0
p_glm(formula=y~X*S, test="X:S = 0",
  n=100, sd1=1, sd2=2, dbeta=0.2,
  sigma=0.5, gen_fun=gen_twogroup) |> Spower(replications=1000)

```

`p_kruskal.test`

p-value from Kruskal-Wallis Rank Sum Test simulation

Description

Simulates data given two or more parent distributions and returns a p-value using [kruskal.test](#). Default generates data from Gaussian distributions, however this can be modified.

Usage

```

p_kruskal.test(
  n,
  k,
  means,
  n.ratios = rep(1, k),
  gen_fun = gen_kruskal.test,
  ...
)

gen_kruskal.test(n, k, n.ratios, means, ...)

```

Arguments

<code>n</code>	sample size per group
<code>k</code>	number of groups
<code>means</code>	vector of means to control location parameters
<code>n.ratios</code>	allocation ratios reflecting the sample size ratios. Default of 1 sets the groups to be the same size ($n * n.ratio$)
<code>gen_fun</code>	function used to generate the required data. Object returned must be a list of length <code>k</code> , where each element contains the sample data in each group. Default uses gen_kruskal.test . User defined version of this function must include the argument ...
<code>...</code>	additional arguments to pass to <code>gen_fun</code>

Value

a single p-value

Author(s)

Phil Chalmers <rphilip.chalmers@gmail.com>

Examples

```
# three group test where data generate from Gaussian distributions
p_kruskal.test(n=30, k=3, means=c(0, .5, .6))

# generate data from chi-squared distributions with different variances
gen_chisq <- function(n, k, n.ratios, means, dfs, ...){
  dat <- vector('list', k)
  ns <- n * n.ratios
  for(g in 1:k)
    dat[[g]] <- rchisq(ns[g], df=dfs[g]) - dfs[g] + means[g]
  dat
}

p_kruskal.test(n=30, k=3, means=c(0, 1, 2),
  gen_fun=gen_chisq, dfs=c(10, 15, 20))

# empirical power estimate
p_kruskal.test(n=30, k=3, means=c(0, .5, .6)) |> Spower()
p_kruskal.test(n=30, k=3, means=c(0, 1, 2), gen_fun=gen_chisq,
  dfs = c(10, 15, 20)) |> Spower()
```

<code>p_ks.test</code>	<i>p-value from Kolmogorov-Smirnov one- or two-sample simulation</i>
------------------------	--

Description

Generates one or two sets of continuous data group-level data and returns a p-value under the null that the groups were drawn from the same distribution (two sample) or from a theoretically known distribution (one sample).

Usage

```
p_ks.test(n, p1, p2, n2_n1 = 1, two.tailed = TRUE, parent = NULL, ...)
```

Arguments

<code>n</code>	sample size per group, assumed equal across groups
<code>p1</code>	a function indicating how the data were generated for group 1
<code>p2</code>	(optional) a function indicating how the data were generated for group 2. If omitted a one-sample test will be evaluated provided that <code>parent</code> is also specified
<code>n2_n1</code>	sample size ratio. Default uses equal sample sizes
<code>two.tailed</code>	logical; should a two-tailed or one-tailed test be used?
<code>parent</code>	the cumulative distribution function to use (e.g., pnorm). Specifying this input will construct a one-sample test setup
<code>...</code>	additional arguments to be passed to the parent distribution function from ks.test , as well as any other relevant parameter to <code>ks.test</code> (e.g., <code>exact = TRUE</code>)

Value

a single p-value

Author(s)

Phil Chalmers <rphilip.chalmers@gmail.com>

See Also

[gen_t.test](#)

Examples

```
# two-sample test from two Gaussian distributions with different locations
p1 <- function(n) rnorm(n)
p2 <- function(n) rnorm(n, mean=-.5)
p_ks.test(n=100, p1, p2)

# one-sample data from chi-squared distribution tested
# against a standard normal distribution
pc <- function(n, df=15) (rchisq(n, df=df) - df) / sqrt(2*df)
p_ks.test(n=100, p1=pc, parent=pnorm, mean=0, sd=1)

# empirical power estimates
p_ks.test(n=100, p1, p2) |> Spower()
p_ks.test(n=100, p1=pc, parent=pnorm, mean=0, sd=1) |> Spower()
```

p_lm.R2

*p-value from global linear regression model simulation***Description**

p-values associated with linear regression model using fixed/random independent variables. Focus is on the omnibus behavior of the R^2 statistic.

Usage

```
p_lm.R2(n, R2, k, R2_0 = 0, k.R2_0 = 0, R2.resid = 1 - R2, fixed = TRUE, ...)
```

Arguments

n	sample size
R2	R-squared effect size
k	number of IVs
R2_0	null hypothesis for R-squared
k.R2_0	number of IVs associated with the null hypothesis model
R2.resid	residual R-squared value, typically used when comparing nested models when fit sequentially (e.g., comparing model A vs B when model involves the structure A -> B -> C)
fixed	logical; if FALSE then the data are random generated according to a joint multivariate normal distribution
...	additional arguments to be passed to gen_fun. Not used unless a customized gen_fun is defined

Value

a single p-value

Author(s)

Phil Chalmers <rphilip.chalmers@gmail.com>

See Also

[p_glm](#)

Examples

```
# 5 fixed IVs, R^2 = .1, sample size of 95
p_lm.R2(n=95, R2=.1, k=5)

# random model
p_lm.R2(n=95, R2=.1, k=5, fixed=FALSE)
```

`p_mauchly.test`

p-value from Mauchly's Test of Sphericity simulation

Description

Perform simulation experiment for Mauchly's Test of Sphericity using the function `mauchlys.test`, returning a p-value. Assumes the data are from a multivariate normal distribution, however this can be modified.

Usage

```
p_mauchly.test(n, sigma, gen_fun = gen_mauchly.test, ...)
```

```
gen_mauchly.test(n, sigma, ...)
```

```
mauchlys.test(X)
```

Arguments

<code>n</code>	sample size
<code>sigma</code>	symmetric covariance/correlation matrix passed to <code>gen_fun</code>
<code>gen_fun</code>	function used to generate the required data. Object returned must be a matrix with K columns and n rows. Default uses gen_mauchly.test to generate multivariate normal samples. User defined version of this function must include the argument <code>...</code>
<code>...</code>	additional arguments to be passed to <code>gen_fun</code> . Not used unless a customized <code>gen_fun</code> is defined
<code>X</code>	a matrix with k columns and n rows

Value

a single p-value

Author(s)

Phil Chalmers <rphilip.chalmers@gmail.com>

Examples

```
sigma <- diag(c(1,2,1))
sigma

p_mauchly.test(100, sigma=sigma)

# Null is true
sigma.H0 <- diag(3)
p_mauchly.test(100, sigma=sigma.H0)

# empirical power estimate
p_mauchly.test(100, sigma=sigma) |> Spower()

# empirical Type I error estimate
p_mauchly.test(100, sigma=sigma.H0) |> Spower()
```

<code>p_mcnemar.test</code>	<i>p-value from McNemar test simulation</i>
-----------------------------	---

Description

Generates two-dimensional sample data for McNemar test and return a p-value. Uses [mcnemar.test](#).

Usage

```
p_mcnemar.test(
  n,
  prop,
  two.tailed = TRUE,
  correct = TRUE,
  gen_fun = gen_mcnemar.test,
  ...
)

gen_mcnemar.test(n, prop, ...)
```

Arguments

<code>n</code>	total sample size
<code>prop</code>	two-dimensional matrix of proportions/probabilities
<code>two.tailed</code>	logical; should a two-tailed or one-tailed test be used?
<code>correct</code>	logical; use continuity correction? Only applicable for 2x2 tables
<code>gen_fun</code>	function used to generate the required discrete data. Object returned must be a matrix with k rows and k columns of counts. Default uses gen_mcnemar.test . User defined version of this function must include the argument <code>...</code>
<code>...</code>	additional arguments to be passed to <code>gen_fun</code> . Not used unless a customized <code>gen_fun</code> is defined

Value

a single p-value

Author(s)

Phil Chalmers <rphilip.chalmers@gmail.com>

See Also

[gen_mcnemar.test](#)

Examples

```
# from ?mcnemar.test
Performance <- matrix(c(794, 86, 150, 570),
  nrow = 2,
  dimnames = list("1st Survey" = c("Approve", "Disapprove"),
    "2nd Survey" = c("Approve", "Disapprove")))
(prop <- prop.table(Performance))

# one sample + test and resulting p-value
p_mcnemar.test(n=sum(Performance), prop=prop)

# post-hoc power (not recommended)
Spower(p_mcnemar.test(n=sum(Performance), prop=prop))
```

p_mediation

p-value from three-variable mediation analysis simulation

Description

Simple 3-variable mediation analysis simulation to test the hypothesis that $X \rightarrow Y$ is mediated by the relationship $X \rightarrow M \rightarrow Y$. Currently, M and Y are assumed to be continuous variables with Gaussian errors, while X may be continuous or dichotomous.

Usage

```
p_mediation(  
  n,  
  a,  
  b,  
  cprime,  
  dichotomous.X = FALSE,  
  two.tailed = TRUE,  
  method = "wald",  
  sd.X = 1,  
  sd.Y = 1,  
  sd.M = 1,  
  gen_fun = gen_mediation,  
  ...  
)  
  
gen_mediation(  
  n,  
  a,  
  b,  
  cprime,  
  dichotomous.X = FALSE,  
  sd.X = 1,  
  sd.Y = 1,  
  sd.M = 1,  
  ...  
)
```

Arguments

n	total sample size unless dichotomous.X = TRUE, in which the value represents the size per group
a	regression coefficient for the path $X \rightarrow M$
b	regression coefficient for the path $M \rightarrow Y$
cpime	partial regression coefficient for the path $X \rightarrow Y$

<code>dichotomous.X</code>	logical; should the X variable be generated as though it were dichotomous? If TRUE then n represents the sample size per group
<code>two.tailed</code>	logical; should a two-tailed or one-tailed test be used?
<code>method</code>	type of inferential method to use. Default uses the Wald (a.k.a., Sobel) test
<code>sd.X</code>	standard deviation for X
<code>sd.Y</code>	standard deviation for Y
<code>sd.M</code>	standard deviation for M
<code>gen_fun</code>	function used to generate the required two-sample data. Object returned must be a <code>data.frame</code> with the columns "DV" and "group". Default uses gen_mediation to generate conditionally Gaussian distributed samples. User defined version of this function must include the argument ...
<code>...</code>	additional arguments to be passed to <code>gen_fun</code> . Not used unless a customized <code>gen_fun</code> is defined

Value

a single p-value

Author(s)

Phil Chalmers <rphilip.chalmers@gmail.com>

See Also

[gen_mediation](#)

Examples

```
# joint test H0: a*b = 0
p_mediation(50, a=sqrt(.35), b=sqrt(.35), cprime=.39)
p_mediation(50, a=sqrt(.35), b=sqrt(.35), cprime=.39, dichotomous.X=TRUE)

# power to detect mediation
p_mediation(n=50, a=sqrt(.35), b=sqrt(.35), cprime=.39) |>
  Spower(parallel=TRUE, replications=1000)

# sample size estimate for .95 power
p_mediation(n=NA, a=sqrt(.35), b=sqrt(.35), cprime=.39) |>
  Spower(power=.95, interval=c(50, 200), parallel=TRUE)
```

p_prop.test	<i>p-value from proportion test simulation</i>
-------------	--

Description

Generates single and multi-sample data for proportion tests and return a p-value. Uses `binom.test` for one-sample applications and `prop.test` otherwise.

Usage

```
p_prop.test(
  n,
  h,
  prop = NULL,
  pi = 0.5,
  n.ratios = rep(1, length(prop)),
  two.tailed = TRUE,
  correct = TRUE,
  exact = FALSE,
  gen_fun = gen_prop.test,
  ...
)

gen_prop.test(
  n,
  h,
  prop = NULL,
  pi = 0.5,
  n.ratios = rep(1, length(prop)),
  ...
)
```

Arguments

n	sample size per group
h	Cohen's h effect size; only supported for one-sample analysis. Note that it's important to specify the null value pi when supplying this effect size as the power changes depending on these specific values (see example below).
prop	sample probability/proportions of success. If a vector with two-values or more elements are supplied then a multi-samples test will be used. Matrices are also supported
pi	probability of success to test against (default is .5). Ignored for two-sample tests
n.ratios	allocation ratios reflecting the sample size ratios. Default of 1 sets the groups to be the same size (n * n.ratio)

<code>two.tailed</code>	logical; should a two-tailed or one-tailed test be used?
<code>correct</code>	logical; use Yates' continuity correction?
<code>exact</code>	logical; use fisher's exact test via fisher.test ? Use of this flag requires that <code>prop</code> was specified as a matrix
<code>gen_fun</code>	function used to generate the required discrete data. Object returned must be a matrix with two rows and 1 or more columns. Default uses gen_prop.test . User defined version of this function must include the argument ...
<code>...</code>	additional arguments to be passed to <code>gen_fun</code> . Not used unless a customized <code>gen_fun</code> is defined

Value

a single p-value

Author(s)

Phil Chalmers <rphilip.chalmers@gmail.com>

See Also

[gen_prop.test](#)

Examples

```
# one sample, 50 observations, tested against pi = .5 by default
p_prop.test(50, prop=.65)

# specified using h and pi
h <- pwr::ES.h(.65, .4)
p_prop.test(50, h=h, pi=.4)
p_prop.test(50, h=-h, pi=.65)

# two-sample test
p_prop.test(50, prop=c(.5, .65))

# two-sample test, unequal ns
p_prop.test(50, prop=c(.5, .65), n.ratios = c(1,2))

# three-sample test, group2 twice as large as others
p_prop.test(50, prop=c(.5, .65, .7), n.ratios=c(1,2,1))

# Fisher exact test
p_prop.test(50, prop=matrix(c(.5, .65, .7, .5), 2, 2))

# compare simulated results to pwr package

# one-sample tests
(h <- pwr::ES.h(0.5, 0.4))
pwr::pwr.p.test(h=h, n=60)
```

```

# uses binom.test (need to specify null location as this matters!)
Spower(p_prop.test(n=60, h=h, pi=.4))
Spower(p_prop.test(n=60, prop=.5, pi=.4))

# compare with switched null
Spower(p_prop.test(n=60, h=h, pi=.5))
Spower(p_prop.test(n=60, prop=.4, pi=.5))

# two-sample test, one-tailed
(h <- pwr::ES.h(0.67, 0.5))
pwr::pwr.2p.test(h=h, n=80, alternative="greater")
p_prop.test(n=80, prop=c(.67, .5), two.tailed=FALSE,
  correct=FALSE) |> Spower()

# same as above, but with continuity correction (default)
p_prop.test(n=80, prop=c(.67, .5), two.tailed=FALSE) |>
  Spower()

# three-sample joint test, equal n's
p_prop.test(n=50, prop=c(.6,.4,.7)) |> Spower()

```

p_r

p-value from correlation simulation

Description

Generates correlated X-Y data and returns a p-value to assess the null of no correlation in the population. The X-Y data are generated assuming a bivariate normal distribution.

Usage

```
p_r(n, r, rho = 0, method = "pearson", two.tailed = TRUE, gen_fun = gen_r, ...)
```

```
gen_r(n, r, ...)
```

Arguments

n	sample size
r	correlation
rho	population coefficient to test against. Uses the Fisher's z-transformation approximation when non-zero
method	method to use to compute the correlation (see cor.test). Only used when rho = 0
two.tailed	logical; should a two-tailed or one-tailed test be used?

gen_fun	function used to generate the required dependent bivariate data. Object returned must be a <code>matrix</code> with two columns and <code>n</code> rows. Default uses <code>gen_r</code> to generate conditionally dependent data from a bivariate normal distribution. User defined version of this function must include the argument <code>...</code>
...	additional arguments to be passed to <code>gen_fun</code> . Not used unless a customized <code>gen_fun</code> is defined

Value

a single p-value

Author(s)

Phil Chalmers <rphilip.chalmers@gmail.com>

See Also

`gen_r`

Examples

```
# 50 observations, .5 correlation
p_r(50, r=.5)
p_r(50, r=.5, method = 'spearman')

# test against constant other than rho = .6
p_r(50, .5, rho=.60)

# compare simulated results to pwr package

pwr::pwr.r.test(r=0.3, n=50)
p_r(n=50, r=0.3) |> Spower()

pwr::pwr.r.test(r=0.3, power=0.80)
p_r(n=NA, r=0.3) |> Spower(power=.80, interval=c(10, 200))

pwr::pwr.r.test(r=0.1, power=0.80)
p_r(n=NA, r=0.1) |> Spower(power=.80, interval=c(200, 1000))
```

p_r.cat	<i>p-value from tetrachoric/polychoric or polyserial</i>
---------	--

Description

Generates correlated X-Y data and returns a p-value to assess the null of no correlation in the population. The X-Y data are generated assuming a multivariate normal distribution and subsequently discretized for one or both of the variables.

Usage

```
p_r.cat(
  n,
  r,
  tauX,
  rho = 0,
  tauY = NULL,
  ML = TRUE,
  two.tailed = TRUE,
  score = FALSE,
  gen_fun = gen_r,
  ...
)
```

Arguments

n	sample size
r	correlation prior to the discretization (recovered via the polyserial/polychoric estimates)
tauX	intercept parameters used for discretizing the X variable
rho	population coefficient to test against
tauY	intercept parameters used for discretizing the Y variable. If missing a polyserial correlation will be estimated, otherwise a tetrachoric/polychoric correlation will be estimated
ML	logical; use maximum-likelihood estimation?
two.tailed	logical; should a two-tailed or one-tailed test be used?
score	logical; should the SE be based at the null hypothesis (score test) or the ML estimate (Wald test)? The former is the canonical form for a priori power analyses though requires twice as many computations as the Wald test approach
gen_fun	function used to generate the required continuous bivariate data (prior to truncation). Object returned must be a <code>matrix</code> with two columns. Default uses <code>gen_r</code> to generate conditionally dependent data from a bivariate normal distribution. User defined version of this function must include the argument <code>...</code>
...	additional arguments to be passed to <code>gen_fun</code> . Not used unless a customized <code>gen_fun</code> is defined

Value

a single p-value

Author(s)

Phil Chalmers <rphilip.chalmers@gmail.com>

See Also

[gen_r](#)

Examples

```
# 100 observations, .5 correlation, tetrachoric estimate
p_r.cat(100, r=.5, tauX=0, tauY=1)

# Wald test
p_r.cat(100, r=.5, tauX=0, tauY=1, score=FALSE)

# polyserial estimate (Y continuous)
p_r.cat(50, r=.5, tauX=0)
```

p_scale

p-value from Scale Test simulation

Description

Simulates data given one or two parent distributions and returns a p-value testing that the scale of the type distributions are the same. Default implementation uses Gaussian distributions, however the distribution function may be modified to reflect other populations of interest. Uses [ansari.test](#) or [mood.test](#) for the analysis.

Usage

```
p_scale(
  n,
  scale,
  n2_n1 = 1,
  two.tailed = TRUE,
  exact = NULL,
  test = "Ansari",
  parent = function(n, ...) rnorm(n),
  ...
)
```

Arguments

<code>n</code>	sample size per group
<code>scale</code>	the scale to multiply the second group by (1 reflects equal scaling)
<code>n2_n1</code>	sample size ratio
<code>two.tailed</code>	logical; use two-tailed test?
<code>exact</code>	a logical indicating whether an exact p-value should be computed
<code>test</code>	type of method to use. Can be either 'Ansari' or 'Mood'
<code>parent</code>	data generation function (default assumes Gaussian shape). Must be population mean centered
<code>...</code>	additional arguments to pass to simulation functions (if used)

Value

a single p-value

Author(s)

Phil Chalmers <rphilip.chalmers@gmail.com>

Examples

```
# n=30 per group,
# Distributions Gaussian with sd=1 for first group and sd=2 for second
p_scale(30, scale=2)
p_scale(30, scale=2, test='Mood')

# compare chi-squared distributions
parent <- function(n, df, ...) rchisq(n, df=df) - df
p_scale(30, scale=2, parent=parent, df=3)

# empirical power of the experiments
p_scale(30, scale=2) |> Spower()
p_scale(30, scale=2, test='Mood') |> Spower()

p_scale(30, scale=2, parent=parent, df=3) |> Spower()
p_scale(30, scale=2, test='Mood', parent=parent, df=3) |> Spower()
```

p_shapiro.test	<i>p-value from Shapiro-Wilk Normality Test simulation</i>
----------------	--

Description

Generates univariate distributional data and returns a p-value to assess the null that the population follows a Gaussian distribution shape. Uses [shapiro.test](#).

Usage

```
p_shapiro.test(dist)
```

Arguments

dist	expression used to generate the required sample data
------	--

Value

a single p-value

Author(s)

Phil Chalmers <rphilip.chalmers@gmail.com>

Examples

```
# 50 observations drawn from normal distribution (null is true)
p_shapiro.test(rnorm(50))

# 50 observations from slightly skewed chi-squared distribution (power)
p_shapiro.test(rchisq(50, df=100))

# empirical Type I error rate estimate
p_shapiro.test(rnorm(50)) |> Spower()

# power
p_shapiro.test(rchisq(50, df=100)) |> Spower()
```

p_t.test

*p-value from independent/paired samples t-test simulation***Description**

Generates one or two sets of continuous data group-level data according to Cohen's effect size 'd', and returns a p-value. The data and associated t-test assume that the conditional observations are normally distributed and have equal variance by default, however these may be modified.

Usage

```
p_t.test(
  n,
  d,
  mu = 0,
  r = NULL,
  type = c("two.sample", "one.sample", "paired"),
  n2_n1 = 1,
  two.tailed = TRUE,
  var.equal = TRUE,
  means = NULL,
  sds = NULL,
  gen_fun = gen_t.test,
  ...
)

gen_t.test(
  n,
  d,
  n2_n1 = 1,
  r = NULL,
  type = c("two.sample", "one.sample", "paired"),
  means = NULL,
  sds = NULL,
  ...
)
```

Arguments

n	sample size per group, assumed equal across groups
d	Cohen's standardized effect size d
mu	population mean to test against
r	(optional) instead of specifying d specify a point-biserial correlation. Internally this is transformed into a suitable d value for the power computations
type	type of t-test to use; can be 'two.sample', 'one.sample', or 'paired'

<code>n2_n1</code>	allocation ratio reflecting the same size ratio. Default of 1 sets the groups to be the same size. Only applicable when <code>type = 'two.sample'</code>
<code>two.tailed</code>	logical; should a two-tailed or one-tailed test be used?
<code>var.equal</code>	logical; use the classical or Welch corrected t-test?
<code>means</code>	(optional) vector of means for each group. When specified the input <code>d</code> is ignored
<code>sds</code>	(optional) vector of SDs for each group. When specified the input <code>d</code> is ignored
<code>gen_fun</code>	function used to generate the required two-sample data. Object returned must be a <code>data.frame</code> with the columns "DV" and "group". Default uses gen_t.test to generate conditionally Gaussian distributed samples. User defined version of this function must include the argument ...
<code>...</code>	additional arguments to be passed to <code>gen_fun</code> . Not used unless a customized <code>gen_fun</code> is defined

Value

a single p-value

Author(s)

Phil Chalmers <rphilip.chalmers@gmail.com>

See Also

[gen_t.test](#)

Examples

```
# sample size of 50 per group, "medium" effect size
p_t.test(n=50, d=0.5)

# point-biserial correlation effect size
p_t.test(n=50, r=.3)

# second group 2x as large as the first group
p_t.test(n=50, d=0.5, n2_n1 = 2)

# specify mean/SDs explicitly
p_t.test(n=50, means = c(0,1), sds = c(2,2))

# paired and one-sample tests
p_t.test(n=50, d=0.5, type = 'paired')
p_t.test(n=50, d=0.5, type = 'one.sample')

# compare simulated results to pwr package
pwr::pwr.t.test(d=0.2, n=60, sig.level=0.10,
  type="one.sample", alternative="two.sided")
p_t.test(n=60, d=0.2, type = 'one.sample', two.tailed=TRUE) |>
```

```

    Spower(sig.level=.10)

pwr::pwr.t.test(d=0.3, power=0.80, type="two.sample",
                alternative="greater")
p_t.test(n=NA, d=0.3, type='two.sample', two.tailed=FALSE) |>
  Spower(power=0.80, interval=c(10,200))

##### Custom data generation function

# Generate data such that:
# - group 1 is from a negatively distribution (reversed X2(10)),
# - group 2 is from a positively skewed distribution (X2(5))
# - groups have equal variance, but differ by d = 0.5

args(gen_t.test) ## can use these arguments as a basis, though must include ...

# arguments df1 and df2 added; unused arguments caught within ...
my.gen_fun <- function(n, d, df1, df2, ...){
  group1 <- -1 * rchisq(n, df=df1)
  group2 <- rchisq(n, df=df2)
  # scale groups first given moments of the chi-square distribution,
  # then add std mean difference
  group1 <- ((group1 + df1) / sqrt(2*df1))
  group2 <- ((group2 - df2) / sqrt(2*df2)) + d
  dat <- data.frame(DV=c(group1, group2),
                    group=gl(2, n, labels=c('G1', 'G2')))
  dat
}

# check the sample data properties
df <- my.gen_fun(n=10000, d=.5, df1=10, df2=5)
with(df, tapply(DV, group, mean))
with(df, tapply(DV, group, sd))

library(ggplot2)
ggplot(df, aes(group, DV, fill=group)) + geom_violin()

p_t.test(n=100, d=0.5, gen_fun=my.gen_fun, df1=10, df2=5)

# power given Gaussian distributions
p_t.test(n=100, d=0.5) |> Spower(replications=30000)

# estimate power given the customized data generating function
p_t.test(n=100, d=0.5, gen_fun=my.gen_fun, df1=10, df2=5) |>
  Spower(replications=30000)

# evaluate Type I error rate to see if liberal/conservative given
# assumption violations (should be close to alpha/sig.level)

```

```
p_t.test(n=100, d=0, gen_fun=my.gen_fun, df1=10, df2=5) |>
  Spower(replications=30000)
```

p_var.test

p-value from variance test simulation

Description

Generates one or more sets of continuous data group-level data to perform a variance test, and return a p-value. When two-samples are investigated the [var.test](#) function will be used, otherwise functions from the EnvStats package will be used.

Usage

```
p_var.test(
  n,
  vars,
  n.ratios = rep(1, length(vars)),
  sigma2 = 1,
  two.tailed = TRUE,
  test = "Levene",
  correct = TRUE,
  gen_fun = gen_var.test,
  ...
)

gen_var.test(n, vars, n.ratios = rep(1, length(vars)), ...)
```

Arguments

n	sample size per group, assumed equal across groups
vars	a vector of variances to use for each group; length of 1 for one-sample tests
n.ratios	allocation ratios reflecting the sample size ratios. Default of 1 sets the groups to be the same size ($n * n.ratio$)
sigma2	population variance to test against in one-sample test
two.tailed	logical; should a two-tailed or one-tailed test be used?
test	type of test to use in multi-sample applications. Can be either 'Levene' (default), 'Bartlett', or 'Fligner'
correct	logical; use correction when test = 'Bartlett'?
gen_fun	function used to generate the required discrete data. Object returned must be a matrix with k rows and k columns of counts. Default uses gen_var.test . User defined version of this function must include the argument ...
...	additional arguments to be passed to gen_fun. Not used unless a customized gen_fun is defined

Value

a single p-value

Author(s)

Phil Chalmers <rphilip.chalmers@gmail.com>

See Also

[gen_var.test](#)

Examples

```
# one sample
p_var.test(100, vars=10, sigma2=9)

# three sample
p_var.test(100, vars=c(10, 9, 11))
p_var.test(100, vars=c(10, 9, 11), test = 'Fligner')
p_var.test(100, vars=c(10, 9, 11), test = 'Bartlett')

# power to detect three-group variance differences
p_var.test(n=100, vars=c(10,9,11)) |> Spower()

# sample size per group to achieve 80% power
p_var.test(n=NA, vars=c(10,9,11)) |>
  Spower(power=.80, interval=c(100, 1000))
```

p_wilcox.test

p-value from Wilcox test simulation

Description

Simulates data given one or two parent distributions and returns a p-value. Can also be used for power analyses related to sign tests.

Usage

```
p_wilcox.test(
  n,
  d,
  n2_n1 = 1,
  mu = 0,
  type = c("two.sample", "one.sample", "paired"),
  exact = NULL,
```

```

correct = TRUE,
two.tailed = TRUE,
parent1 = function(n, d) rnorm(n, d, 1),
parent2 = function(n, d) rnorm(n, 0, 1)
)

```

Arguments

<code>n</code>	sample size per group
<code>d</code>	effect size passed to parent functions
<code>n2_n1</code>	sample size ratio
<code>mu</code>	parameter used to form the null hypothesis
<code>type</code>	type of analysis to use (two-sample, one-sample, or paired)
<code>exact</code>	a logical indicating whether an exact p-value should be computed
<code>correct</code>	a logical indicating whether to apply continuity correction in the normal approximation for the p-value
<code>two.tailed</code>	logical; use two-tailed test?
<code>parent1</code>	data generation function for first group. Ideally should have SDs = 1 so that d reflects a standardized difference
<code>parent2</code>	same as parent1, but for the second group

Value

a single p-value

Author(s)

Phil Chalmers <rphilip.chalmers@gmail.com>

Examples

```

# with normal distributions defaults d is standardized
p_wilcox.test(100, .5)
p_wilcox.test(100, .5, type = 'paired')
p_wilcox.test(100, .5, type = 'one.sample')

# using chi-squared distributions (standardizing to 0-1)
p_wilcox.test(100, .5, type = 'one.sample',
  parent1 = function(n, d) rchisq(n, df=10) - 10 + d)
p_wilcox.test(100, .5,
  parent1 = function(n, d) (rchisq(n, df=10) - 10)/sqrt(20) + d,
  parent2 = function(n, d) (rchisq(n, df=10) - 10)/sqrt(20))

```

Description

General purpose function that provides power-focused estimates for a priori, prospective/post-hoc, compromise, sensitivity, and criterion power analysis. Function provides a general wrapper to the SimDesign package's [runSimulation](#) and [SimSolve](#) functions. As such, parallel processing is automatically supported, along with progress bars, confidence/prediction intervals for the results estimates, safety checks, and more.

Usage

```
Spower(
  ...,
  power = NA,
  sig.level = 0.05,
  interval,
  beta_alpha,
  replications = 10000,
  integer,
  parallel = FALSE,
  cl = NULL,
  packages = NULL,
  ncores = parallelly::availableCores(omit = 1L),
  predCI = 0.95,
  predCI.tol = 0.01,
  verbose = TRUE,
  check.interval = FALSE,
  maxiter = 150,
  wait.time = NULL,
  lastSpower = NULL,
  select = NULL,
  control = list()
)

## S3 method for class 'Spower'
print(x, ...)
```

Arguments

... expression to use in the simulation that returns a numeric vector containing only p-value information, where the first p-value in this vector is treated as the focus for all analyses other than prospective/post-hoc power, or a similarly structure logical vector when utilizing confidence intervals (CIs). Internally the first expression is passed to either [SimSolve](#) or [runSimulation](#) depending on which element (including the power and sig.level arguments) is

set to NA. For instance, `Spower(p_t.test(n=50, d=.5))` will perform a prospective/post-hoc power evaluation since `power = NA` by default, while `Spower(p_t.test(n=NA, d=.5), power = .80)` will perform an a priori power analysis to solve the missing `n` argument.

For expected power computations the arguments to this expression can themselves be specified as a function to reflect the prior uncertainty. For instance, if `d_prior <- function() rnorm(1, mean=.5, sd=1/8)` then `Spower(p_t.test(n=50, d=d_prior()))` will compute the expected power over the prior sampling distribution for `d`

<code>power</code>	power level to use. If set to NA then the empirical power will be estimated given the fixed ... inputs (e.g., for prospective/post-hoc power analysis)
<code>sig.level</code>	alpha level to use. If set to NA then the empirical alpha will be estimated given the fixed conditions input (e.g., for criterion power analysis). Only used when the value returned from the experiment is a numeric (p-value). If the return of the supplied experiment is a logical, which generally indicates that a confidence interval (CI) approach were used, then an argument such as <code>conf.level</code> should be included in the simulation experiment to indicate the explicit CI criteria, and so that this can be modified directly as well
<code>interval</code>	search interval to use when SimSolve is required. Note that for compromise analyses, where the <code>sig.level</code> is set to NA, if not set explicitly then the interval will default to <code>c(0, 1)</code>
<code>beta_alpha</code>	(optional) ratio to use in compromise analyses corresponding to the Type II errors (beta) over the Type I error (alpha). Ratios greater than 1 indicate that Type I errors are worse than Type II, while ratios less than one the opposite. A ratio equal to 1 gives an equal trade-off between Type I and Type II errors
<code>replications</code>	number of replications to use when runSimulation is required
<code>integer</code>	a logical value indicating whether the search iterations use integers or doubles. If missing, automatically set to FALSE if <code>interval</code> contains non-integer numbers or the range is less than 5, as well as when <code>sig.level = NA</code> , though in general this should be set explicitly
<code>parallel</code>	for parallel computing for slower simulation experiments (see runSimulation for details).
<code>cl</code>	see runSimulation
<code>packages</code>	see runSimulation
<code>ncores</code>	see runSimulation
<code>predCI</code>	predicting confidence interval level (see SimSolve)
<code>predCI.tol</code>	predicting confidence interval consistency tolerance for stochastic root solver convergence (see SimSolve). Default converges when the power rate CI is consistently within $.01/2$ of the target power
<code>verbose</code>	logical; should information be printed to the console?
<code>check.interval</code>	logical; check the interval range validity (see SimSolve). Disabled by default
<code>maxiter</code>	maximum number of stochastic root-solving iterations

<code>wait.time</code>	(optional) argument to indicate the time to wait (specified in minutes if supplied as a numeric vector). See SimSolve for details and See timeFormater for further specifications
<code>lastSpower</code>	a previously returned Spower object to be updated. Use this if you want to continue where an estimate left off but wish to increase the precision (e.g., by adding more replications, or by letting the stochastic root solver continue searching). Note that if the object was not stored use getLastSpower to obtain the last estimated power object
<code>select</code>	a character vector indicating which elements to extract from the provided stimulation experiment function. By default, all elements from the provided function will be used, however if the provided function contains information not relevant to the power computations (e.g., parameter estimates, standard errors, etc) then these should be ignored. To extract the complete results post-analysis use SimResults to allow manual summarizing of the stored results (applicable only with prospective/post-hoc power)
<code>control</code>	a list of control parameters to pass to runSimulation or SimSolve
<code>x</code>	object of class 'Spower'

Details

Five types of power analysis flavors can be performed with Spower, which are triggered based on which supplied input is set to missing (NA):

A Priori Solve for a missing sample size component (e.g., `n`) to achieve a specific target power rate

Prospective and Post-hoc Estimate the power rate given a set of fixed conditions. If estimates of effect sizes and other empirical characteristics (e.g., observed sample size) are supplied this results in observed/retrospective power (not recommended), while if only sample size is included as the observed quantity, but the effect sizes are treated as unknown, then this results in post-hoc power (Cohen, 1988)

Sensitivity Solve a missing effect size value as a function of the other supplied constant components

Criterion Solve the error rate (argument `sig.level`) as a function of the other supplied constant components

Compromise Solve a Type I/Type II error trade-off ratio as a function of the other supplied constant components and the target ratio $q = \beta/\alpha$ (argument `beta_alpha`)

Prospective and compromise analyses utilize the [runSimulation](#) function, while the remaining three approaches utilize the stochastic root solving methods in the function [SimSolve](#). See the example below for a demonstration with an independent samples t-test analysis.

Value

an invisible tibble/data.frame-type object of class 'Spower' containing the power results from the simulation experiment

Author(s)

Phil Chalmers <rphilip.chalmers@gmail.com>

See Also

[update](#), [SpowerCurve](#), [getLastSpower](#), [is.CI_within](#), [is.outside_CI](#)

Examples

```
#####
# Independent samples t-test
#####

# Internally defined p_t.test function
args(p_t.test)  # missing arguments required for Spower()
# help(p_t.test) # additional information

# p_* functions generate data and return single p-value
p_t.test(n=50, d=.5)
p_t.test(n=50, d=.5)

# test that it works
Spower(p_t.test(n = 50, d = .5), replications=10)

# also behaves naturally with a pipe
p_t.test(n = 50, d = .5) |> Spower(replications=10)


# Estimate power given fixed inputs (prospective power analysis)
out <- Spower(p_t.test(n = 50, d = .5))
summary(out)  # extra information
as.data.frame(out) # coerced to data.frame

# increase precision (not run)
# p_t.test(n = 50, d = .5) |> Spower(replications=30000)

# alternatively, increase precision from previous object.
# Here we add 20000 more replications on top of the previous 10000
p_t.test(n = 50, d = .5) |>
  Spower(replications=20000, lastSpower=out) -> out2
out2$REPLICATIONS # total of 30000 replications for estimate

# previous analysis not stored to object, but can be retrieved
out <- getLastSpower()
out  # as though it were stored from Spower()

# Same as above, but executed with multiple cores (not run)
p_t.test(n = 50, d = .5) |>
  Spower(replications=30000, parallel=TRUE, ncores=2)

# Solve N to get .80 power (a priori power analysis)
p_t.test(n = NA, d = .5) |>
  Spower(power=.8, interval=c(2,500)) -> out
summary(out) # extra information
plot(out)
```

```

plot(out, type = 'history')

# total sample size required
ceiling(out$n) * 2

# same as above, but in parallel with 2 cores
out.par <- p_t.test(n = NA, d = .5) |>
  Spower(power=.8, interval=c(2,500), parallel=TRUE, ncores=2)
summary(out.par)

# similar information from pwr package
(pwr <- pwr::pwr.t.test(d=.5, power=.80))
ceiling(pwr$n) * 2

# If greater precision is required and the user has a specific amount of time
# they are willing to wait (e.g., 5 minutes) then wait.time can be used. Below
# estimates root after searching for 1 minute, and run in parallel
# with 2 cores (not run)
p_t.test(n = NA, d = .5) |>
  Spower(power=.8, interval=c(2,500), wait.time='1', parallel=TRUE, ncores=2)

# Similiar to above for precision improvements, however letting
# the root solver continue searching from an early search history.
# Usually a good idea to increase the maxiter and lower the predCI.tol
p_t.test(n = NA, d = .5) |>
  Spower(power=.8, interval=c(2,500), lastSpower=out,
    maxiter=200, predCI.tol=.008) #starts at last iteration in "out"

# Solve d to get .80 power (sensitivity power analysis)
p_t.test(n = 50, d = NA) |> Spower(power=.8, interval=c(.1, 2))
pwr::pwr.t.test(n=50, power=.80) # compare

# Solve alpha that would give power of .80 (criterion power analysis)
# interval not required (set to interval = c(0, 1))
p_t.test(n = 50, d = .5) |> Spower(power=.80, sig.level=NA)

# Solve beta/alpha ratio to specific error trade-off constant
# (compromise power analysis)
out <- p_t.test(n = 50, d = .5) |> Spower(beta_alpha = 2)
with(out, (1-power)/sig.level) # solved ratio

# update beta_alpha criteria without re-simulating
(out2 <- update(out, beta_alpha=4))
with(out2, (1-power)/sig.level) # solved ratio

#####
# Power Curves
#####

# SpowerCurve() has similar input, though requires varying argument
p_t.test(d=.5) |> SpowerCurve(n=c(30, 60, 90))

# solve n given power and plot

```

```

p_t.test(n=NA, d=.5) |> SpowerCurve(power=c(.2, .5, .8), interval=c(2,500))

# multiple varying components
p_t.test() |> SpowerCurve(n=c(30,60,90), d=c(.2, .5, .8))

#####
# Expected Power
#####

# Expected power computed by including effect size uncertainty.
# For instance, belief is that the true d is somewhere around  $d \sim N(.5, 1/8)$ 
dprior <- function(x, mean=.5, sd=1/8) dnorm(x, mean=mean, sd=sd)
curve(dprior, -1, 2, main=expression(d %~% N(0.5, 1/8)),
      xlab='d', ylab='density')

# For Spower, define prior sampler for specific parameter(s)
d_prior <- function() rnorm(1, mean=.5, sd=1/8)
d_prior(); d_prior(); d_prior()

# Replace d constant with d_prior to compute expected power
p_t.test(n = 50, d = d_prior()) |> Spower()

# A priori power analysis using expected power
p_t.test(n = NA, d = d_prior()) |>
  Spower(power=.8, interval=c(2,500))
pwr::pwr.t.test(d=.5, power=.80) # expected power result higher than fixed d

#####
# Customization
#####

# Make edits to the function for customization
if(interactive()){
  p_my_t.test <- edit(p_t.test)
  args(p_my_t.test)
  body(p_my_t.test)
}

# Alternatively, define a custom function (potentially based on the template)
p_my_t.test <- function(n, d, var.equal=FALSE, n2_n1=1, df=10){

  # Welch power analysis with asymmetric distributions
  # group2 as large as group1 by default

  # degree of skewness controlled via chi-squared distribution's df
  group1 <- rchisq(n, df=df)
  group1 <- (group1 - df) / sqrt(2*df) # Adjusted mean to 0, sd = 1
  group2 <- rnorm(n*n2_n1, mean=d)
  dat <- data.frame(group = factor(rep(c('G1', 'G2'),
                                     times = c(n, n*n2_n1))),
                    DV = c(group1, group2))
  obj <- t.test(DV ~ group, dat, var.equal=var.equal)

```

```

    p <- obj$p.value
    p
  }

# Solve N to get .80 power (a priori power analysis), using defaults
p_my_t.test(n = NA, d = .5, n2_n1=2) |>
  Spower(power=.8, interval=c(2,500)) -> out

# total sample size required
with(out, ceiling(n) + ceiling(n * 2))

# Solve N to get .80 power (a priori power analysis), assuming
# equal variances, group2 2x as large as group1, large skewness
p_my_t.test(n = NA, d=.5, var.equal=TRUE, n2_n1=2, df=3) |>
  Spower(power=.8, interval=c(30,100)) -> out2

# total sample size required
with(out2, ceiling(n) + ceiling(n * 2))

# prospective power, can be used to extract the adjacent information
p_my_t.test(n = 100, d = .5) |> Spower() -> post

#####
# Using CIs instead of p-values
#####

# CI test returning TRUE if psi0 is outside the 95% CI
ci_ind.t.test <- function(n, d, psi0=0, conf.level=.95){
  g1 <- rnorm(n)
  g2 <- rnorm(n, mean=d)
  CI <- t.test(g2, g1, var.equal=TRUE, conf.level=conf.level)$conf.int
  is.outside_CI(psi0, CI)
}

# returns logical
ci_ind.t.test(n=100, d=.2)
ci_ind.t.test(n=100, d=.2)

# simulated prospective power
ci_ind.t.test(n=100, d=.2) |> Spower()

# compare to pwr package
pwr::pwr.t.test(n=100, d=.2)

#####
# Equivalence test power using CIs
#
# H0: population d is outside interval [LB, UB] (not tolerably equivalent)
# H1: population d is within interval [LB, UB] (tolerably equivalent)

# CI test returning TRUE if CI is within tolerable equivalence range (tol)
ci_equiv.t.test <- function(n, d, tol, conf.level=.95){
  g1 <- rnorm(n)

```

```

g2 <- rnorm(n, mean=d)
CI <- t.test(g2, g1, var.equal=TRUE, conf.level=conf.level)$conf.int
is.CI_within(CI, tol)
}

# evaluate if CI is within tolerable interval (tol)
ci_equiv.t.test(n=1000, d=.2, tol=c(.1, .3))

# simulated prospective power
ci_equiv.t.test(n=1000, d=.2, tol=c(.1, .3)) |> Spower()

# higher power with larger N (more precision) or wider tol interval
ci_equiv.t.test(n=2000, d=.2, tol=c(.1, .3)) |> Spower()
ci_equiv.t.test(n=1000, d=.2, tol=c(.1, .5)) |> Spower()

####
# superiority test (one-tailed)
# H0: population d is less than LB (not superior)
# H1: population d is greater than LB (superior)

# set upper bound to Inf as it's not relevant, and reduce conf.level
# to reflect one-tailed test
ci_equiv.t.test(n=1000, d=.2, tol=c(.1, Inf), conf.level=.90) |>
  Spower()

# higher LB means greater requirement for defining superiority (less power)
ci_equiv.t.test(n=1000, d=.2, tol=c(.15, Inf), conf.level=.90) |>
  Spower()

```

SpowerCurve

Draw power curve from simulation functions

Description

Draws power curves that either a) estimate the power given a set of varying conditions or b) solves a set of root conditions given fixed values of power. Confidence/prediction intervals are included in the output to reflect the estimate uncertainties, though note that fewer replications/iterations are used compared to [Spower](#) as the goal is visualization of competing variable inputs rather than precision of a given input.

Usage

```

SpowerCurve(
  ...,
  interval = NULL,
  power = NA,
  sig.level = 0.05,

```

```

    replications = 2500,
    integer,
    plotCI = TRUE,
    plotly = TRUE,
    parallel = FALSE,
    cl = NULL,
    ncores = parallelly::availableCores(omit = 1L),
    predCI = 0.95,
    predCI.tol = 0.01,
    verbose = TRUE,
    check.interval = FALSE,
    maxiter = 50,
    wait.time = NULL,
    select = NULL,
    control = list()
  )

```

Arguments

...	first expression input must be identical to ... in Spower, while the remaining named inputs must match the arguments to this expression to indicate which variables should be modified in the resulting power curves. Providing NA values is also supported to solve the missing component Note that only the first three named arguments will be plotted using the x-y, colour, and facet wrap aesthetics, respectively. However, if necessary the data can be extracted for further visualizations via ggplot_build to provide more customized control
interval	search interval to use when SimSolve is required. Can be a vector of length two to apply the same interval across the varying information or a matrix with two columns to apply intervals on a per-row basis
power	power level to use. If set to NA then the empirical power will be estimated given the fixed ... input; otherwise, can be specified as a vector to solve the missing elements in ...
sig.level	see Spower
replications	see Spower , though set to 2500 instead of 10000
integer	see Spower
plotCI	logical; include confidence/prediction intervals in plots?
plotly	logical; draw the graphic into the interactive plotly interface? If FALSE the ggplot2 object will be returned instead
parallel	see Spower
cl	see Spower
ncores	see Spower
predCI	see Spower
predCI.tol	see Spower
verbose	see Spower

`check.interval` see [Spower](#), though is set to FALSE by default instead
`maxiter` see [Spower](#), though set to 50 instead of 150
`wait.time` see [Spower](#)
`select` which arguments to select from simulation experiment. See [Spower](#) for details
`control` see [Spower](#)

Value

a `ggplot2` object automatically rendered with `plotly` for interactivity

Author(s)

Phil Chalmers <rphilip.chalmers@gmail.com>

See Also

[Spower](#)

Examples

```
# estimate power given varying sample sizes
gg <- p_t.test(d=0.2) |> SpowerCurve(n=c(30, 90, 270, 550))

# Output is a ggplot2 (rendered with plotly by default); hence, can be modified
library(ggplot2)
gg + geom_text(aes(label=power), size=5, colour='red', nudge_y=.05) +
  ylab(expression(1-beta)) + theme_grey()

# Increase precision by using 10000 replications. Parallel computations
# generally recommended in this case to save time
p_t.test(d=0.2) |> SpowerCurve(n=c(30, 90, 270, 550), replications=10000)

# estimate sample sizes given varying power
p_t.test(n=NA, d=0.2) |>
  SpowerCurve(power=c(.2, .4, .6, .8), interval=c(10, 1000))

# get information from last printed graphic instead of saving
gg <- last_plot()
gg + coord_flip() # flip coordinates to put power on y-axis

# estimate power varying d
p_t.test(n=50) |> SpowerCurve(d=seq(.1, 1, by=.2))

# estimate d varying power
p_t.test(n=50, d=NA) |>
  SpowerCurve(power=c(.2, .4, .6, .8), interval=c(.01, 1))

#####
```

```
# vary two inputs instead of one (second input uses colour aesthetic)
p_t.test() |> SpowerCurve(n=c(30, 90, 270, 550),
                        d=c(.2, .5, .8))

# extract data for alternative presentations
build <- ggplot_build(last_plot())
build

df <- build$plot$data
head(df)
ggplot(df, aes(n, power, linetype=d)) + geom_line()

# vary three arguments (third uses facet_wrap ... any more than that and
#   you're on your own!)
p_t.test() |> SpowerCurve(n=c(30, 90, 270, 550),
                        d=c(.2, .5, .8),
                        var.equal=c(FALSE, TRUE))
```

update.Spover	<i>Update compromise or prospective/post-hoc power analysis without re-simulating</i>
---------------	---

Description

When a power or compromise analysis was performed in [Spower](#) this function can be used to update the compromise or power criteria without the need for re-simulating the experiment. For compromise analyses a beta_alpha criteria must be supplied, while for prospective/post-hoc power analyses the sig.level must be supplied.

Usage

```
## S3 method for class 'Spover'
update(object, sig.level = 0.05, beta_alpha = NULL, predCI = 0.95, ...)
```

Arguments

object	object returned from Spower where power was estimated or the bete_alpha criteria were supplied
sig.level	Type I error rate (alpha)
beta_alpha	Type II/Type I error ratio
predCI	confidence interval precision (see Spower for similar input)
...	arguments to be passed

Value

object of class Spover with updated information

Author(s)

Phil Chalmers <rphilip.chalmers@gmail.com>

Examples

```
#####  
## Prospective power analysis update  
  
# Estimate power using sig.level = .05 (default)  
out <- p_t.test(n = 50, d = .5) |> Spower()  
  
# update power estimate given sig.level=.01 and .20  
update(out, sig.level=.01)  
update(out, sig.level=.20)  
  
#####  
## Compromise analysis update  
  
# Solve beta/alpha ratio to specific error trade-off constant  
out <- p_t.test(n = 50, d = .5) |> Spower(beta_alpha = 2)  
  
# update beta_alpha criteria without re-simulating  
update(out, beta_alpha=4)  
  
# also works if compromise not initially run but prospective/post-hoc power was  
out <- p_t.test(n = 50, d = .5) |> Spower()  
update(out, beta_alpha=4)
```

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