

Package ‘powerly’

October 14, 2022

Title Sample Size Analysis for Psychological Networks and More

Version 1.8.6

Description An implementation of the sample size computation method for network models proposed by Constantin et al. (2021) <[doi:10.31234/osf.io/j5v7u](https://doi.org/10.31234/osf.io/j5v7u)>. The implementation takes the form of a three-step recursive algorithm designed to find an optimal sample size given a model specification and a performance measure of interest. It starts with a Monte Carlo simulation step for computing the performance measure and a statistic at various sample sizes selected from an initial sample size range. It continues with a monotone curve-fitting step for interpolating the statistic across the entire sample size range. The final step employs stratified bootstrapping to quantify the uncertainty around the fitted curve.

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URL <https://powerly.dev>

BugReports <https://github.com/mihaiconstantin/powerly/issues>

Imports R6, progress, parallel, splines2, quadprog, osqp, bootnet, qgraph, ggplot2, rlang, mvtnorm, patchwork

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Suggests testthat (>= 3.0.0)

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Author Mihai Constantin [aut, cre] (<<https://orcid.org/0000-0002-6460-0107>>)

Maintainer Mihai Constantin <mihai@mihaiconstantin.com>

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generate_model	<i>Generate true model parameters</i>
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Description

Generate matrices of true model parameters for the supported true models. These matrices are intended to be passed to the `model_matrix` argument of `powerly()`.

Usage

```
generate_model(type, ...)
```

Arguments

<code>type</code>	Character string representing the type of true model. Possible values are "ggm" (the default).
<code>...</code>	Required arguments used for the generation of the true model. See the True Models section of <code>powerly()</code> for the arguments required for each true model.

Value

A matrix containing the model parameters.

See Also

[powerly\(\)](#), [validate\(\)](#)

`plot.Method`*Plot the results of a sample size analysis*

Description

This function plots the results for each step of the method.

Usage

```
## S3 method for class 'Method'
plot(
  x,
  step = 3,
  last = TRUE,
  save = FALSE,
  path = NULL,
  width = 14,
  height = 10,
  ...
)
```

Arguments

<code>x</code>	An object instance of class <code>Method</code> .
<code>step</code>	A single positive integer representing the method step that should be plotted. Possibles values are 1 for the first step, 2 for the second step, and 3 for the third step of the method.
<code>last</code>	A logical value indicating whether the last iteration of the method should be plotted. The default is <code>TRUE</code> , indicating that the last iteration should be plotted.
<code>save</code>	A logical value indicating whether the plot should be saved to a file on disk.
<code>path</code>	A character string representing the path (i.e., including the filename and extension) where the plot should be saved on disk. If <code>NULL</code> , the plot will be saved in the current working directory with a filename generated based on the current system time and a <code>.pdf</code> extension. See <code>ggplot2::ggsave()</code> for supported file types.
<code>width</code>	A single numerical value representing the desired plot width. The default unit is inches (i.e., set by <code>ggplot2::ggsave()</code>), unless overridden by providing the <code>units</code> argument via <code>...</code>
<code>height</code>	A single numerical value representing the desired plot height. The default unit is inches (i.e., set by <code>ggplot2::ggsave()</code>), unless overridden by providing the <code>units</code> argument via <code>...</code>
<code>...</code>	Optional arguments to be passed to <code>ggplot2::ggsave()</code> .

Value

An `ggplot2::ggplot` object containing the plot for the requested step of the method. The plot object returned can be further modified and also contains the `patchwork` class applied.

See Also

`summary.Method()`, `powerly()`

plot.Validation

Plot the results of a sample size analysis validation

Description

This function plots the results for of a sample size analysis validation.

Usage

```
## S3 method for class 'Validation'
plot(x, save = FALSE, path = NULL, width = 14, height = 10, bins = 20, ...)
```

Arguments

x	An object instance of class <code>Validation</code> .
save	A logical value indicating whether the plot should be saved to a file on disk.
path	A character string representing the path (i.e., including the filename and extension) where the plot should be saved on disk. If <code>NULL</code> , the plot will be saved in the current working directory with a filename generated based on the current system time and a <code>.pdf</code> extension. See <code>ggplot2::ggsave()</code> for supported file types.
width	A single numerical value representing the desired plot width. The default unit is inches (i.e., set by <code>ggplot2::ggsave()</code>), unless overridden by providing the <code>units</code> argument via <code>...</code>
height	A single numerical value representing the desired plot height. The default unit is inches (i.e., set by <code>ggplot2::ggsave()</code>), unless overridden by providing the <code>units</code> argument via <code>...</code>
bins	A single positive integer passed to <code>ggplot2::geom_histogram()</code> representing the number of bins to use for the histogram plot. The default value is 20.
...	Optional arguments to be passed to <code>ggplot2::ggsave()</code> .

Value

An `ggplot2::ggplot` object containing the plot for the validation procedure. The plot object returned can be further modified and also contains the `patchwork` class applied.

See Also

`summary.Validation()`, `validate()`

`powerly`*Perform sample size analysis*

Description

Run an iterative three-step Monte Carlo method and return the sample sizes required to obtain a certain value for a performance measure of interest (e.g., sensitivity) given a hypothesized network structure.

Usage

```
powerly(  
  range_lower,  
  range_upper,  
  samples = 30,  
  replications = 30,  
  model = "ggm",  
  ...,  
  model_matrix = NULL,  
  measure = "sen",  
  statistic = "power",  
  measure_value = 0.6,  
  statistic_value = 0.8,  
  monotone = TRUE,  
  increasing = TRUE,  
  spline_df = NULL,  
  solver_type = "quadprog",  
  boots = 10000,  
  lower_ci = 0.025,  
  upper_ci = 0.975,  
  tolerance = 50,  
  iterations = 10,  
  cores = NULL,  
  backend_type = NULL,  
  save_memory = FALSE,  
  verbose = TRUE  
)
```

Arguments

<code>range_lower</code>	A single positive integer representing the lower bound of the candidate sample size range.
<code>range_upper</code>	A single positive integer representing the upper bound of the candidate sample size range.
<code>samples</code>	A single positive integer representing the number of sample sizes to select from the candidate sample size range.

replications	A single positive integer representing the number of Monte Carlo replications to perform for each sample size selected from the candidate range.
model	A character string representing the type of true model to find a sample size for. Possible values are "ggm" (the default).
...	Required arguments used for the generation of the true model. See the True Models section for the arguments required for each true model.
model_matrix	A square matrix representing the true model. See the True Models section for what this matrix should look like depending on the true model selected.
measure	A character string representing the type of performance measure of interest. Possible values are "sen" (i.e., sensitivity; the default), "spe" (i.e., specificity), "mcc" (i.e., Matthews correlation), and "rho" (i.e., Pearson correlation). See the True Models section for the performance measures available for each type of true model supported.
statistic	A character string representing the type of statistic to be computed on the values obtained for the performance measures. Possible values are "power" (the default).
measure_value	A single numerical value representing the desired value for the performance measure of interest. The default is 0.6 (i.e., for the measure = "sen"). See the Performance Measures section for the range of values allowed for each performance measure.
statistic_value	A single numerical value representing the desired value for the statistic of interest. The default is 0.8 (i.e., for the statistic = "power"). See the "Statistics" section for the range of values allowed for each statistic.
monotone	A logical value indicating whether a monotonicity assumption should be placed on the values of the performance measure. The default is TRUE meaning that the performance measure changes as a function of sample size (i.e., either by increasing or decreasing as the sample size goes up). The alternative FALSE indicates that the performance measure it is not assumed to change as a function a sample size.
increasing	A logical value indicating whether the performance measure is assumed to follow a non-increasing or non-decreasing trend. TRUE (the default) indicates a non-decreasing trend (i.e., the performance measure increases as the sample size goes up). FALSE indicates a non-increasing trend (i.e., the performance measure decreases as the sample size goes up).
spline_df	A vector of positive integers representing the degrees of freedom considered for constructing the spline basis, or NULL. The best degree of freedom is selected based on Leave One Out Cross-Validation. If NULL (the default) is provided, a vector of degrees of freedom is automatically created with all integers between 3 and 20.
solver_type	A character string representing the type of the quadratic solver used for estimating the spline coefficients. Possible values are "quadprog" (the default) and "osqp". Currently, the "osqp" solver does not play nicely with R's parallel::parallel package and cannot be used when powerly is ran in parallel.

boots	A positive integer representing the number of bootstrap runs to perform on the matrix of performance measures in order to obtain bootstrapped values for the statistic of interest. The default is 10000.
lower_ci	A single numerical value indicating the lower bound for the confidence interval to be computed on the bootstrapped statistics. The default is 0.025 (i.e., 2.5%).
upper_ci	A single numerical value indicating the upper bound for the confidence to be computed on the bootstrapped statistics. The default is 0.975 (i.e., 97.5%).
tolerance	A single positive integer representing the width at the candidate sample size range at which the algorithm is considered to have converged. The default is 50, meaning that the algorithm will stop running when the difference between the upper and the lower bound of the candidate range shrinks to 50 sample sizes.
iterations	A single positive integer representing the number of iterations the algorithm is allowed to run. The default is 10.
cores	A single positive integer representing the number of cores to use for running the algorithm in parallel, or NULL. If NULL (the default) the algorithm will run sequentially.
backend_type	A character string indicating the type of cluster to create for running the algorithm in parallel, or NULL. Possible values are "psock" and "fork". If NULL the backend is determined based on the computer architecture (i.e., fork for Unix and MacOS and psock for Windows).
save_memory	A logical value indicating whether to save memory by only storing the results for the last iteration of the method. The default TRUE indicates that only the last iteration should be saved.
verbose	A logical value indicating whether information about the status of the algorithm should be printed while running. The default is TRUE.

Details

This function represents the implementation of the method introduced by Constantin et al. (2021; see [doi:10.31234/osf.io/j5v7u](https://doi.org/10.31234/osf.io/j5v7u)) for performing a priori sample size analysis in the context of network models. The method takes the form of a three-step recursive algorithm designed to find an optimal sample size value given a model specification and an outcome measure of interest (e.g., sensitivity). It starts with a Monte Carlo simulation step for computing the outcome of interest at various sample sizes. It continues with a monotone non-decreasing curve-fitting step for interpolating the outcome. The final step employs a stratified bootstrapping scheme to account for the uncertainty around the recommendation provided. The method runs the three steps recursively until the candidate sample size range used for the search shrinks below a specified value.

Value

An `R6::R6Class()` instance of Method class that contains the results for each step of the method for the last and previous iterations.

Main fields:

- `$duration`: The time in seconds elapsed during the method run.
- `$iteration`: The number of iterations performed.

- `$converged`: Whether the method converged.
- `$previous`: The results during the previous iteration.
- `$range`: The candidate sample size range.
- `$step_1`: The results for Step 1.
- `$step_2`: The results for Step 2.
- `$step_3`: The results for Step 3.
- `$recommendation`: The sample size recommendation(s).

The plot method can be called on the return value to visualize the results. See `plot.Method()` for more information on how to plot the method results.

- for Step 1: `plot(results, step = 1)`
- for Step 2: `plot(results, step = 2)`
- for Step 3: `plot(results, step = 3)`

True Models

Gaussian Graphical Model (GGM)

- `type`: cross-sectional
- `symbol`: `ggm`
- ... arguments for generating true models:
 - `nodes`: A single positive integer representing the number of nodes in the network (e.g., 10).
 - `density`: A single numerical value indicating the density of the network (e.g., 0.4).
 - `positive`: A single numerical value representing the proportion of positive edges in the network (e.g., 0.9 for 90% positive edges).
 - `range`: A length two numerical value indicating the uniform interval from where to sample values for the partial correlations coefficients (e.g., `c(0.5, 1)`).
 - `constant`: A single numerical value representing the constant described by Yin and Li (2011).
 - for more information on the arguments see:
 - * the function `bootnet::genGGM()`
 - * Yin, J., and Li, H. (2011). A sparse conditional gaussian graphical model for analysis of genetical genomics data. *The annals of applied statistics*, 5(4), 2630.
- supported performance measures: `sen`, `spe`, `mcc`, `rho`

Performance Measures

Performance Measure	Symbol	Lower	Upper
Sensitivity	<code>sen</code>	0.00	1.00
Specificity	<code>spe</code>	0.00	1.00
Matthews correlation	<code>mcc</code>	-1.00	1.00
Pearson correlation	<code>rho</code>	-1.00	1.00

Statistics

Statistics	Symbol	Lower	Upper
Power	power	0.00	1.00

Requests

- If you would like to support a new model, performance measure, or statistic, please open a pull request on GitHub at github.com/mihaiconstantin/powerly/pulls.
- To request a new model, performance measure, or statistic, please submit your request at github.com/mihaiconstantin/powerly/issues. If possible, please also include references discussing the topics you are requesting.
- Alternatively, you can get in touch at `mihai` at `mihaiconstantin dot com`.

References

Constantin, M. A., Schuurman, N. K., & Vermunt, J. (2021). A General Monte Carlo Method for Sample Size Analysis in the Context of Network Models. PsyArXiv. doi:10.31234/osf.io/j5v7u

See Also

[plot.Method\(\)](#), [summary.Method\(\)](#), [validate\(\)](#), [generate_model\(\)](#)

Examples

```
# Suppose we want to find the sample size for observing a sensitivity of `0.6`
# with a probability of `0.8`, for a GGM true model consisting of `10` nodes
# with a density of `0.4`.
```

```
# We can run the method for an arbitrarily generated true model that matches
# those characteristics (i.e., number of nodes and density).
```

```
results <- powerly(
  range_lower = 300,
  range_upper = 1000,
  samples = 30,
  replications = 30,
  measure = "sen",
  statistic = "power",
  measure_value = .6,
  statistic_value = .8,
  model = "ggm",
  nodes = 10,
  density = .4,
  cores = 2,
  verbose = TRUE
```

```

)

# Or we omit the `nodes` and `density` arguments and specify directly the edge
# weights matrix via the `model_matrix` argument.

# To get a matrix of edge weights we can use the `generate_model()` function.
true_model <- generate_model(type = "ggm", nodes = 10, density = .4)

# Then, supply the true model to the algorithm directly.
results <- powerly(
  range_lower = 300,
  range_upper = 1000,
  samples = 30,
  replications = 30,
  measure = "sen",
  statistic = "power",
  measure_value = .6,
  statistic_value = .8,
  model = "ggm",
  model_matrix = true_model,
  cores = 2,
  verbose = TRUE
)

# To visualize the results, we can use the `plot` S3 method and indicating the
# step that should be plotted.
plot(results, step = 1)
plot(results, step = 2)
plot(results, step = 3)

# To see a summary of the results, we can use the `summary` S3 method.
summary(results)

```

summary.Method

Provide a summary of the sample size analysis results

Description

This function summarizes the objects of class Method and provides information about the method run and the sample size recommendation.

Usage

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

Arguments

object	An object instance of class Method.
...	Other optional arguments currently not in use.

See Also

[plot.Method\(\)](#), [powerly\(\)](#)

summary.Validation	<i>Provide a summary of the sample size analysis validation results</i>
--------------------	---

Description

This function summarizes the objects of class `Validation` providing information about the validation procedure and results.

Usage

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

Arguments

object	An object instance of class <code>Validation</code> .
...	Other optional arguments currently not in use.

See Also

[plot.Validation\(\)](#), [validate\(\)](#)

validate	<i>Validate a sample size analysis</i>
----------	--

Description

This function can be used to validate the recommendation obtained from a sample size analysis.

Usage

```
validate(  
  method,  
  replications = 3000,  
  cores = NULL,  
  backend_type = NULL,  
  verbose = TRUE  
)
```

Arguments

method	An object of class Method produced by running <code>powerly()</code> .
replications	A single positive integer representing the number of Monte Carlo simulations to perform for the recommended sample size. The default is 1000. Whenever possible, a value of 10000 should be preferred for a higher accuracy of the validation results.
cores	A single positive positive integer representing the number of cores to use for running the validation in parallel, or NULL. If NULL (the default) the validation will run sequentially.
backend_type	A character string indicating the type of cluster to create for running the validation in parallel, or NULL. Possible values are "psock" and "fork". If NULL the backend is determined based on the computer architecture (i.e., fork for Unix and MacOS and psock for Windows).
verbose	A logical value indicating whether information about the status of the validation should be printed while running. The default is TRUE.

Details

The sample sizes used during the validation procedure is automatically extracted from the method argument.

Value

An `R6::R6Class()` instance of `Validation` class that contains the results of the validation.

Main fields:

- `$sample`: The sample size used for the validation.
- `$measures`: The performance measures observed during validation.
- `$statistic`: The statistic computed on the performance measures.
- `$percentile_value`: The performance measure value at the desired percentile.
- `$validator`: An `R6::R6Class()` instance of `StepOne` class.

The plot S3 method can be called on the return value to visualize the validation results (i.e., see `plot.Validation()`).

- `plot(validation)`

See Also

`plot.Validation()`, `summary.Validation()`, `powerly()`, `generate_model()`

Examples

```
# Perform a sample size analysis.
results <- powerly(
  range_lower = 300,
  range_upper = 1000,
  samples = 30,
```

```
    replications = 30,  
    measure = "sen",  
    statistic = "power",  
    measure_value = .6,  
    statistic_value = .8,  
    model = "ggm",  
    nodes = 10,  
    density = .4,  
    cores = 2,  
    verbose = TRUE  
  )  
  
# Validate the recommendation obtained during the analysis.  
validation <- validate(results, cores = 2)  
  
# Plot the validation results.  
plot(validation)  
  
# To see a summary of the validation procedure, we can use the `summary` S3 method.  
summary(validation)
```

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