Package 'Spower'

November 27, 2025

Title Power Analyses using Monte Carlo Simulations

Version 0.5.1

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) and support for Bayesian power analysis

by way of Bayes factors or posterior probability evaluations.

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. For

further details see the associated publication in

Chalmers (2025) <doi:10.3758/s13428-025-02787-z>.

Depends SimDesign (>= 2.20.3), R (>= 4.1.0), stats

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

Suggests knitr, rmarkdown, bookdown, extraDistr, copula, pwr

VignetteBuilder knitr

ByteCompile yes

License GPL (>= 3)

Encoding UTF-8

Repository CRAN

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

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

getLastSpower

RoxygenNote 7.3.3 **NeedsCompilation** no

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Date/Publication 2025-11-27 21:30:02 UTC

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Description

getLastSpower

If the result of Spower or SpowerBatch was not stored into an object this function will retrieve the last evaluation.

Get previously evaluated Spower execution

Usage

getLastSpower()

is.CI_within

Value

the last object returned from Spower or SpowerBatch

Author(s)

Phil Chalmers < rphilip.chalmers@gmail.com>

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
```

```
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</pre>
```

is.outside_CI

```
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

Evaluate whether parameter is outside a given confidence interval

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
```

```
p0 <- .3
CI <- c(.2, .4)
is.outside_CI(p0, CI)
# complement indicates if p0 is within CI
!is.outside_CI(p0, CI)</pre>
```

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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 correlation designs. Type type of correlation design is inferred based on which correlations are specified.

Usage

```
p_2r(
  n,
  r.ab,
  r.ab2 = NULL,
  r.ac,
  r.bc,
  r.ad,
  r.bd,
  r.cd,
 n2_n1 = 1,
  two.tailed = TRUE,
  test = NULL,
  gen_fun = gen_2r,
  return_analysis = FALSE,
)
gen_2r(n, R, ...)
```

Arguments

n	sample size
r.ab	correlation between variable A and B (for independent groups, this is for sample 1)
r.ab2	(for independent group test only) correlation between variable A and B in sample $\boldsymbol{2}$
r.ac	(for overlap/non-overlap) correlation between A and C. This is the correlation used in the overlapping hypothesis test, comparing this input to r.ab
r.bc	(for overlap/non-overlap only) correlation between B and C.
r.ad	(for non-overlap only) correlation between A and D
r.bd	(for non-overlap only) correlation between B and D
r.cd	(for non-overlap only) correlation between C and D. This is the correlation used in the non-overlapping hypothesis test, comparing this input to r . ab
n2_n1	sample size ratio. Only used for independent group test

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two.tailed logical; use two-tailed test?

test hypothesis testing method to use. Defaults to 'fisher1925' for the independent groups test and 'steiger1980' for overlap/non-overlap tests

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 . . .

return_analysis

logical; return the analysis object for further extraction and customization?

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

Details

For independent group tests, only r.ab and r.ab2 need to be specified, where the null hypothesis pertains to $H_0: r_{ab} = r_{ab2}$.

For overlapping correlation tests, r.ab, r.ac, and r.bc need to be specified, where the null hypothesis pertains to $H_0: r_{ab} = r_{ac}$.

For non-overlapping correlation tests, all correlations expect for r. ab2 must be specified, where the null hypothesis pertains to $H_0: r_{ab} = r_{cd}$.

Value

a single p-value

Author(s)

Phil Chalmers < rphilip.chalmers@gmail.com>

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

# return cocor object for further analysis
p_2r(100, r.ab=.5, r.ab2=.6, return_analysis = TRUE)

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

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

# overlap (same y, different xs)
```

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```
# H0: r.ab = r.bc
p_2r(100, r.ab=.5, r.ac=.3, r.bc=.2)
# nonoverlap (different ys, different xs)
# H0: r.ab = r.cd
p_2r(100, r.ab=.5, r.ac=.3, r.bc=.2, r.ad=.2, r.bd=.4, r.cd=.2)
```

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 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,
    return_analysis = FALSE,
    ...
)

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 \ast 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?

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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 . . .

return_analysis

logical; return the analysis object for further extraction and customization?

.. 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)

# return analysis model
p_anova.test(50, k=3, f=.25, return_analysis=TRUE)

# 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.

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Usage

```
p_chisq.test(
 n,
 W,
 df,
 correct = TRUE,
 P0 = NULL,
 P = NULL
  gen_fun = gen_chisq.test,
  return_analysis = FALSE,
)
gen_chisq.test(n, P, ...)
```

Arguments

n	sample size per group
w	Cohen's w effect size
df	degrees of freedom
correct	logical; apply continuity correction?
P0	specific null pattern, specified as a numeric vector or matrix
Р	specific power configuration, specified as a numeric vector or matrix
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_chisq.test. User defined version of this function must include the argument
return_analysi	s

logical; return the analysis object for further extraction and customization?

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_chisq.test
```

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```
# effect size w + df
p_{chisq.test(100, w=.2, df=3)}
# return analysis model
p_chisq.test(100, w=.2, df=3, return_analysis=TRUE)
# 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 \leftarrow c(1/3, 1/3, 1/3)
   P \leftarrow 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))
```

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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,
  return_analysis = FALSE,
  ...
)

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

Arguments

formula	formula passed to either lm or glm	
Χ	a data.frame containing the covariates	
betas	vector of slope coefficients that match the model.matrix version of X	
test	character vector specifying the test to pass to 1ht. Can also be a list of character vectors to evaluate multiple tests	
sigma	residual standard deviation for linear model. Only used when family = 'gaussian'	
family	family of distributions to use (see family)	
gen_fun	function used to generate the required discrete data. Object returned must be a data.frame. Default uses gen_glm. User defined version of this function must include the argument	
return_analysis		
	logical; return the analysis object for further extraction and customization?	
	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>

 $p_{\underline{g}}$ lm

See Also

```
p_1m.R2
```

```
X <- data.frame(G = factor(rep(c('control', 'treatment'), each=50)),</pre>
                C = sample(50:100, 100, replace=TRUE))
head(X)
# ANCOVA setup
p_glm(y \sim G + C, test="Gtreatment = 0",
  X=X, betas=c(10, .3, 1), sigma=1)
# return analysis model
p_glm(y \sim G + C, test="Gtreatment = 0",
  X=X, betas=c(10, .3, 1), sigma=1, return_analysis=TRUE)
# ANCOVA setup with logistic regression
p_glm(y \sim G + C, test="Gtreatment = 0",
  X=X, betas=c(-2, .5, .01), family=binomial())
# ANCOVA setup with poisson regression
p_glm(y \sim 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, sdx1, sdx2, sigma, n2_n1 = 1, ...){</pre>
  X1 <- rnorm(n, sd=sdx1)
  X2 \leftarrow rnorm(n*n2_n1, sd=sdx2)
  X \leftarrow c(X1, X2)
  N <- length(X)
  S \leftarrow c(rep(0, n), rep(1, N-n))
  y <- dbeta * X*S + rnorm(N, sd=sigma)
  dat <- data.frame(y, X, S)</pre>
  dat
}
# prospective power using test that interaction effect is equal to 0
p_glm(formula=y~X*S, test="X:S = 0",
  n=100, sdx1=1, sdx2=2, dbeta=0.2,
  sigma=0.5, gen_fun=gen_twogroup) |> Spower(replications=1000)
```

p_kruskal.test

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,
    return_analysis = FALSE,
    ...
)
gen_kruskal.test(n, k, n.ratios, means, ...)
```

Arguments

sample size per group n k number of groups vector of means to control location parameters means n.ratios allocation ratios reflecting the sample size ratios. Default of 1 sets the groups to be the same size (n * n.ratio) gen_fun function used to generate the required data. Object returned must be a list of length k, 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 ... return_analysis logical; return the analysis object for further extraction and customization? additional arguments to pass to gen_fun

Value

```
a single p-value
```

Author(s)

Phil Chalmers < rphilip.chalmers@gmail.com>

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Examples

```
# three group test where data generate from Gaussian distributions
p_kruskal.test(n=30, k=3, means=c(0, .5, .6))
# return analysis model
p_kruskal.test(n=30, k=3, means=c(0, .5, .6), return_analysis=TRUE)
# generate data from chi-squared distributions with different variances
gen_chisq <- function(n, k, n.ratios, means, dfs, ...){</pre>
  dat <- vector('list', k)</pre>
  ns <- n * n.ratios
  for(g in 1:k)
  dat[[g]] \leftarrow 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()
```

p_ks.test

p-value from Kolmogorov-Smirnov one- or two-sample simulation

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,
    return_analysis = FALSE,
    ...
)
```

p_ks.test

Arguments

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

Value

```
a single p-value
```

Author(s)

Phil Chalmers cphilip.chalmers@gmail.com>

See Also

```
gen_t.test
```

```
# 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)

# return analysis model
p_ks.test(n=100, p1, p2, return_analysis=TRUE)

# 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()
```

16 p_lm.R2

 $p_1m.R2$

 $p\hbox{-}value from global linear regression model simulation}$

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,
    return_analysis = FALSE,
    ...
)
```

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
return_analysis		
		logical; return the analysis object for further extraction and customization?
	• • •	additional arguments to be passed to gen_fun . Not used unless a customized gen_fun is defined

Value

```
a single p-value
```

p_mauchly.test 17

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)

# return analysis model
p_lm.R2(n=95, R2=.1, k=5, return_analysis=TRUE)
```

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,
    return_analysis = FALSE,
    ...
)
gen_mauchly.test(n, sigma, ...)
mauchlys.test(X)
```

Arguments

```
n sample size
```

sigma symmetric covariance/correlation matrix passed to gen_fun

p_mcnemar.test

gen_fun function used to generate the required data. Object returned must be a matrix

with K columns and n rows. Default uses <code>gen_mauchly.test</code> to generate multivariate normal samples. User defined version of this function must include the

argument ...

return_analysis

logical; return the analysis object for further extraction and customization?

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

gen_fun is defined

X 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

# H0 test that sphericity holds
p_mauchly.test(100, sigma=sigma)

# return analysis object
p_mauchly.test(100, sigma=sigma, return_analysis=TRUE)

# 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()
```

p_mcnemar.test

p-value from McNemar test simulation

Description

Generates two-dimensional sample data for McNemar test and return a p-value. Uses mcnemar.test.

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Usage

```
p_mcnemar.test(
    n,
    prop,
    OR = NULL,
    prop.disc = NULL,
    two.tailed = TRUE,
    correct = TRUE,
    gen_fun = gen_mcnemar.test,
    return_analysis = FALSE,
    ...
)
gen_mcnemar.test(n, prop, ...)
```

Arguments

n	total sample size	
prop	two-dimensional matrix of proportions/probabilities	
OR	instead of supplying the prop table, the odds ratio can be specified instead π_{12}/π_{21} . Also requires proportion of discordant pairings to be specified	
prop.disc	proportion of discordant pairings, $\pi_{12}+\pi_{21}$	
two.tailed	logical; should a two-tailed or one-tailed test be used?	
correct	logical; use continuity correction? Only applicable for 2x2 tables	
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_mcnemar.test. User defined version of this function must include the argument	
return_analysis		
	logical; return the analysis object for further extraction and customization?	
• • •	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_mcnemar.test
```

p_mediation

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))</pre>
# one sample + test and resulting p-value
p_mcnemar.test(n=sum(Performance), prop=prop)
# return analysis model
p_mcnemar.test(n=sum(Performance), prop=prop, return_analysis=TRUE)
# post-hoc power (not recommended)
Spower(p_mcnemar.test(n=sum(Performance), prop=prop))
# odds ratio + discordant proportions supplied instead
OR \leftarrow prop[1,2] / prop[2,1]
disc <- prop[1,2] + prop[2,1]
p_mcnemar.test(n=50, OR=.25, prop.disc=disc, two.tailed=FALSE) |>
  Spower(replications=30000)
```

p_mediation

p-value from three-variable mediation analysis simulation

Description

Simple 3-variable mediation analysis simulation to test the hypothesis that $X \to Y$ is mediated by the relationship $X \to M \to Y$. 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,
```

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```
sd.M = 1,
  gen_fun = gen_mediation,
  return_analysis = FALSE,
    ...
)

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	
а	regression coefficient for the path $X \rightarrow M$	
b	regression coefficient for the path M -> Y	
cprime	partial regression coefficient for the path X -> Y	
dichotomous.X	logical; should the X variable be generated as though it were dichotomous? If TRUE then n represents the sample size per group	
two.tailed	logical; should a two-tailed or one-tailed test be used?	
method	type of inferential method to use. Default uses the Wald (a.k.a., Sobel) test	
sd.X	standard deviation for X	
sd.Y	standard deviation for Y	
sd.M	standard deviation for M	
gen_fun	function used to generate the required two-sample data. Object returned must be a data.frame 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	
return_analysis		
	logical; return the analysis object for further extraction and customization?	
•••	additional arguments to be passed to gen_fun. Not used unless a customized gen_fun is defined	

Value

```
a single p-value
```

p_prop.test

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)

# return analysis model
p_mediation(50, a=sqrt(.35), b=sqrt(.35), cprime=.39, return_analysis=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)
```

 $p_prop.test$

p-value from proportion test simulation

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,
```

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```
gen_fun = gen_prop.test,
  return_analysis = FALSE,
    ...
)

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 be-

low).

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)

two.tailed logical; should a two-tailed or one-tailed test be used?

correct logical; use Yates' continuity correction?

exact logical; use fisher's exact test via fisher.test? Use of this flag requires that

prop was specified as a matrix

gen_fun 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 . . .

return_analysis

logical; return the analysis object for further extraction and customization?

.. 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>

p_prop.test

See Also

```
gen_prop.test
```

```
# one sample, 50 observations, tested against pi = .5 by default
p_prop.test(50, prop=.65)
# return analysis model
p_prop.test(50, prop=.65, return_analysis = TRUE)
# specified using h and pi
h \leftarrow 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 \leftarrow 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()
```

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```
# 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,
    return_analysis = FALSE,
    ...
)
gen_r(n, r, ...)
```

Arguments

n sample size r correlation

rho population coefficient to test against. Uses the Fisher's z-transformation approx-

imation 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 matrix with two columns and n rows. Default uses gen_r to generate conditionally dependent data from a bivariate normal distribution. User defined

version of this function must include the argument . . .

return_analysis

logical; return the analysis object for further extraction and customization? Note that if rho != 0 the p.value and related element will be replaced with internally computed approximation versions

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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_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)

# return analysis model
p_r(50, .5, return_analysis=TRUE)
p_r(50, .5, rho=.60, return_analysis=TRUE)

# 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

p-value from tetrachoric/polychoric or polyserial

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.

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Usage

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

Arguments

n sampl	le	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 es-

timate (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 trunca-

tion). Object returned must be a matrix with two columns. Default uses gen_r to generate conditionally dependent data from a bivariate normal distribution.

User defined version of this function must include the argument . . .

return_analysis

logical; return the analysis object for further extraction and customization?

.. 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>

p_scale

See Also

```
gen_r
```

Examples

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

# return analysis model
p_r.cat(100, r=.5, tauX=0, tauY=1, return_analysis=TRUE)

# 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),
    ...,
    return_analysis = FALSE
)
```

Arguments

```
n sample size per group
scale the scale to multiply the second group by (1 reflects equal scaling)
n2_n1 sample size ratio
```

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```
logical; use two-tailed test?
two.tailed
                  a logical indicating whether an exact p-value should be computed
exact
                  type of method to use. Can be either 'Ansari' or 'Mood'
test
                  data generation function (default assumes Gaussian shape). Must be population
parent
                  mean centered
                  additional arguments to pass to simulation functions (if used)
return_analysis
```

logical; return the analysis object for further extraction and customization?

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</pre>
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

p-value from Shapiro-Wilk Normality Test simulation

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, return_analysis = FALSE)
```

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Arguments

```
dist expression used to generate the required sample data
return_analysis
logical; return the analysis object for further extraction and customization?
```

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))

# return analysis object
p_shapiro.test(rnorm(50), TRUE)

# 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_slr

p-value from simple linear regression model simulation

Description

p-values associated with the simple linear regression model, $y = \beta_0 + \beta_1 X + \epsilon$. Focus is on the slope/intercept behavior of the model.

Usage

```
p_slr(
   n,
   beta,
   sd_x,
   sd_y,
```

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```
beta0 = 0,
  test = "x = 0",
  gen_fun = gen_slr,
  return_analysis = FALSE,
    ...
)
gen_slr(n, beta, sd_x, sd_y, ...)
```

Arguments

n	sample size	
beta	slope parameter	
sd_x	standard deviation of IV	
sd_y	standard deviation of DV	
beta0	null value to test against	
test	test to evaluate using ${\tt lht}$. Default evaluates the null hypothesis that the slope is equal to 0	
gen_fun	function used to generate the required X-Y data. Object returned must be a data.frame with the columns 'y' and 'x'. Default uses gen_slr. User defined version of this function must include the argument	
return_analysis		
	logical; return the analysis object for further extraction and customization?	
• • •	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, p_lm.R2
```

```
p_slr(n=100, beta = -0.0667, sd_x = 7.5, sd_y = 4)
## Not run:
p_slr(n=100, beta = -0.0667, sd_x = 7.5, sd_y = 4) |> Spower()
## End(Not run)
```

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 have equal variance by default, however these may be modified.

Usage

```
p_t.test(
  n,
 d,
 mu = 0,
  r = NULL,
  type = "two.sample",
  n2_n1 = 1,
  two.tailed = TRUE,
  var.equal = TRUE,
 means = NULL,
  sds = NULL,
  conf.level = 0.95,
  gen_fun = gen_t.test,
  return_analysis = FALSE,
)
gen_t.test(
 n,
  d,
 n2_n1 = 1,
  r = NULL,
  type = "two.sample",
 means = NULL,
  sds = NULL,
)
```

Arguments

d

n sample size per group, assumed equal across groups. For paired samples this corresponds to the number of pairs (hence, half the number of data points observed)

Cohen's standardized effect size d. For the generated data this standardized mean appears in the first group (two-sample)/first time point (paired samples)

p_t.test

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'

n2_n1 allocation ratio reflecting the same size ratio. Default of 1 sets the groups to be

the same size. Only applicable when type = 'two.sample'

two.tailed logical; should a two-tailed or one-tailed test be used?

var.equal logical; use the classical or Welch corrected t-test?

means (optional) vector of means for each group. When specified the input d is ignored

sds (optional) vector of SDs for each group. If not specified and d is used then these

are set to a vector of 1's

conf.level confidence interval level passed to t.test

gen_fun function used to generate the required two-sample data. Object returned must be

a list containing one (one-sample) or two (independent samples/paired samples) elements, both of which are numeric vectors. Default uses gen_t.test to generate conditionally Gaussian distributed samples. User defined version of

this function must include the argument . . .

return_analysis

logical; return the analysis object for further extraction and customization?

... 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_t.test
```

```
# 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))
```

p_t.test

```
# paired and one-sample tests
p_t.test(n=50, d=0.5, type = 'paired') # n = number of pairs
p_t.test(n=50, d=0.5, type = 'one.sample')
# return analysis object
p_t.test(n=50, d=0.5, return_analysis=TRUE)
 # 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, ...){</pre>
  group1 <- -1 * rchisq(n, df=df1)</pre>
     group2 <- rchisq(n, df=df2)</pre>
     # scale groups first given moments of the chi-square distribution,
     # then add std mean difference
     group1 <- ((group1 + df1) / sqrt(2*df1))</pre>
     group2 \leftarrow ((group2 - df2) / sqrt(2*df2)) + d
     dat <- list(group1, group2)</pre>
     dat
}
# check the sample data properties
dat <- my.gen_fun(n=10000, d=.5, df1=10, df2=5)
sapply(dat, mean)
sapply(dat, sd)
p_t.test(n=100, d=0.5, gen_fun=my.gen_fun, df1=10, df2=5)
```

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```
# 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 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,
    return_analysis = FALSE,
    ...
)

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)

p_var.test

population variance to test against in one-sample test sigma2 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' logical; use correction when test = 'Bartlett'? correct 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 . . . return_analysis logical; return the analysis object for further extraction and customization? additional arguments to be passed to gen_fun. Not used unless a customized

Value

a single p-value

Author(s)

Phil Chalmers < rphilip.chalmers@gmail.com>

gen_fun is defined

See Also

```
gen_var.test
```

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

# return analysis object
p_var.test(100, vars=10, sigma2=9, return_analysis = TRUE)

# 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 37

p_wilcox.test

p-value from Wilcoxon (signed rank) test simulation

Description

Simulates data given one (Wilcoxon) or two (Mann-Whitney) 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),
    return_analysis = FALSE
)
```

Arguments

n	sample size per group. For paired samples this corresponds to the number of pairings (hence, half of the data points observed)
d	effect size passed to parent functions
n2_n1	sample size ratio
mu	parameter used to form the null hypothesis
type	type of analysis to use (two-sample, one-sample, or paired)
exact	a logical indicating whether an exact p-value should be computed
correct	a logical indicating whether to apply continuity correction in the normal approximation for the p-value
two.tailed	logical; use two-tailed test?
parent1	data generation function for first group. Ideally should have $SDs=1$ so that d reflects a standardized difference
parent2	same as parent1, but for the second group
return_analysis	
	logical; return the analysis object for further extraction and customization?

Value

```
a single p-value
```

Author(s)

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Examples

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

# return analysis object
p_wilcox.test(100, .5, return_analysis = TRUE)

# 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))
```

Spower

Simulation-based Power Analyses

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/predicted confidence intervals for the results estimates, safety checks, and more.

The function SpowerBatch, on the other hand, can be used to run Spower across different simulation combinations, returning a list of results instead. Can also be used as a pre-computing step before using SpowerCurve, and shares the same syntax specification (see SpowerCurve for further examples).

SpowerCurve 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/predicted confidence 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

```
interval,
  beta_alpha,
  sig.direction = "below",
  replications = 10000,
  integer,
  parallel = FALSE,
  c1 = NULL,
  packages = NULL,
  ncores = parallelly::availableCores(omit = 1L),
  predCI = 0.95,
  predCI.tol = 0.01,
  verbose = interactive(),
  check.interval = FALSE,
  maxiter = 150,
 wait.time = NULL,
  lastSpower = NULL,
  select = NULL,
  control = list()
)
## S3 method for class 'Spower'
print(x, ...)
## S3 method for class 'Spower'
as.data.frame(x, ...)
SpowerBatch(
  . . . ,
  interval = NULL,
  power = NA,
  sig.level = 0.05,
  beta_alpha = NULL,
  sig.direction = "below",
  replications = 10000,
  integer,
  fully.crossed = TRUE,
  parallel = FALSE,
  c1 = NULL,
  ncores = parallelly::availableCores(omit = 1L),
  predCI = 0.95,
  predCI.tol = 0.01,
  verbose = interactive(),
  check.interval = FALSE,
 maxiter = 150,
 wait.time = NULL,
  select = NULL,
  control = list()
)
```

```
## S3 method for class 'SpowerBatch'
print(x, ...)
## S3 method for class 'SpowerBatch'
as.data.frame(x, ...)
SpowerCurve(
  interval = NULL,
  power = NA,
  sig.level = 0.05,
  sig.direction = "below",
  replications = 2500,
  integer,
  plotCI = TRUE,
  plotly = TRUE,
  parallel = FALSE,
  cl = NULL,
  ncores = parallelly::availableCores(omit = 1L),
  predCI = 0.95,
  predCI.tol = 0.01,
  verbose = interactive(),
  check.interval = FALSE,
 maxiter = 50,
 wait.time = NULL,
  select = NULL,
 batch = NULL,
  control = list()
)
```

Arguments

. . .

expression to use in the simulation that returns a numeric vector containing either the p-value (under the null hypothesis), the probability of the alternative hypothesis in the Bayesian setting, where the first numeric value in this vector is treated as the focus for all analyses other than prospective/post-hoc power. This corresponds to the alpha value used to flag samples as 'significant' when evaluating the null hypothesis (via p-values; $P(D|H_0)$), where any returned p-value less that sig.level indicates significance. However, if sig.direction = 'above' then only values above sig.level are flagged as significant, which is useful in Bayesian posterior probability contexts that focus on the alternative hypothesis, $P(H_1|D)$.

Alternatively, a logical vector can be returned (e.g., when using confidence intervals (CIs) or evaluating regions of practical equivalence (ROPEs)), where the average of these TRUE/FALSE vector corresponds to the empirical power.

Finally, a named list or data. frame can be returned instead if there is need for more general, heterogeneous objects, however a specific element to extract must

> be specified using the select argument to indicate which of the list elements are to be used in the power computations. All other elements from the simulation can, however, be extracted from the SimResults function.

> For SpowerCurve and SpowerBatch, 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 in SpowerCurve 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

power

power level to use. If set to NA (default) then the empirical power will be estimated given the fixed . . . inputs (e.g., for prospective/post-hoc power analysis). For SpowerCurve and SpowerBatch this can be a vector

sig.level

alpha level to use (default is .05). If set to NA then the value 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 (e.g., a p-value, or a posterior probability; see sig.direction).

If the return of the supplied experiment is a logical then this argument will be entirely ignored. As such, arguments such as conf. level should be included in the simulation experiment definition itself to indicate the explicit inferential criteria, and so that this argument can be manipulated should the need arise.

interval

required search interval to use when SimSolve is called to perform stochastic root solving. Note that for compromise analyses, where the sig.level is set to NA, if not set explicitly then the interval will default to c(0,1)

beta_alpha

(optional) ratio to use in compromise analyses corresponding to the Type II errors (beta) over the Type I error (alpha). Ratios greater than $q = \beta/\alpha = 1$ 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

sig.direction

a character vector that is either 'below' (default) or 'above' to indicate which direction relative to sig.level is considered significant. This is useful, for instance, when forming cutoffs for Bayesian posterior probabilities organized to show support for the hypothesis of interest $(P(H_1|D))$. As an example, setting sig.level = .95 with sig.direction = 'above' flags a sample as 'significant' whenever the posterior probability is greater than .95.

replications

number of replications to use when runSimulation is required. Default is 10000, though set to 2500 for SpowerCurve

integer

a logical value indicating whether the search iterations use integers or doubles. If missing, automatically set to FALSE if interval contains non-integer numbers or the range is less than 5, as well as when sig.level = NA

parallel

for parallel computing for slower simulation experiments (see runSimulation for details).

cl see runSimulation see runSimulation packages

ncores see runSimulation

predCI predicting confidence interval level (see SimSolve)

predCI.tol predicting confidence interval consistency tolerance for stochastic root solver

convergence (see SimSolve). Default converges when the power rate CI is con-

sistently within .01/2 of the target power

verbose logical; should information be printed to the console? By default this is deter-

mined based on whether the session is interactive or not

check.interval logical; check the interval range validity (see SimSolve). Disabled by default

maxiter maximum number of stochastic root-solving iterations. Default is 150, though

set to 50 for SpowerCurve

wait.time (optional) argument to indicate the time to wait (specified in minutes if sup-

plied as a numeric vector). See SimSolve for details and See timeFormater for

further specifications

lastSpower a previously returned Spower object to be updated. Use this if you want to con-

tinue 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

select a character vector indicating which elements to extract from the provided stimu-

lation 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)

control a list of control parameters to pass to runSimulation or SimSolve

x object of class 'Spower'. If SpowerBatch were used the this will be a list

fully.crossed logical; should the supplied conditions to SpowerBatch be fully crossed? Passed

to the same argument documented in createDesign

plotCI logical; include confidence/predicted confidence intervals in plots?

plotly logical; draw the graphic into the interactive plotly interface? If FALSE the

ggplot2 object will be returned instead

batch if SpowerBatch were previously used to perform the computations then this

information can be provided to this batch argument to avoid recomputing

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)

To understand how the package is structured, the first expression in the ... argument, which contains the simulation experiment definition for a single sample, 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 the simulation experiment arguments can 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

Value

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

a ggplot2 object automatically rendered with plotly for interactivity

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See Also

```
update, SpowerCurve, getLastSpower, is.CI_within, is.outside_CI
Spower, SpowerBatch
```

Examples

```
# also behaves naturally with a pipe
p_t.test(n = 50, d = .5) \mid > 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) \mid >
  Spower(replications=20000, lastSpower=out) -> out2
out2$REPLICATIONS # total of 30000 replications for estimate
# previous analysis not stored to object, but can be retrieved
out <- getLastSpower()</pre>
out # as though it were stored from Spower()
# Same as above, but executed with multiple cores (not run)
p_t.test(n = 50, d = .5) >
   Spower(replications=30000, parallel=TRUE, ncores=2)
# Solve N to get .80 power (a priori power analysis)
p_t.test(n = NA, d = .5) \mid >
  Spower(power=.8, interval=c(2,500)) -> out
summary(out) # extra information
plot(out)
plot(out, type = 'history')
# total sample size required
ceiling(out$n) * 2
# same as above, but in parallel with 2 cores
out.par \leftarrow 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))</pre>
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) \mid >
  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 \leftarrow 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))</pre>
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)</pre>
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)</pre>
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)</pre>
    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){</pre>
    # 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)</pre>
    group1 <- (group1 - df) / sqrt(2*df) # Adjusted mean to 0, sd = 1
    group2 <- rnorm(n*n2_n1, mean=d)</pre>
    dat <- data.frame(group = factor(rep(c('G1', 'G2'),</pre>
                                     times = c(n, n*n2_n1)),
       DV = c(group1, group2))
    obj <- t.test(DV ~ group, dat, var.equal=var.equal)</pre>
    p <- obj$p.value
}
# 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){</pre>
 g1 <- rnorm(n)
 g2 <- rnorm(n, mean=d)</pre>
 CI <- t.test(g2, g1, var.equal=TRUE,conf.level=conf.level)$conf.int</pre>
 is.outside_CI(psi0, CI)
}
# returns logical
ci_ind.t.test(n=100, d=.2)
ci_ind.t.test(n=100, d=.2)
# simulated prospective power
ci_ind.t.test(n=100, d=.2) \mid > Spower()
# compare to pwr package
pwr::pwr.t.test(n=100, d=.2)
# Equivalence test power using CIs
# H0: population d is outside interval [LB, UB] (not tolerably equivalent)
# H1: population d is within interval [LB, UB] (tolerably equivalent)
# CI test returning TRUE if CI is within tolerable equivalence range (tol)
ci_equiv.t.test <- function(n, d, tol, conf.level=.95){</pre>
 g1 <- rnorm(n)
 g2 <- rnorm(n, mean=d)</pre>
 CI <- t.test(g2, g1, var.equal=TRUE,conf.level=conf.level)$conf.int</pre>
 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()
# SpowerBatch() examples
## Not run:
# estimate power given varying sample sizes
p_t.test(d=0.2) >
 SpowerBatch(n=c(30, 90, 270, 550), replications=1000) -> nbatch
# can be stacked to view the output as data.frame
as.data.frame(nbatch)
# plot with SpowerCurve()
SpowerCurve(batch=nbatch)
# equivalent, but re-runs the computations
p_t.test(d=0.2) |> SpowerCurve(n=c(30, 90, 270, 550), replications=1000)
# estimate power given varying sample sizes and effect size
p_t.test() |> SpowerBatch(n=c(30, 90, 270, 550),
                        d=c(.2, .5, .8), replications=1000) -> ndbatch
ndbatch
# plot with SpowerCurve()
SpowerCurve(batch=ndbatch)
# For non-crossed experimental combinations, pass fully.crossed = FALSE. Note
# that this requires the lengths of the inputs to match
p_t.test() |> SpowerBatch(n=c(30, 90, 270),
          d=c(.2, .5, .8), replications=1000, fully.crossed=FALSE) -> batch3
# Batches also useful for drawing graphics outside of current framework
# in SpowerCurve(). Below an image is drawn pertaining to the distribution
# of the effects (H0 vs Ha hypotheses), giving the classic sampling distribution
# comparisons of the effect sizes, however presents the information using
# kernel density plots as this may be useful when the sampling distributions
# are non-normal
```

```
# Define wrapper function that returns p-value and estimated mean difference
Ice_T <- function(...){</pre>
 out <- p_t.test(..., return_analysis=TRUE)</pre>
 ret <- c(p=out$p.value, mu_d=unname(with(out, estimate[1] - estimate[2])))</pre>
}
# rapper returns p-value and effect size of interest
Ice_T(n=90, d=.5)
# run batch mode to get 4 mean difference combinations, selecting out only
# the 'p' for the power-analysis portions
batch <- Ice_T(n=90) |>
   SpowerBatch(d=c(0, .2, .5, .8), select="p")
batch
# create big table of results across the batches
results <- do.call(rbind, lapply(batch, SimResults))</pre>
results$d <- factor(results$d)</pre>
results
# draw H0 vs Ha relationships for each effect size
library(ggplot2)
library(patchwork)
gg1 <- ggplot(subset(results, d %in% c(0, .2)),
 aes(mu_d, colour=d)) +
geom_density() + ggtitle('Small effect (d = 0.2)') +
theme(legend.position='none') + xlab(expression(mu[d])) + xlim(c(-0.75, 1.5))
gg2 <- ggplot(subset(results, d %in% c(0, .5)),</pre>
 aes(mu_d, colour=d)) +
geom\_density() + ggtitle('Medium effect (d = 0.5)') +
theme(legend.position='none') + xlab(expression(mu[d])) + xlim(c(-0.75, 1.5))
gg3 <- ggplot(subset(results, d %in% c(0, .8)),
 aes(mu_d, colour=d)) +
geom_density() + ggtitle('Large effect (d = 0.8)') +
theme(legend.position='none') + xlab(expression(mu[d])) + xlim(c(-0.75, 1.5))
gg1 / gg2 / gg3
## End(Not run)
# SpowerCurve() 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) \mid >
  SpowerCurve(power=c(.2, .4, .6, .8), interval=c(10, 1000))
# get information from last printed graphic instead of saving
gg <- last_plot()</pre>
gg + coord_flip() # flip coordinates to put power on y-axis
# estimate power varying d
p_t.test(n=50) \mid > 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())</pre>
build
df <- build$plot$data</pre>
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))
# If objects were precomputed using SpowerBatch() then
# these can be plotted instead
p_t.test(d=0.2) \mid >
  SpowerBatch(n=c(30, 90, 270, 550), replications=1000) -> nbatch
nbatch
as.data.frame(nbatch)
```

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```
# plot the results, but avoid further computations
SpowerCurve(batch=nbatch)
```

update.Spower

Update compromise or prospective/post-hoc power analysis without re-simulating

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 'Spower'
update(object, sig.level = 0.05, beta_alpha = NULL, predCI = 0.95, ...)
```

Arguments

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 Spower with updated information

Author(s)

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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 \leftarrow 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 \leftarrow p_t.test(n = 50, d = .5) |> Spower()
update(out, beta_alpha=4)
```

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