

Package ‘BiProbitPartial’

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Description A suite of functions to estimate, summarize and perform predictions with the bivariate probit subject to partial observability. The frequentist and Bayesian probabilistic philosophies are both supported. The frequentist method is estimated with maximum likelihood and the Bayesian method is estimated with a Markov Chain Monte Carlo (MCMC) algorithm developed by Rajbanhdari, A (2014) <[doi:10.1002/9781118771051.ch13](https://doi.org/10.1002/9781118771051.ch13)>.

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R topics documented:

BiProbitPartial-package	2
BiProbitPartial	2
gradl	6

llhood1	7
MCMC1	7
predict.BiProbitPartialb	8
predict.BiProbitPartialf	10
SimDat	12
summary.optimrml	12

Index	14
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BiProbitPartial-package

BiProbitPartial: Bivariate Probit with Partial Observability

Description

A suite of functions to estimate, summarize and perform predictions with the bivariate probit subject to partial observability. The frequentist and Bayesian probabilistic philosophies are both supported. The frequentist method is estimated with maximum likelihood and the Bayesian method is estimated with a Markov Chain Monte Carlo (MCMC) algorithm developed by Rajbanhdari, A (2014) <doi:10.1002/9781118771051.ch13>.

BiProbitPartial

Bivariate probit with partial observability

Description

BiProbitPartial estimates a bivariate probit with partial observability model.

The bivariate probit with partial observability model is defined as follows. Let i denote the i th observation which takes values from 1 to N , X_1 be a covariate matrix of dimension $N \times k_1$, X_2 be a covariate matrix of dimension $N \times k_2$, X_{1i} be the i th row of X_1 , X_{2i} be the i th row of X_2 , β_1 be a coefficient vector of length k_1 and β_2 be a coefficient vector of length k_2 . Define the latent response for stage one to be

$$y_{1i}^* = X_{1i}\beta_1 + \epsilon_{1i}$$

and stage two to be

$$y_{2i}^* = X_{2i}\beta_2 + \epsilon_{2i}.$$

Note the stages do not need to occur sequentially. Define the outcome of the first stage to be $y_{1i} = 1$ if $y_{1i}^* > 0$ and $y_{1i} = 0$ if $y_{1i}^* \leq 0$. Define the outcome of the second stage to be $y_{2i} = 1$ if $y_{2i}^* > 0$ and $y_{2i} = 0$ if $y_{2i}^* \leq 0$. The observed outcome is the product of the outcomes from the two stages

$$z_i = y_{1i}y_{2i}.$$

The pair $(\epsilon_{1i}, \epsilon_{2i})$ is distributed independently and identically multivariate normal with means $E[\epsilon_{1i}] = E[\epsilon_{2i}] = 0$, variances $Var[\epsilon_{1i}] = Var[\epsilon_{2i}] = 1$, and correlation (or equivalently covariance) $Cov(\epsilon_{1i}, \epsilon_{2i}) = \rho$. A more general structural representation is presented in Poirier (1980).

The model can be estimated by Bayesian Markov Chain Monte Carlo (MCMC) or frequentist maximum likelihood methods. The correlation parameter ρ can be estimated or fixed. The MCMC algorithm used is a block Gibbs sampler within Metropolis-Hastings scheme developed by Rajbhandari (2014). The default maximum likelihood method is based off the Broyden–Fletcher–Goldfarb–Shanno (BFGS) algorithm. A modification of the algorithm is used to include box constraints for when ρ is estimated. See [optimr](#) for details.

Usage

```
BiProbitPartial(formula, data, subset, na.action,
  philosophy = "bayesian", control = list())
```

Arguments

formula	an object of class Formula : a symbolic description of the model to be fitted. The details of model specification are given under 'Details'.
data	an optional data frame, list or environment (or object coercible by as.data.frame to a data frame) containing the variables in the model. If not found in data, the variables are taken from <code>environment(formula)</code> , typically the environment from which <code>BiProbitPartial</code> is called.
subset	an optional vector specifying a subset of observations to be used in the fitting process.
na.action	a function which indicates what should happen when the data contain NA observations. The default is set by the <code>na.action</code> setting of options , and is <code>na.fail</code> if that is unset. The 'factory-fresh' default is <code>na.omit</code> . Another possible value is <code>NULL</code> , no action. Value <code>na.exclude</code> can be useful.
philosophy	a character string indicating the philosophy to be used for estimation. For Bayesian MCMC estimation <code>philosophy = "bayesian"</code> should be used. For frequentist maximum likelihood estimation <code>philosophy = "frequentist"</code> should be used. The default is Bayesian MCMC estimation.
control	a list of control parameters. See 'Details'.

Details

Models for `BiProbitPartial` are specified symbolically. A typical model has the form `response ~ terms1 | terms2` where `response` is the name of the (numeric binary) response vector and `terms1` and `terms2` are each a series of terms which specifies a linear predictor for latent response equations 1 and 2. A `terms1` specification of the form `first + second` indicates all the terms in `first` together with all the terms in `second` with duplicates removed. A specification of the form `first:second` indicates the set of terms obtained by taking the interactions of all terms in `first` with all terms in `second`. The specification `first*second` indicates the cross of `first` and `second`. This is the same as `first + second + first:second`. Likewise for `terms2`.

A `Formula` has an implied intercept term for both equations. To remove the intercept from equation 1 use either `response ~ terms1 - 1 | terms2` or `response ~ 0 + terms1 | terms2`. It is analogous to remove the intercept from the equation 2.

If `philosophy = "bayesian"` is specified then the model is estimated by MCMC methods based on Rajbhandari (2014). The prior for the parameters in equations 1 and 2 is multivariate normal

with mean β_0 and covariance B_0 . The prior for ρ is truncated normal on the interval $[-1, 1]$ with mean parameter ρ_0 and variance parameter v_0 and is assumed to be apriori independent of the parameters in equations 1 and 2.

If `philosophy = "frequentist"` then the model is estimated by frequentist maximum likelihood using `optimr` from the package **optimr**.

The control argument is a list that can supply the tuning parameters of the Bayesian MCMC estimation and frequentist maximum likelihood estimation algorithms. For frequentist maximum likelihood the control argument is passed directly to control in the function `optimr` from the package **optimr**. If one wants to specify the method for the function `optimr` then `method` must be passed as an element of control. See [optimr](#) for further details.

The control argument can supply any of the following components for Bayesian MCMC estimation.

beta Numeric vector or list of `nchains` elements each a numeric vector supplying starting values for the coefficients in equations 1 and 2. For each vector, the first k_1 values are for the coefficients in the first equation. The second k_2 values are for the coefficients in the second equation. Default is `beta = numeric(k1 + k2)`, a vector of zeros.

rho Numeric or list of `nchains` elements each a numeric starting value for ρ . Default is `rho = 0`.

fixrho Logical value to determine if ρ is estimated. If `fixrho = TRUE` then ρ is fixed at value `rho`. Default is `fixrho = FALSE`.

S Number of MCMC iterations. Default is `S = 1000`. For `philosophy = "bayesian"` only.

burn Number of initial pre-thinning MCMC iterations to remove after estimation. Default is `burn = floor(S/2)`, the floor of the number of MCMC iterations divided by 2. For `philosophy = "bayesian"` only.

thin Positive integer to keep every `thin` post-burn in MCMC draw and drop all others. Default is `thin = 1`, keep all post burn-in draws. For `philosophy = "bayesian"` only.

seed Positive integer for `nchains = 1` or list of `nchains` elements each a positive integer fixing the seed of the random number generator. Typically used for replication. Default is `seed = NULL`, no seed. For `philosophy = "bayesian"` only.

nchains Positive integer specifying the number of MCMC chains. Default is `nchains = 1`. For `philosophy = "bayesian"` only.

beta0 Numeric vector supplying the prior mean for the coefficients of equations 1 and 2. The first k_1 components are for the coefficients of equation 1. The second k_2 components are for the coefficients of equation 2. Default is `beta0 = numeric(k1 + k2)`, a vector of zeros. For `philosophy = "bayesian"` only.

B0 Numeric matrix supplying the prior covariace of the parameters of equations 1 and 2. The first k_1 rows are for the parameters of equation 1. The second k_2 rows are for the parameters of equation 2. Likewise for columns. If unspecified the default is set such that the inverse of B_0 is a zero matrix of dimension $(k_1 + k_2) \times (k_1 + k_2)$, a 'flat' prior. For `philosophy = "bayesian"` only.

rho0 Numeric value supplying a prior parameter for ρ which is the mean of a normal distribution that is truncated to the interval $[-1, 1]$. Default is `rho0 = 0`. For `philosophy = "bayesian"` only.

v0 Numeric value supplying a prior parameter for ρ which is the variance of a normal distribution that is truncated to the interval $[-1, 1]$. Default is `v0 = 1`. For `philosophy = "bayesian"` only.

nu Numeric degrees of freedom parameter for setting the degrees of freedom for ρ 's proposal t-distribution. Default is $\text{nu} = 10$.

tauSq Numeric scaling parameter for scaling ρ 's proposal t-distribution. Default is $\text{tauSq} = 1$.

P Determines how aggressive proposal draws for ρ are. Set to $P = 0$ normal or $P = -1$ for aggressive. See Rajbhandari (2014) and for details. Default is $P = 0$. For `philosophy = "bayesian"` only.

trace Numeric value determining the value of intermediate reporting. A negative value is no reporting, larger positive values provide higher degrees of reporting.

Note: If the Bayesian MCMC chains appear to not be converging and/or frequentist maximum likelihood produces errors with `summary`, the model may be unidentified. One possible solution is to add regressors to the first equation that are excluded from the second equation or visa-versa. See Poirier (1980) for more details.

Value

`BiProbitPartial` returns an $S \times (k_1 + k_2 + 1) \times \text{nchains}$ array of MCMC draws of primary class `mcmc.list` and secondary class `BiProbitPartialb`, if `philosophy = "bayesian"`. Each element in the first dimension represents a MCMC draw. The first k_1 elements in the second dimension are draws for the coefficients in the first equation. The next k_2 elements of the second dimension are draws for the coefficients in the second equation. The last element of the second dimension are draws for the correlation parameter. The elements of the third dimension are the chains. If ρ was fixed (`fixrho = TRUE`) then each draw for the last element in the second dimension is returned as the value it was fixed at (the starting value, `rho`).

If `philosophy = "frequentist"` a list equivalent to the output `optimr` with primary class `optimrml` and secondary class `BiProbitPartialf`.

Author(s)

`BiProbitPartial` was written by Michael Guggisberg. The majority of the MCMC estimation was written by Amrit Romana based on Rajbhandari (2014). The development of this package was partially funded by the Institute for Defense Analyses (IDA).

References

Poirier, Dale J. (1980). "Partial Observability in bivariate probit models" *Journal of Econometrics* 12, 209-217. (Identification)

Rajbhandari, Ashish (2014). "Identification and MCMC estimation of bivariate probit model with partial observability." *Bayesian Inference in Social Sciences* (eds I. Jeliazkov and X. Yang). (MCMC algorithm)

Examples

```
data('Mroz87', package = 'sampleSelection')
Mroz87$Z = Mroz87$lfp*(Mroz87$wage >= 5)

f1 = BiProbitPartial(Z ~ educ + age + kids5 + kids618 + nwifeinc | educ + exper + city,
  data = Mroz87, philosophy = "frequentist")
summary(f1)
```

```

# Use the estimates from the frequentist philosophy as starting values
b1 = BiProbitPartial(Z ~ educ + age + kids5 + kids618 + nwifeinc | educ + exper + city,
  data = Mroz87, philosophy = "bayesian",
  control = list(beta = f1$par[1:(length(f1$par)-1)], rho = tail(f1$par,1)))
summary(b1)

## Not run: #The example used in the package sampleSelection is likely unidentified for
this model
f2 = BiProbitPartial(Z ~ educ + age + kids5 + kids618 + nwifeinc | educ,
  data = Mroz87, philosophy = "frequentist") #crashes
summary(f2) #crashes (f2 non-existent)

# Bayesian methods typically still work for unidentified models
b2 = BiProbitPartial(Z ~ educ + age + kids5 + kids618 + nwifeinc | educ,
  data = Mroz87, philosophy = "bayesian",
  control = list(beta = f1$par[1:(length(f1$par)-3)], rho = tail(f1$par,1)))
summary(b2)

## End(Not run)

```

grad1

Gradient of bivariate probit with partial observability

Description

Gradient of bivariate probit with partial observability

Usage

```
grad1(theta, X1, X2, Z, rho = 0, p = NULL, summed = T, fixrho = F)
```

Arguments

theta	numeric vector of dimension equal to that of the free parameter space
X1	numeric matrix of covariates for the first equation
X2	numeric matrix of covariates for the second equation
Z	numeric matrix or column vecotr of response observations
rho	numeric value for rho if fixed
p	numeric precomputed probabilities of $\Pr(Y1=1, Y2=1)$
summed	logical if the gradient observations should be summed
fixrho	logical if rho should be fixed

Value

if summed is TRUE then the function returns the numeric column sum of the gradient matrix, else it returns a numeric vector with each entry a value of the gradient vector

llhood1	<i>log likelihood of bivariate probit with partial observability</i>
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Description

log likelihood of bivariate probit with partial observability

Usage

```
llhood1(theta, X1, X2, Z, rho = 0, p = NULL, summed = T,
        fixrho = F)
```

Arguments

theta	numeric vector of dimension equal to that of the free parameter space
X1	numeric matrix of covariates for the first equation
X2	numeric matrix of covariates for the second equation
Z	numeric matrix or column vecotr of response observations
rho	numeric value for rho if fixed
p	numeric precomputed probabilities of $\Pr(Y1=1, Y2=1)$
summed	logical if the log likelihood observations should be summed
fixrho	logical if rho should be fixed

Value

if summed is TRUE then the function returns the numeric sum of the likelihood vector, else it returns a numeric vector with each entry a value of the likelihood vector

MCMC1	<i>MCMC algorithm to sample from bivariate probit with partial observability</i>
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Description

MCMC1() produces MCMC draws from the posterior of the bivariate probit with partial observability. It does not perform input validation. It is recommended to use BiProbitPartial instead of this function. BiProbitPartial performs input validation and then calls this function if philosophy == "bayesian".

Usage

```
MCMC1(X1, X2, Z, beta1, beta2, rho, fixrho, S, beta0, B0inv, rho0, v0, nu,
      P, tauSq, seed)
```

Arguments

X1	a matrix of covariates for the first equation
X2	a matrix of covariates for the second equation
Z	a matrix of response values
beta1	a matrix of starting values for beta1
beta2	a matrix of starting values for beta2
rho	a numeric starting value for rho
fixrho	a logical determining if rho is fixed
S	a numeric for the number of MCMC iterations
beta0	a matrix of the beta prior mean parameter
B0inv	a matrix of the inverse of beta prior covariance parameter
rho0	a numeric for the mu prior parameter for rho
v0	a numeric for the Sigma prior parameter for rho
nu	a numeric for MCMC tuning parameter 1
P	a numeric for MCMC tuning parameter 2
tauSq	a numeric for MCMC tuning parameter 3
seed	a numeric seed for determining the random draw sequence

Value

a matrix of MCMC draws

predict.BiProbitPartialb

predict method for class 'BiProbitPartialb'

Description

Note this produces a Bayesian posterior predictive distribution. This accounts for estimation uncertainty. If you desire a simple prediction that does not account for estimation uncertainty then the frequentist philosophy should be used. If nchains is greater than 1 then the chains are combined.

Usage

```
## S3 method for class 'BiProbitPartialb'
predict(object, newdata, k1, k2,
        mRule = c(0.5, 0.5), jRule = NULL, ...)
```

Arguments

object	a object of class BiProbitPartialb
newdata	a matrix of column dimension $k1 + k2$ where the first $k1$ columns correspond to the predictors of the first equations and the second $k2$ columns correspond to predictors of the second equation. If intercepts were used they need to be explicitly input.
k1	a numeric declaring the number of covariates (including intercept) in the first equation
k2	a numeric declaring the number of covariates (including intercept) in the second equation
mRule	a vector of length 1 or 2. This is the marginal decision rule for classifying the outcomes for stages 1 and 2. Stage 1 is classified as 1 if the probability of stage 1 being 1 is greater than or equal to <code>mRule[1]</code> . Likewise for stage 2. If length of <code>mRule</code> is 1 then that value is recycled. The values of <code>mRule</code> must be between 0 and 1. The default value is <code>mRule = c(0.5, 0.5)</code> .
jRule	an optional numerical value between 0 and 1. If specified then the observable outcome (both stages being 1) is 1 if the joint probability of both stages being 1 is greater than <code>jRule</code> . If <code>jRule</code> is unspecified or set to <code>NULL</code> then the observable outcome is the product of the marginal outcomes. The default value is <code>jRule = NULL</code> . Note, if <code>jRule</code> is specified then the observable outcome might not equal the product of stages 1 and 2.
...	unused

Value

method `predict.bBiProbitPartial` returns a `data.frame` with columns

linPredict1 Predicted mean of the first stage latent outcome. This is typically not interesting for a Bayesian analysis.

linPredict2 Predicted mean of the second stage latent outcome. This is typically not interesting for a Bayesian analysis.

p1 Probability the outcome of the first stage is 1

p.1 Probability the outcome of the second stage is 1

p00 Probability the outcome of both stages is 0

p01 Probability the outcome of the first stage is 0 and the second stage is 1

p10 Probability the outcome of stage 1 is 1 and stage 2 is 0

p11 Probability the outcome of both stages are 1

yHat1 Classification of the outcome for stage 1. This value is 1 if $p1 \geq \text{mRule}[1]$ and 0 else

yHat2 Classification of the outcome for stage 2. This value is 1 if $p2 \geq \text{mRule}[2]$ and 0 else

ZHat Classification of the observable outcome. If `jRule` is specified then this value is 1 if $p12 \geq \text{jRule}$ and 0 else. If `jRule` is unspecified then this value is the element-wise product of `yHat1` and `yHat2`.

Examples

```
##
# Perform a prediction with the same covariates the model is estimated with
##

data('Mroz87',package = 'sampleSelection')
Mroz87$Z = Mroz87$lfp*(Mroz87$wage >= 5)

# Run the frequentist version first to get starting values
f1 = BiProbitPartial(Z ~ educ + age + kids5 + kids618 + nwifeinc | educ + exper + city,
  data = Mroz87, philosophy = "frequentist")

b1 = BiProbitPartial(Z ~ educ + age + kids5 + kids618 + nwifeinc | educ + exper + city,
  data = Mroz87, philosophy = "bayesian",
  control = list(beta = f1$par[1:(length(f1$par)-1)], rho = tail(f1$par,1)))

library(Formula)
eqn = Formula::~Formula( ~ educ + age + kids5 + kids618 + nwifeinc | educ + exper + city)
matrix1 = model.matrix(eqn, lhs = 0, rhs=1, data= Mroz87)
matrix2 = model.matrix(eqn, lhs = 0, rhs=2, data= Mroz87)
newdat = cbind(matrix1,matrix2)
preds1 = predict(b1,newdat,k1 = dim(matrix1)[2],k2 = dim(matrix2)[2])
head(preds1)
preds2 = predict(b1,newdat,k1 = dim(matrix1)[2],k2 = dim(matrix2)[2], jRule = .25)

# Compare predicted outcome with realized outcome
head(cbind(Mroz87$Z,preds1$ZHat,preds2$ZHat),20)
```

predict.BiProbitPartialf

predict method for class 'BiProbitPartialf'

Description

Note, this is a simple frequentist prediction and does not account for estimation uncertainty. If one wants to account for estimation uncertainty it is recommended to use the Bayesian philosophy.

Usage

```
## S3 method for class 'BiProbitPartialf'
predict(object, newdata, mRule = c(0.5, 0.5),
  jRule = NULL, ...)
```

Arguments

object a object of class BiProbitPartialf

newdata	a matrix of column dimension $k_1 + k_2$ where the first k_1 columns correspond to the predictors of the first equations and the second k_2 columns correspond to predictors of the second equation. If intercepts were used they need to be explicitly input.
mRule	a vector of length 1 or 2. This is the marginal decision rule for classifying the outcomes for stages 1 and 2. Stage 1 is classified as 1 if the probability of stage 1 being 1 is greater than or equal to <code>mRule[1]</code> . Likewise for stage 2. If length of <code>mRule</code> is 1 then that value is recycled. The values of <code>mRule</code> must be between 0 and 1. The default value is <code>mRule = c(0.5, 0.5)</code> .
jRule	an optional numerical value between 0 and 1. If specified then the observable outcome (both stages being 1) is 1 if the joint probability of both stages being 1 is greater than <code>jRule</code> . If <code>jRule</code> is unspecified or set to <code>NULL</code> then the observable outcome is the product of the marginal outcomes. The default value is <code>jRule = NULL</code> . Note, if <code>jRule</code> is specified then the observable outcome might not equal the product of stages 1 and 2.
...	unused

Value

method `predict.fBiProbitPartial` returns a data.frame with columns

linPredict1 Predicted mean of the first stage latent outcome

linPredict2 Predicted mean of the second stage latent outcome

p1. Probability the outcome of the first stage is 1

p.1 Probability the outcome of the second stage is 1

p00 Probability the outcome of both stages is 0

p01 Probability the outcome of the first stage is 0 and the second stage is 1

p10 Probability the outcome of stage 1 is 1 and stage 2 is 0

p11 Probability the outcome of both stages are 1

yHat1 Classification of the outcome for stage 1. This value is 1 if $p_1 \geq \text{mRule}[1]$ and 0 else

yHat2 Classification of the outcome for stage 2. This value is 1 if $p_2 \geq \text{mRule}[2]$ and 0 else

ZHat Classification of the observable outcome. If `jRule` is specified then this value is 1 if $p_{12} \geq \text{jRule}$ and 0 else. If `jRule` is unspecified then this value is the element-wise product of `yHat1` and `yHat2`.

Examples

```
##
# Perform a prediction with the same covariates the model is estimated with
##

data('Mroz87', package = 'sampleSelection')
Mroz87$Z = Mroz87$lfp*(Mroz87$wage >= 5)

f1 = BiProbitPartial(Z ~ educ + age + kids5 + kids618 + nwifeinc | educ + exper + city,
  data = Mroz87, philosophy = "frequentist")
```

```

library(Formula)
eqn = Formula::Formula( ~ educ + age + kids5 + kids618 + nwifeinc | educ + exper + city)
matrix1 = model.matrix(eqn, lhs = 0, rhs=1, data= Mroz87)
matrix2 = model.matrix(eqn, lhs = 0, rhs=2, data= Mroz87)
newdat = cbind(matrix1,matrix2)
preds1 = predict(f1,newdat)
head(preds1)
preds2 = predict(f1,newdat, jRule = .25)

# Compare predicted outcome with realized outcome
head(cbind(Mroz87$Z,preds1$ZHat,preds2$ZHat),20)

```

SimDat	<i>This is data to be included in my package</i>
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Description

Simulated data of 10,000 observations from a multivariate normal distribution. The true coefficients for equation 1 are 0 and 1. The true coefficients for equation 2 are 0 and -1. The true ρ is 0.

Author(s)

Michael Guggisberg <mguggisb@ida.org>

summary.optimrml	<i>Summary method for class 'optimrml'</i>
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Description

Summary method for class 'optimrml'

Usage

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

Arguments

object	Object of class optimrml
...	unused

Value

matrix summary of estimates. The columns are

Estimate Maximum likelihood point estimate

Std. Error Asymptotic standard error estimate of maximum likelihood point estimators using numerical hessian

z value z value for zero value null hypothesis using asymptotic standard error estimate

Pr(>|z|) P value for a two sided null hypothesis test using the z value

Examples

```
data('Mroz87',package = 'sampleSelection')
Mroz87$Z = Mroz87$lfpx*(Mroz87$wage >= 5)

f1 = BiProbitPartial(Z ~ educ + age + kids5 + kids618 + nwifeinc | educ + exper + city,
  data = Mroz87, philosophy = "frequentist")
summary(f1)

b1 = BiProbitPartial(Z ~ educ + age + kids5 + kids618 + nwifeinc | educ + exper + city,
  data = Mroz87, philosophy = "bayesian",
  control = list(beta = f1$par[1:(length(f1$par)-1)], rho = tail(f1$par,1)))
summary(b1)
```

Index

* data

- SimDat, [12](#)
- _PACKAGE (BiProbitPartial-package), [2](#)
- as.data.frame, [3](#)
- BiProbitPartial, [2](#)
- BiProbitPartial-package, [2](#)
- Formula, [3](#)
- grad1, [6](#)
- llhood1, [7](#)
- MCMC1, [7](#)
- na.exclude, [3](#)
- na.fail, [3](#)
- na.omit, [3](#)
- optimr, [3–5](#)
- options, [3](#)
- predict.BiProbitPartialb, [8](#)
- predict.BiProbitPartialf, [10](#)
- SimDat, [12](#)
- summary.optimrml, [12](#)