R is the computing software of choice today for many statisticians across a
variety of disciplines, and is becoming the lingua franca of statistical computing
because of its flexibility and availability. However, there are many statistical
software packages that have been in use for the last two to three decades, and
for many data analysts it will be useful if features of an existing program can
be employed while the flexibility of R is taken advantage of. The inflexibility
of many existing statistical packages makes a simulation study rather difficult,
notably when a program, command, or subroutine must be called repeatedly a
large number of times with a set of changing input values and with the output
collected in an easily executable file.

In this paper I present a simulation application where the software LEM, a
popular software for categorical data in the social and behavioral sciences, is
called repeatedly from an R wrapper. The application is a simulation within
a simulation. That is, R handles the external simulation of a large number
times, allowing for varying input parameters. The specialty software handles
the internal simulation of estimating a statistical model on randomly generated
data. The wrapper allows the data analyst to change the input, store the
output, and produce graphic interpretation of the simulation output. Although
the example involves LEM in DOS mode, the same idea (not the code) can
be generalized to other statistical programs in other platforms (with necessary
modifications).