Package ‘rgam’

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Package ‘rgam’

Description

The `rgam` package is an implementation of algorithms for outlier-robust fit for Generalized Additive Models described in Azadeh and Salibian-Barrera (2011). It has one entry function, `rgam`. For more details refer to the relevant help files.

Author(s)

Matias Salibian-Barrera and Davor Cubranic.

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References


Examples

```r
## see examples for rgam and ili.visits.
```

ili.visits

Influenza-like-illness outpatient visits.

Description

These data contain the number of reported influenza-like-illness outpatient visits in the US for the 2006, 2007 and 2008 seasons. A season consists of weeks 40 to week 20 of the following year, so that, for example, the 2008 season includes up to week 20 of 2009, where the H1N1 flu epidemic had already caused a noticeable increase in ILI visits.

Usage

ili.visits

Format

A data frame with 99 observations on the following 3 variables.

visits the number of reported ILI visits for that week (numeric)
season the season year (numeric)
week the week number for that season (numeric)
predict.rgam

Source


Examples

library(rgam)
plot(visits ~ week, data=ili.visits, xlab='Week', ylab='ILI visits', pch=19, col='grey75')
with(ili.visits, {
  a <- rgam(x=week, y=visits, family='poisson', cv.method='rcv',
           epsilon=1e-7, alpha=17/80, max.it=500)
  pr.rgam <- predict(a, type='response')
  lines(week[order(week)], pr.rgam[order(week)], lwd=3, col='red')
})

predict.rgam  Predict method for RGAM fits

Description

Obtains predictions from a robustly fitted generalized additive model object

Usage

## S3 method for class 'rgam'
predict(object, type=c("link", "response", "terms"), ...)

Arguments

object  a fitted rgam object
type    a character string specifying the type of predictions. Can be one of ‘link’ (the default), ‘response’, or ‘terms’.
...     additional arguments passed from other methods

Details

Serves as the extractor function on objects of class rgam.

Value

the component of the ‘object’ based on the value of type: if the ‘code’ is ‘response’, returns the $fitted.values; if the type is ‘link’, returns the $additive.predictors; and if the type is ‘terms’, returns the $smooth component.

Author(s)

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rgam is used to obtain an outlier-robust fit for generalized additive models. It uses the backfitting algorithm with weights derived from robust quasi-likelihood equations. Currently, only local regression smoothers are supported. Bandwidth selection using robust and non-robust cross-validation criteria is currently only implemented for models with a single covariate.

**Usage**

```r
gam(x, y, family=c("poisson", "binomial"), ni, epsilon=1e-08, max.it=50, k=1.5, trace=FALSE, cv.method=c("rcv", "cv", "dcv", "rdcv"), alpha=seq(0.1, 0.9, by = 0.1), s.i)
```

**Arguments**

- `x` a vector or matrix of covariates
- `y` a vector of responses
- `family` a character string indicating the assumed distribution of the response (conditional on the covariates). Only `poisson` and `binomial` are implemented. The link function is currently chosen to be the canonical link for the selected family (`log` for `poisson` and `logit` for `binomial`)
- `ni` a vector of the same length as `y` containing the number of tries of the binomial distribution of each entry of `y`. Only relevant if the argument `family` equals `binomial`
- `epsilon` tolerance for the convergence of the robust local scoring algorithm
- `max.it` maximum number of robust local scoring iterations
- `k` tuning constant for the robust quasi-likelihood score equations. Large values of `k` make the estimators closer to the classical fit (and hence less robust), while smaller values of `k` produce a more robust fit. Values between 1.5 and 3 generally result in a fit with good robustness properties
- `trace` logical flag to turn on debugging output
- `cv.method` character string indicating which cross-validation criterion is to be minimized to select the bandwidth from the list given in the argument `alphas`. Accepted values are `rcv` (for a weighted squared loss where the effect of outliers is reduced); `cv` (for the “classical” squared loss); `dcv` (for the classical deviance loss); `rdcv` (for a robustly weighted deviance loss). See the references for more details
- `alpha` a scalar (for models with a single covariate it can be a vector of numbers) between 0 and 1. If `length(alphas)==1`, its value is used as bandwidth for the local regression smoother, as described in loess. If `alphas` is a vector, then the value that minimizes the cross-validation criterion specified in the argument `cv` is used.
rgam

s.i optional matrix of initial values for the additive predictors (including the intercept). If missing the predictors are initialized at zero and the intercept is taken to be the transformed sample mean of the responses.

Details

The rgam model is fit using the robust local scoring algorithm, which iteratively fits weighted additive models by backfitting. The weights are derived from robust quasi-likelihood estimating equations and thus effectively reduce the potentially damaging effect of outliers.

Currently, this function only implements local regression smoothers (as calculated by loess). The method can be applied to other smoothers as well.

Value

returns an object of class rgam. It contains the following components:

additive.predictors
  the additive fit, the sum of the columns of the smooth component

fitted.values
  the fitted mean values, obtained by transforming the component 'additive.predictors' using the inverse link function

smooth
  the matrix of smooth terms, columns correspond to the smooth predictors in the model

iterations
  number of robust local scoring iterations used

convergence.criterion
  last relative change of the additive predictors

converged
  a logical value indicating whether the algorithm stopped due to the relative change of consecutive additive predictors being less than the tolerance specified in the epsilon argument (TRUE) or because the maximum number of iterations (in the argument max.it) was reached (FALSE)

alpha
  the candidate bandwidth values that were considered

cv.method
  a character string indicating the cross-validation method used to choose the bandwidth of the smoother

cv.results
  a vector of the cross-validation criteria values obtained with each entry of the argument alpha

opt.alpha
  the value in the argument alpha that produced the smallest cross-validation criterion. This is the bandwidth used for the reported fit.

Author(s)

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References

Examples

```r
x <- ili.visits$week
y <- ili.visits$visits
set.seed(123)
x <- x + rnorm(x, mean = 0, sd = .01)
#
# the following command needs to run over 890 fits
# and takes about 22 mins on an Intel Xeon CPU (3.2GHz)
#
# a <- rgam(x=x, y=y, family='poisson', cv.method='rcv',
# epsilon=1e-5, alpha=12:20/80, max.it=500)
#
# the optimal is found at alpha = 17/80
#
a <- rgam(x=x, y=y, family='poisson', cv.method='rcv',
# epsilon=1e-7, alpha=17/80, max.it=500)

pr.rgam.a <- predict(a, type='response')
plot(x, y, xlab='Week', ylab='ILI visits', pch=19, col='grey75')
lines(x[order(x)], pr.rgam.a[order(x)], lwd=3, col='red')
```
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