Package ‘expectreg’

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Title Expectile and Quantile Regression
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e.g. spatial, random, ridge using least asymmetric weighed squares / absolutes
as well as boosting; also supplies expectiles for common distributions.
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R topics documented:

expectreg-package .................................................. 2
cdf.qp .............................................................. 4
Description

Expectile and quantile regression of models with nonlinear effects e.g. spatial, random, ridge using least asymmetric weighed squares / absolutes as well as boosting; also supplies expectiles for common distributions.

Details

Package: expectreg
Type: Package
Version: 0.55
Date: 2022-03-15
License: GPL-2
LazyLoad: yes
LazyData: yes

• This package requires the packages BayesX, mboost, splines and quadprog.

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References


He X (1997) Quantile Curves without Crossing  The American Statistician, 51(2):186-192


See Also

mboost, BayesX
Examples

data(dutchboys)

## Expectile Regression using the restricted approach
ex = expectreg.ls(dist ~ rb(speed), data=cars, smooth="f", lambda=5, estimate="restricted")
names(ex)

## The calculation of expectiles for given distributions
enorm(0.1)
enorm(0.5)

## Introducing the expectiles-meet-quantiles distribution
x = seq(-5, 5, length=100)
plot(x, demq(x), type="l")

## giving an expectile analogon to the 'quantile' function
y = rnorm(1000)
expectile(y)
enorm(y)

cdf.qp

Calculation of the conditional CDF based on expectile curves

Description

Estimating the CDF of the response for a given value of covariate. Additionally quantiles are computed from the distribution function which allows for the calculation of regression quantiles.

Usage

cdf.qp(expectreg, x = NA, qout = NA, extrap = FALSE, e0 = NA, eR = NA, lambda = 0, var.dat = NA)

cdf.bundle(bundle, qout = NA, extrap = FALSE, quietly = FALSE)

Arguments

expectreg, bundle

An object of class expectreg or subclass bundle respectively. The number of expectiles should be high enough to ensure accurate estimation. One approach would be to take as many expectiles as data points. Also make sure that extreme expectiles are included, e.g. expectiles corresponding to very small and large asymmetric values.

x

The covariate value where the CDF is estimated. By default the first covariate value.

qout

Vector of quantiles that will be computed from the CDF.
If TRUE, extreme quantiles will be extrapolated linearly, otherwise the maximum of the CDF is used.

Scalar number which offers the possibility to specify an artificial minimal expectile (for example the minimum of the data) used for the calculation. By default \( e_0 = e_1 + (e_1 - e_2) \) where \( e_1 \) is the actual minimal expectile and \( e_2 \) the second smallest expectile.

Scalar number which offers the possibility to specify an artificial maximal expectile (for example the maximum of the data) used for the calculation. By default \( e_R = e_{R-1} + (e_{R-1} - e_{R-2}) \) where \( e_{R-1} \) is the actual maximal expectile and \( e_{R-2} \) the second largest expectile.

Positive Scalar. Penalty parameter steering the smoothness of the fitted CDF. By default equal to 0 which means no penalization.

Positive Scalar. If a penalization is applied (i.e. \( \lambda \) unequal to 0), this argument can be used to let the penalty depend on the variance of the expectiles (which is the default).

If program should run quietly.

Expectile curves can describe very well the spread and location of a scatterplot. With a set of curves they give good impression about the nature of the data. This information can be used to estimate the conditional density from the expectile curves. The results of the bundle model are especially suited in this case as only one density will be estimated which can then be modulated over the independent variable \( x \). The density estimation can be formulated as penalized least squares problem that results in a smooth non-negative density. The theoretical values of a quantile regression at this covariate value are also returned for adjustable probabilities \( q_{out} \).

A list consisting of

- vector of expectiles where the CDF is computed.
- vector of values of the CDF at the expectiles \( x \).
- vector of quantile values estimated from the CDF.
- vector of probabilities for the calculated quantiles.

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References

Schnabel SK and Eilers PHC (2010) *A location scale model for non-crossing expectile curves* (working paper)


See Also

`expectreg.ls`, `expectreg.qp`

Examples

```r
d = expectreg.ls(dist ~ rb(speed), data=cars, smooth="f", lambda=5, estimate="restricted", expectiles=c(0.0001, 0.001, seq(0.01, 0.99, 0.01), 0.999, 0.9999))
e = cdf.qp(d, 15, extrapol=TRUE)
e
```

---

**dutchboys**

Data set about the growth of Dutch children

Data from the fourth Dutch growth study in 1997.

Usage

`data(dutchboys)`

Format

A data frame with 6848 observations on the following 10 variables.

- defnr: identification number
- age: age in decimal years
- hgt: length/height in cm
- wgt: weight in kg
- hc: head circumference in cm
hgt.z  z-score length/height
wgt.z  z-score weight
hc.z   z-score head circumference
bmi.z  z-score body mass index
hfw.z  z-score height for weight

z-scores were calculated relative to the Dutch references.

Details

The Fourth Dutch Growth Study is a cross-sectional study that measures growth and development of the Dutch population between ages 0 and 21 years. The study is a follow-up to earlier studies performed in 1955, 1965 and 1980, and its primary goal is to update the 1980 references.

Source


References


Examples

data(dutchboys)

expreg <- expectreg.ls(dutchboys[,3] ~ rb(dutchboys[,2],"pspline"),smooth="f",
estimate="restricted",expectiles=c(.05,.5,.95))
plot(expreg)

---

enorm

**Expectiles of distributions**

Description

Much like the 0.5 quantile of a distribution is the median, the 0.5 expectile is the mean / expected value. These functions add the possibility of calculating expectiles of known distributions. The functions starting with ‘e’ calculate an expectile value for given asymmetry values, the functions starting with ‘pe’ calculate vice versa.
Usage

enorm(asy, m = 0, sd = 1)
penorm(e, m = 0, sd = 1)

ebeta(asy, a = 1, b = 1)
pebeta(e, a = 1, b = 1)

eunif(asy, min = 0, max = 1)
peunif(e, min = 0, max = 1)

et(asy, df)
pet(e, df)

elnorm(asy, meanlog = 0, sdlog = 1)
pelnorm(e, meanlog = 0, sdlog = 1)

egamma(asy, shape, rate = 1, scale = 1/rate)
pegamma(e, shape, rate = 1, scale = 1/rate)

eexp(asy, rate = 1)
peexp(e, rate = 1)

echisq(asy, df)
pechisq(e, df)

Arguments

asy vector of asymmetries with values between 0 and 1.
e vector of expectiles from the respective distribution.
m, sd mean and standard deviation of the Normal distribution.
a, b positive parameters of the Beta distribution.
min, max minimum, maximum of the uniform distribution.
df degrees of freedom of the student t and chi squared distribution.
meanlog, sdlog parameters of the lognormal distribution.
shape, rate, scale parameters of the gamma distribution (with 2 different parametrizations) and parameter of the exponential distribution which is a special case of the gamma with shape=1.

Details

An expectile of a distribution cannot be determined explicitly, but instead is given by an equation. The expectile z for an asymmetry p is:

\[ p = \frac{G(z) - zF(z)}{2(G(z) - zF(z)) + z - m} \]

where m is the mean, F the cdf and G the partial moment function

\[ G(z) = \int_{-\infty}^{z} uf(u)du. \]
**Value**

Vector of the expectiles or asymmetry values for the desired distribution.

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**References**

Newey W and Powell J (1987) *Asymmetric least squares estimation and testing*  
Econometrica, 55:819-847

**See Also**

eemq

**Examples**

```r
x <- seq(0.02, 0.98, 0.2)
e = enorm(x)
e
penorm(e)
```

---

<table>
<thead>
<tr>
<th>expectile</th>
<th>Sample Expectiles</th>
</tr>
</thead>
</table>

**Description**

Expectiles are fitted to univariate samples with least asymmetrically weighted squares for asymmetries between 0 and 1. For graphical representation an expectile - expectile plot is available. The corresponding functions `quantile`, `qqplot` and `qqnorm` are mapped here for expectiles.

**Usage**

```r
expectile(x, probs = seq(0, 1, 0.25), dec = 4)
eenorm(y, main = "Normal E-E Plot",  
xlab = "Theoretical Expectiles", ylab = "Sample Expectiles",  
```
plot.it = TRUE, datax = FALSE, ...)

eepplot(x, y, plot.it = TRUE, xlab = deparse(substitute(x)),
       ylab = deparse(substitute(y)), main = "E-E Plot", ...)

Arguments

x, y
   Numeric vector of univariate observations.
probs
   Numeric vector of asymmetries between 0 and 1 where 0.5 corresponds to the
   mean.
dec
   Number of decimals remaining after rounding the results.
plot.it
   logical. Should the result be plotted?
datax
   logical. Should data values be on the x-axis?
xlab, ylab, main
   plot labels. The xlab and ylab refer to the x and y axes respectively if datax =
   TRUE.
...
   graphical parameters.

Details

In least asymmetrically weighted squares (LAWS) each expectile is fitted independently from the
others. LAWS minimizes:
\[ S = \sum_{i=1}^{n} w_i(p)(x_i - \mu(p))^2 \]
with
\[ w_i(p) = p1_{(x_i > \mu(p))} + (1 - p)1_{(x_i < \mu(p))}. \]
\( \mu(p) \) is determined by iteration process with recomputed weights \( w_i(p) \).

Value

Numeric vector with the fitted expectiles.

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References

Sobotka F and Kneib T (2010) Geoadditive Expectile Regression Computational Statistics and

See Also

expectreg.ls, quantile
Examples

```r
data(dutchboys)

expectile(dutchboys[,3])

x = rnorm(1000)

expectile(x,probs=c(0.01,0.02,0.05,0.1,0.2,0.5,0.8,0.9,0.95,0.98,0.99))

eenorm(x)
```

---

**expectreg.boost**

*Quantile and expectile regression using boosting*

**Description**

Generalized additive models are fitted with gradient boosting for optimizing arbitrary loss functions to obtain the graphs of 11 different expectiles for continuous, spatial or random effects.

**Usage**

```r
expectreg.boost(formula, data, mstop = NA, expectiles = NA, cv = TRUE,
BoostmaxCores = 1, quietly = FALSE)

quant.boost(formula, data, mstop = NA, quantiles = NA, cv = TRUE,
BoostmaxCores = 1, quietly = FALSE)
```

**Arguments**

- **formula**: An R formula object consisting of the response variable, ‘~’ and the sum of all effects that should be taken into consideration (see `gamboost`). Each effect can be linear or represented through a nonlinear or spatial base (see `bbs`). Each variable has to be named consistently with `data`.
- **data**: data frame (is required).
- **mstop**: vector, number of bootstrap iterations for each of the 11 quantiles(expectiles) that are fitted. Default is 4000.
- **expectiles, quantiles**: In default setting, the expectiles (0.01,0.02,0.05,0.1,0.2,0.5,0.8,0.9,0.95,0.98,0.99) are calculated. You may specify your own set of expectiles in a vector.
- **cv**: A cross-validation can determine the optimal amount of boosting iterations between 1 and mstop. Uses `cvrisk`. If set to FALSE, the results from mstop iterations are used.
- **BoostmaxCores**: Maximum number of used cores for the different asymmetry parameters
- **quietly**: If programm should run quietly.
Details

A (generalized) additive model is fitted using a boosting algorithm based on component-wise uni-
variate base learners. The base learner can be specified via the formula object. After fitting the
model a cross-validation is done using cvrisk to determine the optimal stopping point for the
boosting which results in the best fit.

Value

An object of class 'expectreg’, which is basically a list consisting of:

values The fitted values for each observation and all respectiles, separately in a list for
each effect in the model, sorted in order of ascending covariate values.
response Vector of the response variable.
formula The formula object that was given to the function.
asymmetries Vector of fitted respectile asymmetries as given by argument expectiles.
effects List of characters giving the types of covariates.
helper List of additional parameters like neighbourhood structure for spatial effects or
'phi’ for kriging.
fitted Fitted values \( \hat{y} \).

plot, predict, resid, fitted and effects methods are available for class 'expectreg’.

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References

Fenske N and Kneib T and Hothorn T (2009) Identifying Risk Factors for Severe Childhood Mal-
nutrition by Boosting Additive Quantile Regression Technical Report 052, University of Munich

Sobotka F and Kneib T (2010) Geoadditive Expectile Regression Computational Statistics and

See Also

expectreg.ls, gamboost, bbs, cvrisk
Examples

```r
data("lidar", package = "SemiPar")
ex <- expectreg.boost(logratio ~ bbs(range), lidar, mstop=200,
                      expectiles=c(0.1,0.5,0.95), quietly=TRUE)
plot(ex)
```

---

**expectreg.ls**

*Expectile regression of additive models*

**Description**

Additive models are fitted with least asymmetrically weighted squares or quadratic programming to obtain expectiles for parametric, continuous, spatial and random effects.

**Usage**

```r
expectreg.ls(formula, data = NULL, estimate = c("laws", "restricted", "bundle", "sheets"),
             smooth = c("schall", "ocv", "gcv", "cvgrid", "aic", "bic", "lcurve", "fixed"),
             lambda = 1, expectiles = NA, ci = FALSE, LAWSmaxCores = 1, ...)
```

**Arguments**

- `formula`: An R formula object consisting of the response variable, `~` and the sum of all effects that should be taken into consideration. Each effect has to be given through the function `rb`.
- `data`: Optional data frame containing the variables used in the model, if the data is not explicitly given in the formula.
- `estimate`: Character string defining the estimation method that is used to fit the expectiles. Further detail on all available methods is given below.
- `smooth`: There are different smoothing algorithms that should prevent overfitting. The 'schall' algorithm iterates the smoothing penalty `lambda` until it converges (REML). The generalised cross-validation 'gcv', similar to the ordinary cross-validation 'ocv' minimizes a score-function using `nlminb` or with a grid search by 'cvgrid' or the function uses a fixed penalty. The numerical minimisation is also possible with AIC or BIC as score. The L-curve is a new experimental grid search by Frasso and Eilers.
- `lambda`: The fixed penalty can be adjusted. Also serves as starting value for the smoothing algorithms.
expectiles  In default setting, the expectiles (0.01,0.02,0.05,0.1,0.2,0.5,0.8,0.9,0.95,0.98,0.99) are calculated. You may specify your own set of expectiles in a vector. The option may be set to ‘density’ for the calculation of a dense set of expectiles that enhances the use of cdf.qp and cdf.bundle afterwards.

ci  Whether a covariance matrix for confidence intervals and a summary is calculated.

LAWSmxCores  How many cores should maximal be used by parallelization

...  Optional value for re-weight the model with estimate weights and combine selected models to one model.

Details

In least asymmetrically weighted squares (LAWS) each expectile is fitted independently from the others. LAWS minimizes:

\[ S = \sum_{i=1}^{n} w_i(p)(y_i - \mu_i(p))^2 \]

with

\[ w_i(p) = p1_{(y_i \geq \mu_i(p))} + (1 - p)1_{(y_i < \mu_i(p))}. \]

The restricted version fits the 0.5 expectile at first and then the residuals. Afterwards the other expectiles are fitted as deviation by a factor of the residuals from the mean expectile. This algorithm is based on He(1997). The advantage is that expectile crossing cannot occur, the disadvantage is a suboptimal fit in certain heteroscedastic settings. Also, since the number of fits is significantly decreased, the restricted version is much faster.

The expectile bundle has a resemblance to the restricted regression. At first, a trend curve is fitted and then an iteration is performed between fitting the residuals and calculating the deviation factors for all the expectiles until the results are stable. Therefore this function shares the (dis)advantages of the restricted.

The expectile sheets construct a p-spline basis for the expectiles and perform a continuous fit over all expectiles by fitting the tensor product of the expectile spline basis and the basis of the covariates. In consequence there will be most likely no crossing of expectiles but also a good fit in heteroscedastic scenarios.

The function expectreg.qp also fits a sheet over all expectiles, but it uses quadratic programming with constraints, so crossing of expectiles will definitely not happen. So far the function is implemented for one nonlinear or spatial covariate and further parametric covariates. It works with all smoothing methods.

Value

An object of class 'expectreg', which is basically a list consisting of:

lambda  The final smoothing parameters for all expectiles and for all effects in a list. For the restricted and the bundle regression there are only the mean and the residual lambda.

intercepts  The intercept for each expectile.

coefficients  A matrix of all the coefficients, for each base element a row and for each expectile a column.
values  The fitted values for each observation and all expectiles, separately in a list for each effect in the model, sorted in order of ascending covariate values.
response  Vector of the response variable.
covariates  List with the values of the covariates.
formula  The formula object that was given to the function.
 asymmetries  Vector of fitted expectile asymmetries as given by argument `expectiles`.
effects  List of characters giving the types of covariates.
helper  List of additional parameters like neighbourhood structure for spatial effects or ‘phi’ for kriging.
design  Complete design matrix.
bases  Bases components of each covariate.
fitted  Fitted values \( \hat{y} \).
covmat  Covariance matrix, estimated when `ci = TRUE`.
diag.hatma  Diagonal of the hat matrix. Used for model selection criteria.
data  Original data
smooth_orig  Unchanged original type of smoothing.

`plot`, `predict`, `resid`, `fitted`, `effects` and further convenient methods are available for class ‘expectreg’.

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References


Frasso G and Eilers P (2013) *Smoothing parameter selection using the L-curve*  (under review)

See Also

*rb, expectreg.boost*

Examples

```r
library(expectreg)
ex = expectreg.ls(dist ~ rb(speed), data=cars, smooth="b", lambda=5, expectiles=c(0.01, 0.2, 0.8, 0.99))
ex = expectreg.ls(dist ~ rb(speed), data=cars, smooth="f", lambda=5, estimate="restricted")
plot(ex)

data("lidar", package = "SemiPar")
explaws <- expectreg.ls(logratio~rb(range,"pspline"), data=lidar, smooth="gcv",
  expectiles=c(0.05, 0.5, 0.95))
print(explaws)
plot(explaws)

###expectile regression using a fixed penalty
plot(expectreg.ls(logratio~rb(range,"pspline"), data=lidar, smooth="fixed",
  lambda=1, expectiles=c(0.05, 0.25, 0.75, 0.95)))
plot(expectreg.ls(logratio~rb(range,"pspline"), data=lidar, smooth="fixed",
  lambda=0.000001, expectiles=c(0.05, 0.25, 0.75, 0.95)))
#As can be seen in the plot, a too small penalty causes overfitting of the data.
plot(expectreg.ls(logratio~rb(range,"pspline"), data=lidar, smooth="fixed",
  lambda=50, expectiles=c(0.05, 0.25, 0.75, 0.95)))
#If the penalty parameter is chosen too large,
#the expectile curves are smooth but don't represent the data anymore.
```

Gasoline

**Gasoline Consumption**

**Description**

A panel of 18 observations from 1960 to 1978 in OECD countries.

**Usage**

data("Gasoline")
India

Format

A data frame with 342 observations on the following 6 variables.

country a factor with 18 levels AUSTRIA BELGIUM CANADA DENMARK FRANCE GERMANY GREECE IRELAND ITALY JAPAN NETHERLA NORWAY SPAIN SWEDEN SWITZERL TURKEY U.K. U.S.A.

year the year

lgaspcar logarithm of motor gasoline consumption per car

lincomep logarithm of real per-capita income

lrpgm logarithm of real motor gasoline price

lcarpcap logarithm of the stock of cars per capita

Source

Online complements to Baltagi (2001).

https://www.wiley.com/legacy/wileychi/baltagi/

References


Examples

data(Gasoline)

expreg<-expectreg.ls(lrpmg~rb(lcarpcap),smooth="fixed",data=Gasoline,lambda=20,estimate="restricted",expectiles=c(0.01,0.05,0.2,0.8,0.95,0.99))

plot(expreg)

Malnutrition of Children in India

Data sample from a 'Demographic and Health Survey' about malnutrition of children in India. Data set only contains 1/10 of the observations and some basic variables to enable first analyses.

Malnutrition of Children in India

Usage

data(india)
Format
A data frame with 4000 observations on the following 6 variables.

stunting A numeric malnutrition score with range (-600:600).
cbmi BMI of the child.
cage Age of the child in months.
mBMI BMI of the mother.
mage Age of the mother in years.
distH The district in India, where the child lives. Encoded in the region naming of the map
india.bnd.

Source
http://www.measuredhs.com

References

Examples
data(india)

expreg <- expectreg.ls(stunting ~ rb(cbmi), smooth="fixed", data=india,
lambda=30, estimate="restricted", expectiles=c(0.01,0.05,0.2,0.8,0.95,0.99))
plot(expreg)

india.bnd

Regions of India - boundary format

Description
Map of the country india, represented in the boundary format (bnd) as defined in the package
BayesX.

Usage
data(india.bnd)

Format
The format is: List of 449 - attr(*, "class")= chr "bnd" - attr(*, "height2width")= num 0.96 - attr(*, "surrounding")=List of 449 - attr(*, "regions")= chr [1:440] "84" "108" "136" "277" ...
methods

Details
For details about the format see `read.bnd`.

Source
Jan Priebe University of Goettingen [https://www.giga-hamburg.de/de/team/11564856-priebe-jan/](https://www.giga-hamburg.de/de/team/11564856-priebe-jan/)

Examples
data(india)
data(india.bnd)
drawmap(data=india,map=india.bnd,regionvar=6,plotvar=1)

methods

Methods for expectile regression objects

Description
Methods for objects returned by expectile regression functions.

Usage

```r
## S3 method for class 'expectreg'
print(x, ...)

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

## S3 method for class 'expectreg'
predict(object, newdata = NULL, with_intercept = T, ...)

## S3 method for class 'expectreg'
x[i]

## S3 method for class 'expectreg'
residuals(object, ...)

## S3 method for class 'expectreg'
resid(object, ...)

## S3 method for class 'expectreg'
fitted(object, ...)

## S3 method for class 'expectreg'
fitted.values(object, ...)
```
## S3 method for class 'expectreg'
effects(object, ...)

## S3 method for class 'expectreg'
coef(object, ...)
## S3 method for class 'expectreg'
coefficients(object, ...)

## S3 method for class 'expectreg'
confint(object, parm = NULL, level = 0.95, ...)

### Arguments

- **x,object**
  - An object of class `expectreg` as returned e.g. by the function `expectreg.ls`.
- **newdata**
  - Optionally, a data frame in which to look for variables with which to predict.
- **with_intercept**
  - Should the intercept be added to the prediction of splines?
- **i**
  - Covariate numbers to be kept in subset.
- **level**
  - Coverage probability of the generated confidence intervals.
- **parm**
  - Optionally the confidence intervals may be restricted to certain covariates, to be named in a vector. Otherwise the confidence intervals for the fit are returned.
- **...**
  - additional arguments passed over.

### Details

These functions can be used to extract details from fitted models. `print` shows a dense representation of the model fit.

`[` can be used to define a new object with a subset of covariates from the original fit.

The function `coef` extracts the regression coefficients for each covariate listed separately. For the function `expectreg.boost` this is not possible.

### Value

- `[` returns a new object of class `expectreg` with a subset of covariates from the original fit.
- `resid` returns the residuals in order of the response.
- `fitted` returns the overall fitted values \( \hat{y} \) while `effects` returns the values for each covariate in a list.
- `coef` returns a list of all regression coefficients separately for each covariate.

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Mqreg

References

See Also
expectreg.ls, expectreg.boost, expectreg.qp

Examples

data(dutchboys)

expreg <- expectreg.ls(hgt ~ rb(age,"pspline"),data=dutchboys,smooth="f",
expectiles=c(0.05,0.2,0.8,0.95))

print(expreg)

coeff(expreg)

new.d = dutchboys[1:10,]
new.d[,2] = 1:10

predict(expreg,newdata=new.d)

Mqreg

Semiparametric M-Quantile Regression

Description
Robust M-quantiles are estimated using an iterative penalised reweighted least squares approach. Effects using quadratic penalties can be included, such as P-splines, Markov random fields or Kriging.

Usage

Mqreg(formula, data = NULL, smooth = c("schall", "acv", "fixed"),
estimate = c("iprls", "restricted"),lambda = 1, tau = NA, robust = 1.345,
adaptive = FALSE, ci = FALSE, LSMaxCores = 1)

Arguments

formula An R formula object consisting of the response variable, `~` and the sum of all effects that should be taken into consideration. Each effect has to be given through the function rb.
data Optional data frame containing the variables used in the model, if the data is not explicitly given in the formula.
estimate Character string defining the estimation method that is used to fit the expectiles. Further detail on all available methods is given below.

smooth There are different smoothing algorithms that should prevent overfitting. The 'schall' algorithm iterates the smoothing penalty \( \lambda \) until it converges, the asymmetric cross-validation 'acv' minimizes a score-function using \texttt{nlm} or the function uses a fixed penalty.

\( \lambda \) The fixed penalty can be adjusted. Also serves as starting value for the smoothing algorithms.

tau In default setting, the expectiles \((0.01,0.02,0.05,0.1,0.2,0.5,0.8,0.9,0.95,0.98,0.99)\) are calculated. You may specify your own set of expectiles in a vector. The option may be set to 'density' for the calculation of a dense set of expectiles that enhances the use of \texttt{cdf.qp} and \texttt{cdf.bundle} afterwards.

robust Robustness constant in M-estimation. See Details for definition.

adaptive Logical. Whether the robustness constant is adapted along the covariates.

ci Whether a covariance matrix for confidence intervals and the summary function is calculated.

LSMaxCores How many cores should maximal be used by parallelization

Details

In the least squares approach the following loss function is minimised:

\[
S = \sum_{i=1}^{n} w_p(y_i - m_i(p))^2
\]

with weights

\[
w_p(u) = (-1 - p) * c * (u_i < -c) + (1 - p) * u_i * (u_i < 0 & u_i >= -c) + p * u_i * (u_i >= 0 & u_i < c) + p * c * (u_i >= c)
\]

for quantiles and

\[
w_p(u) = (-1 - p) * c * (u_i < -c) + (1 - p) * u_i * (u_i < 0 & u_i >= -c) + p * u_i * (u_i >= 0 & u_i < c) + p * c * (u_i >= c)
\]

for expectiles, with standardised residuals \( u_i = 0.6745 * (y_i - m_i(p))/\text{median}(y - m(p)) \) and robustness constant \( c \).

Value

An object of class 'expectreg', which is basically a list consisting of:

\( \lambda \) The final smoothing parameters for all expectiles and for all effects in a list. For the restricted and the bundle regression there are only the mean and the residual \( \lambda \).

intercepts The intercept for each expectile.

coefficients A matrix of all the coefficients, for each base element a row and for each expectile a column.

values The fitted values for each observation and all expectiles, separately in a list for each effect in the model, sorted in order of ascending covariate values.

response Vector of the response variable.
covariates  List with the values of the covariates.
formula    The formula object that was given to the function.
asymmetries Vector of fitted expectile asymmetries as given by argument expectiles.
effects    List of characters giving the types of covariates.
helper     List of additional parameters like neighbourhood structure for spatial effects or 'phi' for kriging.
design     Complete design matrix.
fitted     Fitted values $\hat{y}$.

plot, predict, resid, fitted, effects and further convenient methods are available for class 'expectreg'.

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References


See Also

expectreg.ls, rqss
Examples

```r
data("lidar", package = "SemiPar")

m <- Mqreg(logratio~rb(range,"pspline"),data=lidar,smooth="f",
    tau=c(0.05,0.5,0.95),lambda=10)

plot(m,rug=FALSE)
```

---

**northger.bnd**

Regions of northern Germany - boundary format

**Description**

Map of northern Germany, represented in the boundary format (bnd) as defined in the package *BayesX*.

**Usage**

```r
data(northger.bnd)
```

**Format**

The format is: List of 145 - attr(*, "class")= chr "bnd" - attr(*, "height2width")= num 1.54 - attr(*, "surrounding")=List of 145 - attr(*, "regions")= chr [1:145] "1001" "1002" "1003" "1004" ...

**Details**

For details about the format see *read.bnd*.

**Source**

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[https://www.uni-goettingen.de](https://www.uni-goettingen.de)

**Examples**

```r
data(northger.bnd)

drawmap(map=northger.bnd,mar.min=NULL)
```
The "expectiles-meet-quantiles" distribution family.

Description
Density, distribution function, quantile function, random generation, expectile function and expectile distribution function for a family of distributions for which expectiles and quantiles coincide.

Usage
- `pemq(z, ncp=0, s=1)`
- `demq(z, ncp=0, s=1)`
- `qemq(q, ncp=0, s=1)`
- `remq(n, ncp=0, s=1)`
- `eemq(asy, ncp=0, s=1)`
- `peemq(e, ncp=0, s=1)`

Arguments
- `ncp` non centrality parameter and mean of the distribution.
- `s` scaling parameter, has to be positive.
- `z`, `e` vector of quantiles / expectiles.
- `q`, `asy` vector of asymmetries / probabilities.
- `n` number of observations. If length(n) > 1, the length is taken to be the number required.

Details
This distribution has the cumulative distribution function: 
\[ F(x; ncp, s) = \frac{1}{2} (1 + sgn(\frac{x - ncp}{s})) \sqrt{1 - \frac{2}{2+(\frac{x-ncp}{s})^2}} \]
and the density: 
\[ f(x; ncp, s) = \frac{1}{s} \left( \frac{1}{2+(\frac{x-ncp}{s})^2} \right)^{\frac{3}{2}} \]
It has infinite variance, still can be scaled by the parameter `s`. It has mean `ncp`. In the canonical parameters it is equal to a students-t distribution with 2 degrees of freedom. For `s = \sqrt{2}` it is equal to a distribution introduced by Koenker(2005).

Value
demq gives the density, pemq and peemq give the distribution function, qemq gives the quantile function, eemq computes the expectiles numerically and is only provided for completeness, since the quantiles = expectiles can be determined analytically using qemq, and remq generates random deviates.
Author(s)

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References


See Also

enorm

Examples

```r
x <- seq(-5,5,length=100)
plot(x,demq(x))
plot(x,pemq(x,ncp=1))

z <- remq(100,s=sqrt(2))
plot(z)

y <- seq(0.02,0.98,0.2)
qemq(y)
eemq(y)
pemq(x) - peemq(x)
```

---

plot.expectreg Default expectreg plotting

Description

Takes a expectreg object and plots the estimated effects.

Usage

```r
## S3 method for class 'expectreg'
plot(x, rug = TRUE, xlab = NULL, ylab = NULL, ylim = NULL,
legend = TRUE, ci = FALSE, ask = NULL, cex.main = 2, mar.min = 5, main = NULL,
cols = "rainbow", hcl.par = list(h = c(260, 0), c = 185, l = c(30, 85)),
ylim_spat = NULL, ylim_factor = NULL, range_warning = TRUE, add_intercept = TRUE, ...)
```
Arguments

- **x**: An object of class `expectreg` as returned e.g. by the function `expectreg.ls`.
- **rug**: Boolean. Whether nonlinear effects are displayed in a rug plot.
- **xlab, ylab, ylim**: Graphic parameters. `xlab` should match the number of covariates.
- **legend**: Boolean. Decides whether a legend is added to the plots.
- **ci**: Boolean. Whether confidence intervals and significances should be plotted.
- **ask**: Should always be asked before a new plot is printed.
- **cex.main**: Font size of main
- **mar.min**: Minimal margins, important when markov fields are plotted
- **main**: Vector of main per plot
- **cols**: Colours scheme of plots. Default is rainbow. Alternatively `hcl` can be used.
- **hcl.par**: Parameters to specify the hcl colour scheme.
- **ylim_spat**: y_limits of the markov random field and all other spatial methods.
- **ylim_factor**: y_limits of the plots of factor covariates.
- **range_warning**: Should a warning be printed in the graphic if the range of the markov random field/factor plot is larger than the specified limits in `markov ylim/factors ylim`.
- **add_intercept**: Should the intercept be added to the plots of splines?

Details

The `plot` function gives a visual representation of the fitted expectiles separately for each covariate.

Value

No return value, only graphical output.

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References

quant.bundle

**See Also**

`expectreg.ls`, `expectreg.boost`, `expectreg.qp`

**Examples**

```r
data(dutchboys)

expreg <- expectreg.ls(hgt ~ rb(age,"pspline"),data=dutchboys,smooth="f",
                         expectiles=c(0.05,0.2,0.8,0.95))
plot(expreg)
```

---

**quant.bundle**  
*Restricted expectile regression of additive models*

**Description**

A location-scale model to fit generalized additive models with least asymmetrically weighted squares to obtain the graphs of different expectiles or quantiles for continuous, spatial or random effects.

**Usage**

```r
quant.bundle(formula, data = NULL, smooth = c("schall", "acv", "fixed"),
             lambda = 1, quantiles = NA, simple = TRUE)
```

**Arguments**

- `formula`: An R formula object consisting of the response variable, `~` and the sum of all effects that should be taken into consideration. Each effect has to be given through the function `rb`.
- `data`: Optional data frame containing the variables used in the model, if the data is not explicitly given in the formula.
- `smooth`: There are different smoothing algorithms that should prevent overfitting. The 'schall' algorithm iterates the smoothing penalty `lambda` until it converges, the asymmetric cross-validation 'acv' minimizes a score-function using `nlm` or the function uses a fixed penalty.
- `lambda`: The fixed penalty can be adjusted. Also serves as starting value for the smoothing algorithms.
- `quantiles`: In default setting, the quantiles (0.01,0.02,0.05,0.1,0.2,0.5,0.8,0.9,0.95,0.98,0.99) are calculated. You may specify your own set of expectiles in a vector.
- `simple`: A binary variable depicting if the restricted expectiles (TRUE) or the bundle is used as basis for the quantile bundle.
Details

In least asymmetrically weighted squares (LAWS) each expectile is fitted by minimizing:

\[ S = \sum_{i=1}^{n} w_i(p)(y_i - \mu_i(p))^2 \]

with

\[ w_i(p) = p1_{(y_i > \mu_i(p))} + (1 - p)1_{(y_i < \mu_i(p))}. \]

The restricted version fits the 0.5 expectile at first and then the residuals. Afterwards the other expectiles are fitted as deviation by a factor of the residuals from the mean expectile. This algorithm is based on He(1997). The advantage is that expectile crossing cannot occur, the disadvantage is a suboptimal fit in certain heteroscedastic settings. Also, since the number of fits is significantly decreased, the restricted version is much faster.

The expectile bundle has a resemblance to the restricted regression. At first, a trend curve is fitted and then an iteration is performed between fitting the residuals and calculating the deviation factors for all the expectiles until the results are stable. Therefore this function shares the (dis)advantages of the restricted.

The quantile bundle uses either the restricted expectiles or the bundle to estimate a dense set of expectiles. Next this set is used to estimate a density with the function `cdf.bundle`. From this density quantiles are determined and inserted to the calculated bundle model. This results in an estimated location-scale model for quantile regression.

Value

An object of class 'expectreg', which is basically a list consisting of:

- **lambda**: The final smoothing parameters for all expectiles and for all effects in a list. For the restricted and the bundle regression there are only the mean and the residual lambda.
- **intercepts**: The intercept for each expectile.
- **coefficients**: A matrix of all the coefficients, for each base element a row and for each expectile a column.
- **values**: The fitted values for each observation and all expectiles, separately in a list for each effect in the model, sorted in order of ascending covariate values.
- **response**: Vector of the response variable.
- **covariates**: List with the values of the covariates.
- **formula**: The formula object that was given to the function.
- **asymmetries**: Vector of fitted expectile asymmetries as given by argument expectiles.
- **effects**: List of characters giving the types of covariates.
- **helper**: List of additional parameters like neighbourhood structure for spatial effects or 'phi' for kriging.
- **trend.coef**: Coefficients of the trend function.
- **residual.coef**: Vector of the coefficients the residual curve was fitted with.
- **asymmetry**: Vector of the asymmetry factors for all expectiles.
- **design**: Complete design matrix.
- **fitted**: Fitted values \( \hat{y} \).

`plot`, `predict`, `resid`, `fitted` and `effects` methods are available for class 'expectreg'.

rb

Description

Based on given observations a matrix is created that creates a basis e.g. of splines or a markov random field that is evaluated for each observation. Additionally a penalty matrix is generated. Shape constraint p-spline bases can also be specified.
Usage

rb(x, type = c("pspline", "2dspline", "markov", "krig", "random",
"ridge", "special", "parametric", "penalizedpart_pspline"), B_size = 20,
B = NA, P = NA, bnd = NA, center = TRUE, by = NA, ...)

mono(x, constraint = c("increase", "decrease", "convex", "concave", "flatend"),
by = NA)

Arguments

x Data vector, matrix or data frame. In case of '2dspline', or 'krig' type number of
variables of x has to be 2. More dimensions are allowed in 'ridge' and 'special'
type Character string defining the type of base that is generated for the given vari-
B_size Number of basis functions of psplines. Default is 20.
B For the 'special' type the base B and penalization matrix P are entered manually.
P Square matrix that has to be provided in 'special' case and with 'markov' type
bnd Object of class bnd, required with 'markov' type if P is not given. See read.bnd.
center Logical to state whether the basis shall be centered in order to fit additive models
with one central intercept.
by An optional variable defining varying coefficients, either a factor or numeric variable. Per default treatment coding is used. Note that the main effect needs to be specified in a separate basis.
constraint Character string defining the type of shape constraint that is imposed on the
spline curve. The last option 'flatend' results in constant functions at the covariate
details

Possible types of bases:

- **pspline** Penalized splines made upon B_size equidistant knots with degree 3. The penalization matrix consists of differences of the second order, see **diff**.
- **2dspline** Tensor product of 2 p-spline bases with the same properties as above.
- **markov** Gaussian markov random field with a neighbourhood structure given by P or bnd.
- **krig** 'kriging' produces a 2-dimensional base, which is calculated as exp(-r/phi)*(1+r/phi) where phi is the maximum euclidean distance between two knots divided by a constant.
- **random** A 'random' effect is like the 'markov' random field based on a categorial variable, and since there is no neighbourhood structure, P = 1.
**ridge** In a 'ridge' regression, the base is made from the independent variables while the goal is to determine significant variables from the coefficients. Therefore no penalization is used (\(P = I\)).

**special** In the 'special' case, \(B\) and \(P\) are user defined.

**parametric** A parametric effect.

**penalizedpart_pspline** Penalized splines made upon \(B_{\text{size}}\) equidistant knots with degree 3. The penalization matrix consists of differences of the second order, see \texttt{diff}. Generally a P-spline of degree 3 with 2 order penalty can be split into a linear trend and the deviation of the linear trend. Here only the wiggly deviation of the linear trend is kept. It is possible to combine it with the same covariate of type \texttt{parametric}

### Value

List consisting of:

- \(B\) Matrix of the evaluated base, one row for each observation, one column for each base element.
- \(P\) Penalty square matrix, needed for the smoothing in the regression.
- \(x\) The observations \(x\) given to the function.
- \(\text{type}\) The \(\text{type}\) as given to the function.
- \(\text{bnd}\) The \(\text{bnd}\) as given to the function, only needed with 'markov' \(\text{type}\).
- \(\text{Zspathelp}\) Matrix that is also only needed with 'markov' \(\text{type}\) for calculation of the fitted values.
- \(\phi\) Constant only needed with 'kriging' \(\text{type}\), otherwise 'NA'.
- \(\text{center}\) The boolean value of the argument \texttt{center}.
- \(\text{by}\) The variable included in the \texttt{by} argument if available.
- \(\text{xname}\) Name of the variable \(x\) given to the function. Modified by its \texttt{type}.
- \(\text{constraint}\) Part of the penalty matrix.
- \(B_{\text{size}}\) Same as input
- \(P_{\text{orig}}\) Original penalty \(P\) before restructuring. Used for model selection.
- \(B_{\text{mean}}\) Original mean of design matrix \(B\) before centering.
- \(\text{param_center}\) Parameters of centering the covariate.
- \(\text{nbp}\) Number of penalized parameters in this covariate.
- \(\text{nbunp}\) Number of unpenalized parameters in this covariate.

### Warning

The \texttt{pspline} is now centered around its mean. Thus different results compared to old versions of \texttt{expectreg} occure.
update.expectreg

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References


See Also

quant.bundle, expectreg.ls

Examples

x <- rnorm(100)

bx <- rb(x,"pspline")

ty <- sample(10,100,replace=TRUE)

by <- rb(y,"random")

update.expectreg Update given expectreg model

Description

Updates a given expectreg model with the specified changes

Usage

## S3 method for class 'expectreg'
update(object, add_formula, data = NULL, estimate = NULL,
smooth = NULL, lambda = NULL, expectiles = NULL, delta_garrote = NULL, ci = NULL,
...)

---
Arguments

- **object** of class expectreg
- **add_formula** update for formula
- **data** Should other data be used
- **estimate** Change estimate
- **smooth** Change smooth
- **lambda** Change lambda
- **expectiles** Change asymmetries
- **delta_garrote** Change delta_garrote
- **ci** Change ci

Details

Re-estimates the given model, with the specified changes. If nothing is specified the characteristics of the original model are used. Except lambda here the default 1 is used as initial value.

Value

object of class expectreg

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See Also

update, update.formula

Examples

data(india)

model1<-expectreg.ls(stunting~rb(cbmi),smooth="fixed",data=india,lambda=30,
estimate="restricted",expectiles=c(0.01,0.05,0.2,0.8,0.95,0.99))
plot(model1)

# Change formula and update model
add_formula<-.~.+rb(cage)
update_model1<-update(model1,add_formula)
plot(update_model1)

# Use different asymmetries and update model
update_model2<-update(model1,expectiles=c(0.1,0.5,0.9))
plot(update_model2)
Index

* datasets
  dutchboys, 6
  Gasoline, 16
  india, 17
  india.bnd, 18
  northger.bnd, 24

* distribution
  cdf.qp, 4
  enorm, 7
  pemq, 25

* methods
  methods, 19
  plot.expectreg, 26

* models
  expectreg-package, 2
  expectreg.boost, 11
  expectreg.ls, 13
  Mqreg, 21
  quant.bundle, 28
  rb, 30
  update.expectreg, 33

* multivariate
  cdf.qp, 4
  expectreg-package, 2
  expectreg.boost, 11
  expectreg.ls, 13
  Mqreg, 21
  quant.bundle, 28
  rb, 30
  update.expectreg, 33

* nonlinear
  cdf.qp, 4
  expectreg-package, 2
  expectreg.boost, 11
  expectreg.ls, 13
  Mqreg, 21
  quant.bundle, 28
  rb, 30
  update.expectreg, 33

* nonparametric
  cdf.qp, 4
  expectile, 9
  expectreg-package, 2
  expectreg.boost, 11
  expectreg.ls, 13
  Mqreg, 21
  quant.bundle, 28
  rb, 30
  update.expectreg, 33

* package
  expectreg-package, 2

* regression
  expectreg-package, 2
  expectreg.boost, 11
  expectreg.ls, 13
  Mqreg, 21
  quant.bundle, 28
  rb, 30
  update.expectreg, 33

* smooth
  expectreg-package, 2
  expectreg.boost, 11
  expectreg.ls, 13
  Mqreg, 21
  quant.bundle, 28
  update.expectreg, 33

* spatial
  rb, 30

* univariate
  expectile, 9
  [.expectreg (methods), 19

  BayesX, 2, 3, 18, 24
  bbs, 11, 12

  cdf.bundle, 14, 22, 29
  cdf.bundle (cdf.qp), 4
  cdf.qp, 4, 14, 22
  coef.expectreg (methods), 19
coefficients.expectreg (methods), 19
confint.expectreg (methods), 19
cvrisk, 11, 12
demq (pemq), 25
diff, 31, 32
dutchboys, 6
ebeta (enorm), 7
echisq (enorm), 7
eemq (enorm), 7
eemq (pemq), 25
eenorm (expectile), 9
eeplot (expectile), 9
eeexp (enorm), 7
effects, 12, 15, 23, 29
effects.expectreg (methods), 19
egamma (enorm), 7
efnorm (enorm), 7
et (enorm), 7
eunif (enorm), 7
expectile, 9
expectreg (expectreg-package), 2
expectreg-package, 2
expectreg.boost, 11, 16, 20, 21, 28, 30
expectreg.ls, 6, 10, 12, 13, 20, 21, 23, 27, 28, 30
expectreg.qp, 6, 21, 28
expectreg.qp (expectreg.ls), 13
fitted, 12, 15, 23, 29
fitted.expectreg (methods), 19
fitted.values.expectreg (methods), 19
gamboost, 11, 12
Gasoline, 16
india, 17
india.bnd, 18, 18
mboost, 2, 3
methods, 19
mono (rb), 30
Mqreg, 21
nlm, 22, 28
nlminb, 13
northger.bnd, 24
pebeta (enorm), 7
pechisq (enorm), 7
peemq (pemq), 25
peexp (enorm), 7
pegamma (enorm), 7
penorm (enorm), 7
pemq, 25
penorm (enorm), 7
pet (enorm), 7
peunif (enorm), 7
plot, 12, 15, 23, 29
plot.expectreg, 26
predict, 12, 15, 23, 29
predict.expectreg (methods), 19
print.expectreg (methods), 19
qemq (pemq), 25
qqnorm, 9
qqplot, 9
quant.boost (expectreg.boost), 11
quant.bundle, 28, 33
quantile, 9, 10
rb, 13, 16, 21, 28, 30, 30
read.bnd, 19, 24, 31
remq (pemq), 25
resid, 12, 15, 23, 29
resid.expectreg (methods), 19
residuals.expectreg (methods), 19
rqss, 23
splines, 2
summary, 14
summary.expectreg (methods), 19
update, 34
update.expectreg, 33
update.formula, 34