

Package ‘GeDS’

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Author Dimitrina S. Dimitrova <D.Dimitrova@city.ac.uk>,
Vladimir K. Kaishev <V.Kaishev@city.ac.uk>,
Andrea Lattuada <Andrea.Lattuada@unicatt.it> and
Richard J. Verrall <R.J.Verrall@city.ac.uk>

Maintainer Andrea Lattuada <Andrea.Lattuada@unicatt.it>

Description Geometrically Designed Spline (‘GeDS’) Regression is a non-parametric geometrically motivated method for fitting variable knots spline predictor models in one or two independent variables, in the context of generalized (non-)linear models. ‘GeDS’ estimates the number and position of the knots and the order of the spline, assuming the response variable has a distribution from the exponential family. A description of the method can be found in Kaishev et al. (2016) <doi:10.1007/s00180-015-0621-7> and Dimitrova et al. (2017) <<https://openaccess.city.ac.uk/18460>>.

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URL <http://github.com/alattuada/GeDS>

BugReports <http://github.com/alattuada/GeDS/issues>

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R topics documented:

GeDS-package	2
BaFe2As2	3
coalMining	5
coef.GeDS	5
Derive	7
deviance.GeDS	8
EWmortality	9
f	9
Fitters	11
formula.GeDS	13
GeDS-class	14
GGeDS	16
Integrate	20
IRLSfit	22
knots.GeDS	24
lines,GeDS-method	25
NGeDS	26
plot,GeDS-method	30
PPolyRep	32
predict.GeDS	34
print.GeDS	35
SplineReg	36
Index	40

 GeDS-package

GeDS

Description

Geometrically Designed Splines (GeDS) regression is a non-parametric geometrically motivated method for fitting variable knots spline predictor models which are generalized (non)-linear, (i.e. GNM (GLM)) models. The GeDS regression is fitted based on a sample of N observations of a response variable y , dependent on a set of (currently up to two) covariates, assuming y has a distribution from the exponential family.

Details

The GeDS estimation method is based on: first constructing a piecewise linear fit (spline fit of order 2) at stage A which captures the shape of the data and; second approximating this fit with shape preserving (variation diminishing) spline fits of higher orders 3, 4, ... (i.e. degrees 2, 3, ...) at stage B. As a result of this, GeDS estimates the number and location of the knots and the order of the spline fit in a fast and efficient way.

The GeDS method was originally developed by Kaishev et al. (2016) assuming the response y is normally distributed and a corresponding *Mathematica* code was provided.

The GeDS method was recently extended by Dimitrova et al. (2017) to cover any distribution from the exponential family. The **GeDS** R package presented here includes an enhanced R implementation of the original Normal GeDS *Mathematica* code due to Kaishev et al. (2016), implemented as the **NGeDS** function and a generalization of it in the function **GGeDS** which covers the case of any distribution from the exponential family.

The **GeDS** package allows also to fit two dimensional response surfaces currently implemented only in the Normal case via the function **NGeDS**. It also allows to construct multivariate (predictor) models with a GeD spline component and a parametric component (see the functions **f**, **formula**, **NGeDS** and **GGeDS** for details).

The outputs of both **NGeDS** and **GGeDS** functions are **GeDS-class** objects. As described in Kaishev et al. (2016) and Dimitrova et al. (2017) the final GeDS fit is the one whose order is chosen according to a strategy described in stage B of the algorithm. However, **GeDS-class** objects contain second, third and fourth order spline fits and the user has the possibility to choose among them.

This package also includes some datasets where GeDS regression proves to be very efficient and some user friendly functions that are designed to easily extract required information. Several methods are also provided to handle GeDS output results (see **GeDS-class**).

Throughout this document, we use the terms GeDS predictor model, GeDS regression and GeDS fit interchangeably.

Please report any issue arising or bug in the code to andrea.lattuada@unicatt.it.

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Author(s)

Dimitrina S. Dimitrova <D.Dimitrova@city.ac.uk>, Vladimir K. Kaishev <V.Kaishev@city.ac.uk>, Andrea Lattuada <Andrea.Lattuada@unicatt.it> and Richard J. Verrall <R.J.Verrall@city.ac.uk>

References

Kaishev, V.K., Dimitrova, D.S., Haberman, S., & Verrall, R.J. (2016). Geometrically designed, variable knot regression splines. *Computational Statistics*, **31**, 1079–1105.

DOI: doi.org/10.1007/s00180-015-0621-7

Dimitrova, D.S., Kaishev, V.K., Lattuada A. and Verrall, R.J. (2017). Geometrically designed, variable knot splines in Generalized (Non-)Linear Models. Available at openaccess.city.ac.uk

Description

This dataset contains the results of a neutron diffraction experiment on Barium-Ferrum-Arsenide (BaFe_2As_2) powder carried out by Kimber et al. (2009) and used in Kaishev et al. (2016). The neutron diffraction intensity was measured at 1151 different dispersion angles in order to model the diffraction profile.

Usage

```
data(BaFe2As2)
```

Format

A data frame with 1151 cases and 2 variables:

angle the dispersion angle, viewed as the independent variable.

intensity the neutron diffraction intensity, viewed as the response variable.

Source

openaccess.city.ac.uk

References

Kaishev, V.K., Dimitrova, D.S., Haberman, S. and Verrall, R.J. (2016). Geometrically designed, variable knot regression splines. *Computational Statistics*, **31**, 1079–1105.

DOI: doi.org/10.1007/s00180-015-0621-7

Kimber, S.A.J., Kreyssig, A., Zhang, Y.Z., Jeschke, H.O., Valenti, R., Yokaichiya, F., Colombier, E., Yan, J., Hansen, T.C., Chatterji, T., McQueeney, R.J., Canfield, P.C., Goldman, A.I. and Argyriou, D.N. (2009). Similarities between structural distortions under pressure and chemical doping in superconducting BaFe_2As_2 . *Nat Mater*, **8**, 471–475.

Examples

```
## Not run:
# to load the data
data('BaFe2As2')

# fit a GeDS regression and produce a simple plot of the result. See ?NGeDS
# c.f. Kaishev et al. (2016), section 4.2
(Gmod <- NGeDS(intensity ~ f(angle), data = BaFe2As2, beta = 0.6, phi = 0.99,
               q = 3, show.iters = T))
plot(Gmod)

## End(Not run)
```

coalMining	<i>Coal Mining Disasters data</i>
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Description

A dataset with 112 entries containing annual numbers of accidents due to disasters in British coal mines for years from 1850 to 1962, considered in Carlin et al. (1992) and also in Eilers and Marx (1996).

Usage

```
data(coalMining)
```

Format

A data.frame with 112 entries, corresponding to the years from 1850 to 1962. Each entry has:

accidents number of severe accidents that have occurred each year.

years year during which accidents occurred.

References

Carlin, B.P., Gelfand, A.E. and Smith, A.F.M. (1992). Hierarchical Bayesian analysis of change-point problems. *Applied Statistics*, **41**(2), 389–405.

Eilers, P.H.C. and Marx, B.D. (1996). Flexible Smoothing with B-splines and Penalties. *Statistical Science*, **11**(2), 89–121.

coef.GeDS	<i>Coef method for GeDS objects</i>
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Description

Methods for the functions `coef` and `coefficients` that allow to extract the estimated coefficients of a fitted GeDS regression from a `GeDS-Class` object.

Usage

```
## S3 method for class 'GeDS'
coef(object, n = 3L, onlySpline = TRUE, ...)
```

```
## S3 method for class 'GeDS'
coefficients(object, n = 3L, onlySpline = TRUE, ...)
```

Arguments

object	the <code>GeDS-class</code> object from which the coefficients of the selected GeDS regression should be extracted.
n	integer value (2, 3 or 4) specifying the order (= degree +1) of the GeDS fit whose coefficients should be extracted. By default equal to 3L. Non-integer values will be passed to the function <code>as.integer</code> .
onlySpline	logical variable specifying whether only the coefficients for the GeDS component of the fitted multivariate regression model should be extracted or alternatively also the coefficients of the parametric component should also be extracted.
...	potentially further arguments (required by the definition of the generic function). They will be ignored, but with a warning.

Details

These are simple methods for the functions `coef` and `coefficients`.

As `GeDS-class` objects contain three different fits (linear, quadratic and cubic), it is possible to specify the order of the fit for which GeDS regression coefficients are required via the input argument `n`.

As mentioned in the details of `formula`, the predictor model may be multivariate and it may include a GeD spline component whereas the remaining variables may be part of a parametric component. If the `onlySpline` argument is set to `TRUE` (the default value), only the coefficients corresponding to the GeD spline component of order `n` of the multivariate predictor model are extracted.

Value

A named vector containing the required coefficients of the fitted multivariate predictor model. The coefficients corresponding to the variables that enter the parametric component of the fitted multivariate predictor model are named as the variables themselves. The coefficients of the GeDS component are coded as "N" followed by the index of the corresponding B-spline.

See Also

`coef` for the standard definition; `NGeDS` for examples.

Examples

```
# Generate a data sample for the response variable
# and the covariates
set.seed(123)
N <- 500
f_1 <- function(x) (10*x/(1+100*x^2))*4+4
X <- sort(runif(N ,min = -2, max = 2))
Z <- runif(N)
# Specify a model for the mean of the response Y to be a superposition of
# a non-linear component f_1(X), a linear component 2*Z and a
# free term 1, i.e.
means <- f_1(X) + 2*Z + 1
# Add normal noise to the mean of y
```

```

Y <- rnorm(N, means, sd = 0.1)

# Fit to this sample a predictor model of the form f(X) + Z, where
# f(X) is the GeDS component and Z is the linear (additive) component
# see ?formula.GeDS for details
(Gmod <- NGeDS(Y ~ f(X) + Z, beta = 0.6, phi = 0.995, Xextr = c(-2,2)))

# Extract the GeD spline regression coefficients
coef(Gmod, n = 3)

# Extract all the coefficients, including the one for the linear component
coef(Gmod, onlySpline = FALSE, n = 3)

```

Derive

*Derivative of GeDS objects***Description**

This function computes derivatives of a fitted GeDS regression model.

Usage

```
Derive(object, order = 1L, x, n = 3L)
```

Arguments

object	the GeDS-Class object containing the GeDS fit which should be differentiated. It should be the result of fitting a univariate GeDS regression via NGeDS or GGeDS .
order	integer value indicating the order of differentiation required (e.g. first, second or higher derivatives). Note that order should be lower than n and that non-integer values will be passed to the function as.integer .
x	numeric vector containing values of the independent variable at which the derivatives of order order should be computed.
n	integer value (2, 3 or 4) specifying the order (= degree +1) of the GeDS fit to be differentiated. By default equal to 3L.

Details

The function is based on [splineDesign](#) and it computes the exact derivative of the fitted GeDS regression.

The function uses the property that the m -th derivative of a spline, $m = 1, 2, \dots$, expressed in terms of B-splines can be computed by differencing the corresponding B-spline coefficients (see e.g. De Boor, 2001, Chapter X, formula (15)). Since the GeDS fit is a B-spline representation of the predictor, it cannot work on the response scale in the GNM (GLM) framework.

References

De Boor, C. (2001). *A Practical Guide to Splines (Revised Edition)*. Springer, New York.

Examples

```
# Generate a data sample for the response variable
# Y and the covariate X
set.seed(123)
N <- 500
f_1 <- function(x) (10*x/(1+100*x^2))*4+4
X <- sort(runif(N, min = -2, max = 2))
# Specify a model for the mean of Y to include only
# a component non-linear in X, defined by the function f_1
means <- f_1(X)
# Add (Normal) noise to the mean of Y
Y <- rnorm(N, means, sd = 0.1)

# Fit GeDS regression with only a spline component in the predictor model
Gmod <- NGeDS(Y ~ f(X), beta = 0.6, phi = 0.995, Xextr = c(-2,2))

# Compute the second derivative of the cubic GeDS fit
# at the points 0, -1 and 1
Derive(Gmod, x = c(0, -1, 1), order = 2, n = 4)
```

deviance.GeDS

Deviance method for GeDS objects

Description

Method for the function [deviance](#) that allows the user to extract the value of the deviance corresponding to a selected GeDS fit from a [GeDS-Class](#) object.

Usage

```
## S3 method for class 'GeDS'
deviance(object, n = 3L, ...)
```

Arguments

object	the GeDS-class object from which the deviance should be extracted.
n	integer value (2, 3 or 4) specifying the order (= degree +1) of the GeDS fit whose deviance should be extracted. By default equal to 3L. Non-integer values will be passed to the function as.integer .
...	potentially further arguments (required by the definition of the generic function). They will be ignored, but with a warning.

Details

This is a method for the function [deviance](#). As [GeDS-class](#) objects contain three different fits (linear, quadratic and cubic), it is possible to specify the order of the GeDS fit for which the deviance is required via the input argument n.

Value

A numeric value corresponding to the deviance of the selected GeDS fit.

See Also

[deviance](#) for the standard definition; [GGeDS](#) for examples.

EWmortality

Death counts in England and Wales

Description

The dataset consists of information about the mortality of the English and Welsh male population aggregated over the years 2000, 2001 and 2002.

Usage

```
data(EWmortality)
```

Format

A data.frame with 109 entries and 3 variables: Age, Deaths and Exposure.

Exposure is a mid-year estimate of the population exposed to risk.

f

Defining the covariates for the spline component in a GeDS formula.

Description

In general the GeDS predictor model may include a GeD spline regression component with respect to part of the independent variables and a parametric component in which the remaining covariates may enter as additive terms.

The function `f` is to be used in the `formula` argument of `NGeDS` or `GGeDS` in order to specify which independent variables (covariates) should be included in the GeD spline regression component of the predictor model.

Usage

```
f(x, xx = NULL, ...)
```

Arguments

x	numeric vector containing N sample values of the covariate chosen to enter the spline regression component of the predictor model.
xx	numeric vector containing N sample values for the second covariate (in case NGeDS is run for two dimensions). It has to be either NULL (the default) or a vector of size N , same as x.
...	further arguments. As GeDS currently allows for up to two covariates, specification of further arguments will return an error.

Note

This function is intended to be used only as part of the [formula](#) in a GeDS regression via [NGeDS](#) or [GGeDS](#) and not to be called in other cases by the user.

See Also

[NGeDS](#); [GGeDS](#).

Examples

```
# Generate a data sample for the response variable Y and
# the covariates X, reg1, reg2 and off
set.seed(123)
N <- 500
f_1 <- function(x) (10*x/(1+100*x^2))*4+4
X <- sort(runif(N ,min = -2, max = 2))
reg1 <- runif(500, min = -0.1, max = 0.1)
reg2 <- runif(500, min = -0.2, max = 0.2)
off <- runif(500, min = -1, max = 1)
# Specify a model for the mean of Y to include a component non linear
# in X defined by the function f_1 and a linear one in the other covariates
means <- f_1(X) + 2*reg1 + 0.5*reg2 + off
# Add Normal noise to the mean of Y
Y <- rnorm(N, means, sd = 0.1)

# Specify a formula that will be used to model Y as a
# function of X, reg1, reg2 and off.
# The covariate X is for the spline component modeled as GeDS,
# reg1 and reg2 enter linearly, off is an offset, i.e. no coefficient
# will be estimated for it
formula <- Y ~ f(X) + reg1 + reg2 + offset(off)

# Fit a GeDS model specified in formula using NGeDS
(Gmod <- NGeDS(formula, beta = 0.6, phi = 0.995, Xextr = c(-2,2)))
```

 Fitters

Functions used to fit GeDS objects.

Description

These are computing engines called by [NGeDS](#) and [GGeDS](#), needed for the underlying fitting procedures.

Usage

```
UnivariateFitter(X, Y, Z = NULL, offset = rep(0, NROW(Y)),
  weights = rep(1, length(X)), beta = 0.5, phi = 0.5, min.intknots = 0,
  max.intknots = 300, q = 2, extr = range(X), show.iters = FALSE,
  tol = as.double(1e-12), stoptype = c("SR", "RD", "LR"))
```

```
GenUnivariateFitter(X, Y, Z = NULL, offset = rep(0, NROW(Y)),
  weights = rep(1, length(X)), family = gaussian(), beta = 0.5,
  phi = 0.5, min.intknots = 0, max.intknots = 300, q = 2,
  extr = range(X), show.iters = F, tol = as.double(1e-12),
  stoptype = c("SR", "RD", "LR"))
```

Arguments

X	a numeric vector containing N sample values of the covariate chosen to enter the spline regression component of the predictor model.
Y	a vector of size N containing the observed values of the response variable y .
Z	a design matrix with N rows containing other covariates selected to enter the parametric component of the predictor model (see formula). If no such covariates are selected, it is set to NULL by default.
offset	a vector of size N that can be used to specify a fixed covariate to be included in the predictor model avoiding the estimation of its corresponding regression coefficient. In case more than one covariate is fixed, the user should sum the corresponding coordinates of the fixed covariates to produce one common N -vector of coordinates. The <code>offset</code> argument is particularly useful when using <code>GenUnivariateFitter</code> if the link function used is not the identity.
weights	an optional vector of size N of ‘prior weights’ to be put on the observations in the fitting process in case the user requires weighted GeDS fitting. It is NULL by default.
beta	numeric parameter in the interval $[0, 1]$ tuning the knot placement in stage A of GeDS. See the description of NGeDS or GGeDS .
phi	numeric parameter in the interval $[0, 1]$ specifying the threshold for the stopping rule (model selector) in stage A of GeDS. See also <code>stoptype</code> and details in the description of NGeDS or GGeDS .
min.intknots	optional parameter allowing the user to set a minimum number of internal knots required. By default equal to zero.

<code>max.intknots</code>	optional parameter allowing the user to set a maximum number of internal knots to be added by the GeDS estimation algorithm. By default equal to the number of internal knots κ for the saturated GeDS model (i.e. $\kappa = N - 2$).
<code>q</code>	numeric parameter which allows to fine-tune the stopping rule of stage A of GeDS, by default equal to 2. See details in the description of NGeDS or GGeDS .
<code>extr</code>	numeric vector of 2 elements representing the left-most and right-most limits of the interval embedding the sample values of X. By default equal correspondingly to the smallest and largest values of X.
<code>show.itors</code>	logical variable indicating whether or not to print information at each step. By default equal to FALSE.
<code>tol</code>	numeric value indicating the tolerance to be used in the knot placement steps in stage A. By default equal to 1E-12. See details below.
<code>stoptype</code>	a character string indicating the type of GeDS stopping rule to be used. It should be either "SR", "RD" or "LR", partial match allowed. See details of NGeDS or GGeDS .
<code>family</code>	a description of the error distribution and link function to be used in the model. This can be a character string naming a family function (e.g. "gaussian"), the family function itself (e.g. gaussian) or the result of a call to a family function (e.g. gaussian()). See family for details on family functions.

Details

The functions `UnivariateFitter` and `GenUnivariateFitter` are in general not intended to be used directly, they should be called through [NGeDS](#) and [GGeDS](#). However, in case there is a need for multiple GeDS fitting (as may be the case e.g. in Monte Carlo simulations) it may be efficient to use the fitters outside the main functions.

The argument `tol` is used in the knot placement procedure of stage A of the GeDS algorithm in order to check whether the current knot δ^* is set at an acceptable location or not. If there exists a knot δ_i such that $|\delta^* - \delta_i| < \text{tol}$, δ^* , then the new knot is considered to be coalescent with an existing one, it is discarded and the algorithm seeks alternative knot locations. By default it is equal to 1e-12.

See [NGeDS](#) and [GGeDS](#), Kaishev et al. (2016) and Dimitrova et al. (2017) for further details.

Value

A [GeDS-Class](#) object, but without the `Formula`, `extcall`, `terms` and `znames` slots.

References

- Kaishev, V.K., Dimitrova, D.S., Haberman, S., & Verrall, R.J. (2016). Geometrically designed, variable knot regression splines. *Computational Statistics*, **31**, 1079–1105.
DOI: doi.org/10.1007/s00180-015-0621-7
- Dimitrova, D.S., Kaishev, V.K., Lattuada A. and Verrall, R.J. (2017). Geometrically designed, variable knot splines in Generalized (Non-)Linear Models. Available at openaccess.city.ac.uk

See Also

[NGeDS](#) and [GGeDS](#).

Examples

```
# Examples similar to the ones
# presented in NGeDS and in GGeDS

# Generate a data sample for the response variable
# Y and the covariate X
set.seed(123)
N <- 500
f_1 <- function(x) (10*x/(1+100*x^2))*4+4
X <- sort(runif(N ,min = -2, max = 2))
# Specify a model for the mean of Y to include only
# a component non-linear in X, defined by the function f_1
means <- f_1(X)
# Add (Normal) noise to the mean of Y
Y <- rnorm(N, means, sd = 0.1)

# Fit a Normal GeDS regression model using the fitter function
(Gmod <- UnivariateFitter(X, Y, beta = 0.6, phi = 0.995,
  extr = c(-2,2)))

#####
# second: very similar example, but based on Poisson data
set.seed(123)
X <- sort(runif(N , min = -2, max = 2))
means <- exp(f_1(X))
Y <- rpois(N,means)
(Gmod2 <- GenUnivariateFitter(X, Y, beta = 0.2,
  phi = 0.995, family = poisson(), extr = c(-2,2)))

# a plot showing quadratic and cubic fits,
# in the predictor scale
plot(X,log(Y), xlab = "x", ylab = expression(f[1](x)))
lines(Gmod2, n = 3, col = "red")
lines(Gmod2, n = 4, col = "blue", lty = 2)
legend("topleft", c("Quadratic","Cubic"),
  col = c("red","blue"), lty = c(1,2))
```

formula.GeDS

Formula for the predictor model

Description

A description of the structure of a predictor model to be fitted using [NGeDS](#) and/or [GGeDS](#) and how this information can be extracted from a [GeDS-class](#) object.

Usage

```
## S3 method for class 'GeDS'
formula(x, ...)
```

Arguments

x	Fitted GeDS-class object, typically produced by NGeDS or GGeDS from which the predictor model formula should be extracted.
...	Unused in this case.

Details

In the GeDS GNM (GLM) regression, implemented in [NGeDS](#) and [GGeDS](#), it is assumed that the mean of the response variable transformed using an appropriate link function is modelled through a possibly multivariate predictor model involving two components: a GeD variable knot spline regression component involving up to two of the independent variables and a parametric component with respect to the remaining independent variables. The formula is used to specify the structure of such a possibly multivariate predictor model.

The formulae that are input in [NGeDS](#) and [GGeDS](#) are similar to those input in `lm` or `glm` except that the function `f` should be specified in order to identify which of the covariates enter the GeD spline regression part of the predictor model. For example, if the predictor model is univariate and it links the transformed means of y to x_1 , the predictor has only a GeD spline component and the [formula](#) should be in the form $y \sim f(x_1)$.

As noted, there may be additional independent variables, x_2, x_3, \dots which may enter linearly into the parametric component of the predictor model and not be part of the GeD spline regression component. For example one may use the formula $y \sim f(x_1) + x_2 + x_3$ which assumes a spline regression only between the transformed mean of y and x_1 , while x_2 and x_3 enter the predictor model just linearly.

In the current version of the package, [GGeDS](#) is univariate, therefore only one covariate which enters the spline regression component can be specified.

In contrast, the function [NGeDS](#), generates also bivariate GeDS regression models. Therefore, if the functional dependence of the mean of the response variable y on x_1 and x_2 needs to be jointly modelled and there are no other covariates, the formula for the corresponding two dimensional predictor model should be specified as $y \sim f(x_1, x_2)$.

Within the argument [formula](#), similarly as in other R functions, it is possible to specify one or more offset variables, i.e. known terms with fixed regression coefficients equal to 1. These terms should be identified via the function [offset](#).

 GeDS-class

GeDS Class

Description

A fitted GeDS object returned by functions [NGeDS](#) or [GGeDS](#) inheriting the methods from class "GeDS". Methods for functions `coef`, `knots`, `print`, `predict`, `plot`, and `lines` are available.

Slots

- Type** Character string indicating the type of the regression performed. One of "LM - Univ", "LM - Biv" or "GLM - Univ" corresponding to the Normal univariate GeDS, the Normal bivariate GeDS performed by [NGeDS](#) and the generalized (GNM-GLM) univariate GeDS performed by [GGeDS](#).
- Linear.Knots** Vector containing the locations of the knots of the second order GeDS spline fit generated at stage A.
- Quadratic.Knots** Vector containing the locations of the knots of the third order GeDS spline fitted in stage B.
- Cubic.knots** Vector containing the locations of the knots of the fourth order GeDS spline fitted in stage B.
- Dev.Linear** Deviance of the second order GeD spline fit of stage A.
- Dev.Quadratic** Deviance of the third order GeD spline fit of stage B.
- Dev.Cubic** Deviance of the fourth order GeD spline fit of stage B.
- Linear** List containing the results from running a [SplineReg](#) function used to fit the second order spline of stage A.
- Quadratic** List containing the results from running [SplineReg](#) function used to fit the third order spline in stage B.
- Cubic** List containing the results from a [SplineReg](#) function used to fit the fourth order spline in stage B.
- Stored** Matrix containing the knot locations estimated at each step of stage A.
- Args** List containing the input arguments passed on the [Fitters](#) functions.
- Call** call to the [Fitters](#) functions.
- Nintknots** The final number of internal knots of the second order GeD spline fit of stage A.
- iters** Number of iterations performed in stage A of the GeDS fitting procedure.
- Guesses** Initial values for the coefficients used at each iteration of stage A in order to estimate the spline coefficients. Since the initial values are used only in the IRLS procedure, this slot is empty if the object is not created by [GGeDS](#) or [GenUnivariateFitter](#) functions.
- Coefficients** Matrix containing the fitted coefficients of the GeD spline regression component and the parametric component at each iteration of stage A.
- deviance** Vector containing the deviances of the second order spline fits computed at each IRLS iteration in stage A. Since the IRLS procedure is used only in [GGeDS](#) or [GenUnivariateFitter](#), this slot is empty if the object is not created by one of these functions.
- iterIrls** Vector containing the numbers of IRLS iterations for all iterations of stage A cumulatively. Since the IRLS procedure is used only in [GGeDS](#) or [GenUnivariateFitter](#), this slot is empty if the object is not created by one of these functions.
- stopinfo** List of values providing information related to the stopping rule of stage A of GeDS. The sub-slots of **stopinfo** are **phis**, **phis_star**, **oldintc** and **oldslp**. The sub-slot **phis** is a vector containing the values of the ratios of deviances (or the difference of deviances if the LR stopping rule was chosen). The sub-slots **phis_star**, **oldintc** and **oldslp** are non-empty slots if the SR stopping rule was chosen. They contain respectively $\hat{\phi}_k$, $\hat{\gamma}_0$ and $\hat{\gamma}_1$ computed at each iteration of stage A, see Dimitrova et al. (2017).

Formula The model [formula](#).

extcall call to the [NGeDS](#) or [GGeDS](#) functions.

terms terms object containing information on the model frame.

References

Dimitrova, D.S., Kaishev, V.K., Lattuada A. and Verrall, R.J. (2017). Geometrically designed, variable knot splines in Generalized (Non-)Linear Models. Available at openaccess.city.ac.uk

GGeDS

Generalized Geometrically Designed Spline regression estimation

Description

GGeDS constructs a Geometrically Designed (univariate) variable knots spline regression model for the predictor in the context of Generalized (Non-)Linear Models, referred to as a GeDS model, for a response with a pre-specified distribution from the Exponential Family.

Usage

```
GGeDS(formula, data, family = gaussian(), weights, beta, phi = 0.99,
       min.intknots, max.intknots, q = 2L, Xextr = NULL, show.iters = FALSE,
       stoptype = "SR")
```

Arguments

formula	a description of the structure of the predictor model to be fitted, including the dependent and independent variables. See formula for details.
data	an optional data frame, list or environment containing the variables of the predictor model. In case the variables are not found in data, they are taken from <code>environment(formula)</code> , typically the environment from which GGeDS is called.
family	a description of the error distribution and link function to be used in the model. This can be a character string naming a family function (e.g. "gaussian"), the family function itself (e.g. gaussian) or the result of a call to a family function (e.g. <code>gaussian()</code>). See family for details on family functions.
weights	an optional vector of 'prior weights' to be put on the observations in the fitting process in case the user requires weighted GeDS fitting. It is NULL by default.
beta	numeric parameter in the interval $[0, 1]$ tuning the knot placement in stage A of GeDS. See details below.
phi	numeric parameter in the interval $[0, 1]$ specifying the threshold for the stopping rule (model selector) in stage A of GeDS. See also <code>stoptype</code> and details below.
min.intknots	optional parameter allowing the user to set a minimum number of internal knots required. By default equal to zero.

<code>max.intknots</code>	optional parameter allowing the user to set a maximum number of internal knots to be added by the GeDS estimation algorithm. By default equal to the number of knots for the saturated GeDS model (i.e. $N - 2$, where N is the number of observations).
<code>q</code>	numeric parameter which allows to fine-tune the stopping rule of stage A of GeDS, by default equal to 2. See details below.
<code>Xextr</code>	numeric vector of 2 elements representing the left-most and right-most limits of the interval embedding the observations of the independent variable. See details.
<code>show.iters</code>	logical variable indicating whether or not to print information at each step. By default equal to FALSE.
<code>stoptype</code>	a character string indicating the type of GeDS stopping rule to be used. It should be either one of "SR", "RD" or "LR", partial match allowed. See details below.

Details

The GGeDS function extends the GeDS methodology, recently developed by Kaishev et al. (2016) and implemented in the [NGeDS](#) function for the Normal case, to the more general GNM (GLM) context, allowing for the response to have any distribution from the Exponential Family. Under the GeDS-GNM approach the (non-)linear predictor is viewed as a spline with variable knots which are estimated along with the regression coefficients and the order of the spline, using a two stage procedure. In stage A, a linear variable-knot spline is fitted to the data applying iteratively re-weighted least squares (see [IRLSfit](#) function). In stage B, a Schoenberg variation diminishing spline approximation to the fit from stage A is constructed, thus simultaneously producing spline fits of order 2, 3 and 4, all of which are included in the output, a [GeDS-Class](#) object. A detailed description of the underlying algorithm can be found in Dimitrova et al. (2017).

As noted in [formula](#), the argument `formula` allows the user to specify predictor models with two components, a spline regression (non-parametric) component involving part of the independent variables identified through the function `f` and an optional parametric component involving the remaining independent variables. For GGeDS only one independent variable is allowed for the spline component and arbitrary many independent variables for the parametric component of the predictor. Failure to specify the independent variable for the spline regression component through the function `f` will return an error. See [formula](#).

Within the argument `formula`, similarly as in other R functions, it is possible to specify one or more offset variables, i.e. known terms with fixed regression coefficients equal to 1. These terms should be identified via the function [offset](#).

The parameter `beta` tunes the placement of a new knot in stage A of the algorithm. Once a current second-order spline is fitted to the data the 'working' residuals (see [IRLSfit](#)) are computed and grouped by their sign. A new knot is placed at a location defined by the group for which a certain measure attains its maximum. The latter measure is defined as a weighted linear combination of the range of each group and the mean of the absolute residuals within it. The parameter `beta` determines the weights in this measure correspondingly as `beta` and $1 - \text{beta}$. The higher it is, the more weight is put to the mean of the residuals and the less to the range of their corresponding `x`-values (see Kaishev et al., 2016, for further details).

The default values of `beta` are `beta = 0.5` if the response is assumed to be Gaussian, `beta = 0.2` if it is Poisson (or Quasipoisson), while if it is Binomial, Quasibinomial or Gamma `beta = 0.1`, which reflect our experience of running GeDS for different underlying functional dependencies.

The argument `stoptype` allows to choose between three alternative stopping rules for the knot selection in stage A of GeDS, the "RD", that stands for *Ratio of Deviances*, the "SR", that stands for *Smoothed Ratio* of deviances and the "LR", that stands for *Likelihood Ratio*. The latter is based on the difference of deviances rather than on their ratio as in the case of "RD" and "SR". Therefore "LR" can be viewed as a log likelihood ratio test performed at each iteration of the knot placement. In each of these cases the corresponding stopping criterion is compared with a threshold value `phi` (see below).

The argument `phi` provides a threshold value required for the stopping rule to exit the knot placement in stage A of GeDS. The higher the value of `phi`, the more knots are added under the "RD" and "SR" stopping rules contrary to the case of the stopping rule "LR" where the lower `phi` is, more knots are included in the spline regression. Further details for each of the three alternative stopping rules can be found in Dimitrova et al. (2017).

The argument `q` is an input parameter that allows to fine-tune the stopping rule in stage A. It identifies the number of consecutive iterations over which the deviance should exhibit stable convergence so as the knot placement in stage A is terminated. More precisely, under any of the rules "RD", "SR" or "LR" the deviance at the current iteration is compared to the deviance computed `q` iterations before, i.e. before selecting the last `q` knots. Setting a higher `q` will lead to more knots being added before exiting stage A of GeDS.

Value

A `GeDS-Class` object, i.e. a list of items that summarizes the main details of the fitted GeDS regression. See `GeDS-Class` for details. Some S3 methods are available in order to make these objects tractable, such as `coef`, `deviance`, `knots`, `predict` and `print` as well as S4 methods for `lines` and `plot`.

References

Kaishev, V.K., Dimitrova, D.S., Haberman, S. and Verrall, R.J. (2016). Geometrically designed, variable knot regression splines. *Computational Statistics*, **31**, 1079–1105.

DOI: doi.org/10.1007/s00180-015-0621-7

Dimitrova, D.S., Kaishev, V.K., Lattuada A. and Verrall, R.J. (2017). Geometrically designed, variable knot splines in Generalized (Non-)Linear Models. Available at openaccess.city.ac.uk

See Also

`NGeDS`; `GeDS-Class`; S3 methods such as `coef.GeDS`, `deviance.GeDS`, `knots.GeDS`, `print.GeDS` and `predict.GeDS`; `Integrate` and `Derive`; `PPolyRep`.

Examples

```
#####
# Generate a data sample for the response variable Y and the covariate
# X assuming Poisson distributed error and log link function
# See section 4.1 in Dimitrova et al. (2017)
set.seed(123)
N <- 500
f_1 <- function(x) (10*x/(1+100*x^2))*4+4
X <- sort(runif(N, min = -2, max = 2))
```

```

# Specify a model for the mean of Y to include only a component
# non-linear in X, defined by the function f_1
means <- exp(f_1(X))
# Generate Poisson distributed Y according to the mean model
Y <- rpois(N, means)

# Fit a Poisson GeDS regression using GGeDS
(Gmod <- GGeDS(Y ~ f(X), beta = 0.2, phi = 0.995, family = poisson(),
              Xextr = c(-2,2)))

# Plot the quadratic and cubic GeDS fits
plot(X,log(Y),xlab = "x", ylab = expression(f[1](x)))
lines(Gmod, n = 3, col = "red")
lines(Gmod, n = 4, col = "blue", lty = 2)
legend("topleft", c("Quadratic", "Cubic"),
      col = c("red", "blue"), lty = c(1,2))

# Generate GeDS prediction at X=0, first on the response scale and then on
# the predictor scale
predict(Gmod, n = 3, newdata = data.frame(X = 0))
predict(Gmod, n = 3, newdata = data.frame(X = 0), type = "link")

# Apply some of the other available methods, e.g.
# knots, coefficients and deviance extractions for the
# quadratic GeDS fit
knots(Gmod)
coef(Gmod)
deviance(Gmod)

# the same but for the cubic GeDS fit
knots(Gmod, n = 4)
coef(Gmod, n = 4)
deviance(Gmod, n = 4)

#####
# A real data example
# See Dimitrova et al. (2017), Section 4.2

data("coalMining")
(Gmod2 <- GGeDS(formula = accidents ~ f(years), beta = 0.1, phi = 0.98,
               family = poisson(), data = coalMining))
(Gmod3 <- GGeDS(formula = accidents ~ f(years), beta = 0.1, phi = 0.985,
               family = poisson(), data = coalMining))
plot(coalMining$years, coalMining$accidents, type = "h", xlab = "Years",
     ylab = "Accidents")
lines(Gmod2, tr = exp, n = 4, col = "red")
lines(Gmod3, tr = exp, n = 4, col = "blue", lty = 2)
legend("topright", c("phi = 0.98", "phi = 0.985"), col = c("red", "blue"),
      lty=c(1, 2))

## Not run:

```

```
#####
# The same regression in the example of GeDS
# but assuming Gamma and Poisson responses
# See Dimitrova et al. (2017), Section 4.2

data('BaFe2As2')
(Gmod4 <- GGeDS(intensity ~ f(angle), data = BaFe2As2, beta = 0.6, phi = 0.995, q = 3,
  family = Gamma(log), stoptype = "RD"))
plot(Gmod4)

(Gmod5 <- GGeDS(intensity ~ f(angle), data = BaFe2As2, beta = 0.1, phi = 0.995, q = 3,
  family = poisson(), stoptype = "SR"))
plot(Gmod5)

## End(Not run)

#####
# Life tables
# See Dimitrova et al. (2017), Section 4.2

data(EWmortality)
attach(EWmortality)
(M1 <- GGeDS(formula = Deaths ~ f(Age) + offset(log(Exposure)),
  family = poisson(), phi = 0.99, beta = 0.1, q = 3,
  stoptype = "LR"))

Exposure_init <- Exposure + 0.5 * Deaths
Rate <- Deaths / Exposure_init
(M2 <- GGeDS(formula = Rate ~ f(Age), weights = Exposure_init,
  family = quasibinomial(), phi = 0.99, beta = 0.1,
  q = 3, stoptype = "LR"))

op <- par(mfrow=c(2,2))
plot(Age, Deaths/Exposure, ylab = expression(mu[x]), xlab = "Age")
lines(M1, n = 3, tr = exp, lwd = 1, col = "red")
plot(Age, Rate, ylab = expression(q[x]), xlab = "Age")
lines(M2, n = 3, tr = quasibinomial()$linkinv, lwd = 1, col = "red")
plot(Age, log(Deaths/Exposure), ylab = expression(log(mu[x])), xlab = "Age")
lines(M1, n = 3, lwd = 1, col = "red")
plot(Age, quasibinomial()$linkfun(Rate), ylab = expression(logit(q[x])), xlab = "Age")
lines(M2, n = 3, lwd = 1, col = "red")
par(op)
```

Integrate

Defined integral of GeDS objects

Description

This function computes defined integrals of a fitted GeDS regression model.

Usage

```
Integrate(object, to, from, n = 3L)
```

Arguments

object	the GeDS-class object containing the GeDS fit which should be integrated. It should be the result of fitting a univariate GeDS regression via NGeDS or GGeDS .
to	numeric vector containing the upper limit(s) of integration.
from	optional numeric vector containing the lower limit(s) of integration. It should be either of size one or of the same size as the argument to. If left unspecified, by default it is set to the left-most limit of the interval embedding the observations of the independent variable.
n	integer value (2, 3 or 4) specifying the order (= degree +1) of the GeDS fit to be integrated. By default equal to 3L. Non-integer values will be passed to the function as.integer .

Details

The function is based on the well known property (c.f. De Boor, 2001, Chapter X, formula (33)) that the integral of a linear combination of appropriately normalized B-splines is equal to the sum of its corresponding coefficients, noting that the GeDS regression is in fact such a linear combination.

Since the function is based on this property, it is designed to work only on the predictor scale in the GNM (GLM) framework.

If the argument `from` is a single value, then it is taken as the lower limit of integration for all the defined integrals required, whereas the upper limits of integration are the values contained in the argument `to`. If the arguments `from` and `to` are of similar size, the integrals (as many as the size) are computed by sequentially taking the pairs of values in the `from` and `to` vectors as limits of integration.

References

De Boor, C. (2001). *A Practical Guide to Splines (Revised Edition)*. Springer, New York.

Examples

```
# Generate a data sample for the response variable
# Y and the single covariate X
# see Dimitrova et al. (2017), section 4.1
set.seed(123)
N <- 500
f_1 <- function(x) (10*x/(1+100*x^2))*4+4
X <- sort(runif(N, min = -2, max = 2))
# Specify a model for the mean of Y to include only
# a component non-linear in X, defined by the function f_1
means <- f_1(X)
# Add (Normal) noise to the mean of Y
Y <- rnorm(N, means, sd = 0.1)
```

```

# Fit GeDS regression using NGeDS
Gmod <- NGeDS(Y ~ f(X), beta = 0.6, phi = .995, Xextr = c(-2,2))

# Compute defined integrals (in TeX style)  $\int_{-1}^1 f(x)dx$ 
# and  $\int_{-1}^1 f(x)dx$ 
#  $f$  being the quadratic fit
Integrate(Gmod, to = c(-1,1), from = 1, n = 3)

# Compute defined integrals (in TeX style)  $\int_{-1}^1 f(x)dx$ 
# and  $\int_{-1}^1 f(x)dx$ 
#  $f$  being the quadratic fit
Integrate(Gmod, to = c(-1,1), from = c(1,-1), n = 3)

## Not run:
## This gives an error
Integrate(Gmod, to = 1, from = c(1,-1), n = 3)

## End(Not run)

```

IRLSfit

IRLS Estimation

Description

This function is an implementation of the IRLS estimation algorithm adjusted to the specific usage in the function [SplineReg_GLM](#).

Usage

```
IRLSfit(x, y, weights = rep(1, nobs), mustart = NULL, offset = rep(0,
nobs), family = gaussian(), control = list())
```

Arguments

x	a matrix of regression functions (e.g. B-splines and/or terms of the parametric part) evaluated at the sample values of the covariate(s).
y	a vector of size N containing the observed values of the response variable y .
weights	an optional vector of ‘prior weights’ to be put on the observations in case the user requires weighted IRLS fitting. It is a vector of 1s by default.
mustart	initial values for the vector of means of the response variable in the IRLS regression estimation. Must be a vector of length N .
offset	a vector of size N that can be used to specify a fixed covariate to be included in the predictor model avoiding the estimation of its corresponding regression coefficient. In case more than one covariate is fixed, the user should sum the corresponding coordinates of the fixed covariates to produce one common N -vector of coordinates.

family	a description of the error distribution and link function to be used in the model. This can be a character string naming a family function (e.g. "gaussian"), the family function itself (e.g. <code>gaussian</code>) or the result of a call to a family function (e.g. <code>gaussian()</code>). See family for details on family functions.
control	a list of parameters for controlling the IRLS fitting process to be passed on to <code>glm.control</code> . See <code>glm.fit</code> for further details.

Details

This function is a slightly modified version of the `glm.fit` from the package **stats** to which we refer for further details. The difference in the inputs of `IRLSfit` and `glm.fit` is that the former admits initial values only for the vector of means.

The output from `IRLSfit` has some additional slots compared to `glm.fit`. We note that the slots `weights`, `res2` and `z` contain values of the IRLS weights, "working residuals" and transformed responses computed *after* the last IRLS iteration, i.e. they are based on the estimated coefficients that are returned by `IRLSfit`.

The source code of `IRLSfit` contains also some commented lines that produce useful plots at each IRLS iteration. Normally, printing these plots is time consuming, but they could be run for inspection purposes.

Value

A list containing:

<code>coefficients</code>	a named vector containing the estimated regression coefficients;
<code>residuals</code>	the 'working' residuals, that are the residuals in the final iteration of the IRLS fit. Since cases with zero weights are omitted, their working residuals are NA;
<code>res2</code>	the working residuals after the final IRLS iteration. They are used within the knot placement steps of stage A of GeDS;
<code>fitted.values</code>	the fitted mean values, obtained by transforming the predictor by the inverse of the link function;
<code>rank</code>	the numeric rank of the fitted linear model;
<code>family</code>	the family object used;
<code>linear.predictors</code>	the fitted predictor;
<code>deviance</code>	a vector containing the deviances obtained at each IRLS iteration;
<code>lastdeviance</code>	the deviance at the last IRLS iteration;
<code>null.deviance</code>	The deviance for the null model (see glm documentation);
<code>iter</code>	the number of IRLS iterations performed;
<code>weights</code>	the working weights after the last IRLS iteration;
<code>prior.weights</code>	the "prior weights" (see the <code>weights</code> argument);
<code>df.residual</code>	the residual degrees of freedom;
<code>df.null</code>	the residual degrees of freedom for the null model;
<code>y</code>	the vector of values of the response variable used in the fitting;

z the transformed responses computed after the last IRLS iteration;
 converged logical. Was the IRLS algorithm judged to have converged?
 boundary logical. Is the fitted value on the boundary of the attainable values?

In addition, non-empty fits will have components qr, R and effects relating to the final weighted linear fit, see [lm.fit](#) documentation.

See Also

[glm.fit](#)

knots.GeDS *Knots method for GeDS objects*

Description

Method for the generic function [knots](#) that allows the user to extract vector of knots of a GeDS fit of a specified order contained in a [GeDS-class](#) object.

Usage

```
## S3 method for class 'GeDS'
knots(Fn, n = 3L, options = c("all", "internal"), ...)
```

Arguments

Fn the [GeDS-class](#) object from which the vector of knots for the specified GeDS fit should be extracted.

n integer value (2, 3 or 4) specifying the order (= degree +1) of the GeDS fit whose knots should be extracted. By default equal to 3L. Non-integer values will be passed to the function [as.integer](#).

options a character string specifying whether "all" knots, including the left-most and the right-most limits of the interval embedding the observations (the default) or only the "internal" knots should be extracted.

... potentially further arguments (required for compatibility with the definition of the generic function). Currently ignored, but with a warning.

Details

This is a method for the function [knots](#) in the **stats** package.

As [GeDS-class](#) objects contain three different fits (linear, quadratic and cubic), it is possible to specify the order of the GeDS fit whose knots are required via the input argument n.

Value

A vector in which each element represents a knot of the GeDS fit of the required order.

See Also

[knots](#) for the definition of the generic function; [NGeDS](#) and [GGeDS](#) for examples.

lines, GeDS-method	<i>Lines method for GeDS objects. Adds a GeDS curve to an existing plot.</i>
--------------------	--

Description

Lines method for GeDS objects. Adds a GeDS curve to an existing plot.

Usage

```
## S4 method for signature 'GeDS'
lines(x, n = 3L, transform = function(x) x,
      onlySpline = TRUE, data = data.frame(), ...)
```

Arguments

x	a GeDS-Class object from which the GeDS fit should be extracted.
n	integer value (2, 3 or 4) specifying the order (= degree +1) of the GeDS fit that should be plotted. By default equal to 3L. Non-integer values will be passed to the function as.integer .
transform	a function that can be used to transform the scale of the Y axis. Typically it can be the inverse of the link function if the plot is on the scale of the response variable.
onlySpline	logical variable specifying whether only the spline component of the fitted GeDS predictor model should be plotted or alternatively also the parametric component (see formula) should be plotted.
data	an optional <code>data.frame</code> , <code>list</code> or <code>environment</code> containing values of the independent variables for which the GeDS predicted values should be plotted. If left empty the values are extracted from the object x itself.
...	further arguments to be passed to the default lines function.

Details

This method can be used to add a curve corresponding to a particular GeDS fit to an active plot.

As GeDS objects contain three different fits (linear, quadratic and cubic), it is possible to specify the order of the GeDS regression to be plotted via the input argument n.

See Also

[lines](#) for the definition of the generic function; [NGeDS](#) and [GGeDS](#) for examples.

Examples

```
# Generate a data sample for the response variable
# Y and the single covariate X
set.seed(123)
N <- 500
f_1 <- function(x) (10*x/(1+100*x^2))*4+4
X <- sort(runif(N, min = -2, max = 2))
# Specify a model for the mean of Y to include only a component
# non-linear in X, defined by the function f_1
means <- f_1(X)
# Add (Normal) noise to the mean of Y
Y <- rnorm(N, means, sd = 0.1)

# Fit a GeDS regression model using NGeDS
(Gmod <- NGeDS(Y ~ f(X), beta = 0.6, phi = 0.995, Xextr = c(-2,2)))

# Plot the GeDS third order fit (the quadratic one)
# without its corresponding Polygon
plot(Gmod, type = "none")

# Add a curve corresponding to the second order fit (the linear one)
lines(Gmod, n = 2, col = "green", lwd = 2, lty = 3)
```

 NGeDS

Geometrically Designed Spline regression estimation

Description

NGeDS constructs a Geometrically Designed variable knots spline regression model referred to as a GeDS model, for a response having a Normal distribution.

Usage

```
NGeDS(formula, data, weights, beta = 0.5, phi = 0.99, min.intknots = 0,
       max.intknots = 500, q = 2, Xextr = NULL, Yextr = NULL,
       show.iters = FALSE, stoptype = "RD")
```

Arguments

formula	a description of the structure of the model to be fitted, including the dependent and independent variables. See formula for details.
data	an optional data frame, list or environment containing the variables of the model. If not found in data, the variables are taken from <code>environment(formula)</code> , typically the environment from which NGeDS is called.
weights	an optional vector of ‘prior weights’ to be put on the observations in the fitting process in case the user requires weighted GeDS fitting. It should be NULL or a numeric vector of the same length as the response variable in the argument formula .

<code>beta</code>	numeric parameter in the interval $[0, 1]$ tuning the knot placement in stage A of GeDS. See details.
<code>phi</code>	numeric parameter in the interval $[0, 1]$ specifying the threshold for the stopping rule (model selector) in stage A of GeDS. See also <code>stoptype</code> and details below.
<code>min.intknots</code>	optional parameter allowing the user to set a minimum number of internal knots required. By default equal to zero.
<code>max.intknots</code>	optional parameter allowing the user to set a maximum number of internal knots to be added by the GeDS estimation algorithm. By default equal to the number of knots for the saturated GeDS model.
<code>q</code>	numeric parameter which allows to fine-tune the stopping rule of stage A of GeDS, by default equal to 2. See details.
<code>Xextr</code>	numeric vector of 2 elements representing the left-most and right-most limits of the interval embedding the observations of the first independent variable. See details.
<code>Yextr</code>	numeric vector of 2 elements representing the left-most and right-most limits of the interval embedding the observations of the second independent variable (if the bivariate GeDS is run). See details.
<code>show.iters</code>	logical variable indicating whether or not to print information at each step.
<code>stoptype</code>	a character string indicating the type of GeDS stopping rule to be used. It should be either one of "SR", "RD" or "LR", partial match allowed. See details.

Details

The `NGeDS` function implements the GeDS methodology, recently developed by Kaishev et al. (2016) and extended in the `GGeDS` function for the more general GNM, (GLM) context, allowing for the response to have any distribution from the Exponential Family. Under the GeDS approach the (non-)linear predictor is viewed as a spline with variable knots which are estimated along with the regression coefficients and the order of the spline, using a two stage algorithm. In stage A, a linear variable-knot spline is fitted to the data applying iteratively least squares regression (see `lm` function). In stage B, a Schoenberg variation diminishing spline approximation to the fit from stage A is constructed, thus simultaneously producing spline fits of order 2, 3 and 4, all of which are included in the output, a `GeDS-Class` object.

As noted in `formula`, the argument `formula` allows the user to specify models with two components, a spline regression (non-parametric) component involving part of the independent variables identified through the function `f` and an optional parametric component involving the remaining independent variables. For `NGeDS` one or two independent variables are allowed for the spline component and arbitrary many independent variables for the parametric component. Failure to specify the independent variable for the spline regression component through the function `f` will return an error. See `formula`.

Within the argument `formula`, similarly as in other R functions, it is possible to specify one or more offset variables, i.e. known terms with fixed regression coefficients equal to 1. These terms should be identified via the function `offset`.

The parameter `beta` tunes the placement of a new knot in stage A of the algorithm. Once a current second-order spline is fitted to the data the regression residuals are computed and grouped by their sign. A new knot is placed at a location defined by the group for which a certain measure attains

its maximum. The latter measure is defined as a weighted linear combination of the range of each group and the mean of the absolute residuals within it. The parameter beta determines the weights in this measure correspondingly as beta and $1 - \text{beta}$. The higher it is, the more weight is put to the mean of the residuals and the less to the range of their corresponding x-values. The default value of beta is 0.5.

The argument `stoptype` allows to choose between three alternative stopping rules for the knot selection in stage A of GeDS, the "RD", that stands for *Ratio of Deviances*, the "SR", that stands for *Smoothed Ratio of deviances* and the "LR", that stands for *Likelihood Ratio*. The latter is based on the difference of deviances rather than on their ratio as in the case of "RD" and "SR". Therefore "LR" can be viewed as a log likelihood ratio test performed at each iteration of the knot placement. In each of these cases the corresponding stopping criterion is compared with a threshold value phi (see below).

The argument phi provides a threshold value required for the stopping rule to exit the knot placement in stage A of GeDS. The higher the value of phi, the more knots are added under the "RD" and "SR" stopping rules contrary to the case of the stopping rule "LR" where the lower phi is, more knots are included in the spline regression. Further details for each of the three alternative stopping rules can be found in Dimitrova et al. (2017).

The argument q is an input parameter that allows to fine-tune the stopping rule in stage A. It identifies the number of consecutive iterations over which the deviance should exhibit stable convergence so as the knot placement in stage A is terminated. More precisely, under any of the rules "RD", "SR" or "LR" the deviance at the current iteration is compared to the deviance computed q iterations before, i.e. before selecting the last q knots. Setting a higher q will lead to more knots being added before exiting stage A of GeDS.

Value

`GeDS-Class` object, i.e. a list of items that summarizes the main details of the fitted GeDS regression. See `GeDS-Class` for details. Some S3 methods are available in order to make these objects tractable, such as `coef`, `deviance`, `knots`, `predict` and `print` as well as S4 methods for `lines` and `plot`.

References

Kaishev, V.K., Dimitrova, D.S., Haberman, S. and Verrall, R.J. (2016). Geometrically designed, variable knot regression splines. *Computational Statistics*, **31**, 1079–1105.

DOI: doi.org/10.1007/s00180-015-0621-7

Dimitrova, D.S., Kaishev, V.K., Lattuada A. and Verrall, R.J. (2017). Geometrically designed, variable knot splines in Generalized (Non-)Linear Models

See Also

`GGeDS`; `GeDS-Class`; S3 methods such as `coef.GeDS`, `deviance.GeDS`, `knots.GeDS`, `print.GeDS` and `predict.GeDS`; `Integrate` and `Derive`; `PPolyRep`.

Examples

```
#####
# Generate a data sample for the response variable
```

```

# Y and the single covariate X
set.seed(123)
N <- 500
f_1 <- function(x) (10*x/(1+100*x^2))*4+4
X <- sort(runif(N, min = -2, max = 2))
# Specify a model for the mean of Y to include only a component
# non-linear in X, defined by the function f_1
means <- f_1(X)
# Add (Normal) noise to the mean of Y
Y <- rnorm(N, means, sd = 0.1)

# Fit a Normal GeDS regression using NGeDS
(Gmod <- NGeDS(Y ~ f(X), beta = 0.6, phi = 0.995, Xextr = c(-2,2)))

# Apply some of the available methods, e.g.
# coefficients, knots and deviance extractions for the
# quadratic GeDS fit
# Note that the first call to the function knots returns
# also the left and right limits of the interval containing
# the data
coef(Gmod, n = 3)
knots(Gmod, n = 3)
knots(Gmod, n = 3, options = "internal")
deviance(Gmod, n = 3)

# Add a covariate, Z, that enters linearly
Z <- runif(N)
Y2 <- Y + 2*Z + 1
# Re-fit the data using NGeDS
(Gmod2 <- NGeDS(Y2 ~ f(X) + Z, beta = 0.6, phi = 0.995, Xextr = c(-2,2)))
coef(Gmod2, n = 3)
coef(Gmod2, onlySpline = FALSE, n = 3)

## Not run:
#####
# Real data example
# See Kaishev et al. (2016), section 4.2
data('BaFe2As2')
(Gmod2 <- NGeDS(intensity ~ f(angle), data = BaFe2As2, beta = 0.6, phi = 0.99, q = 3))
plot(Gmod2)

## End(Not run)

#####
# bivariate example
# See Dimitrova et al. (2017), section 5

# Generate a data sample for the response variable
# Z and the covariates X and Y assuming Normal noise
set.seed(123)
doublesin <- function(x){
  sin(2*x[,1])*sin(2*x[,2])
}

```

```
x <- (round(runif(400, min = 0, max = 3),2))
y <- (round(runif(400, min = 0, max = 3),2))
z <- doublesin(cbind(x,y))
z <- z+rnorm(400, 0, sd = 0.1)
# Fit a two dimensional GeDS model using NGeDS
(BivGeDS <- NGeDS(z ~ f(x, y) , phi = 0.9, beta = 0.3,
  Xextr = c(0, 3), Yextr = c(0, 3)))
```

plot,GeDS-method *Plot method for GeDS objects. Plots GeDS fits.*

Description

Plot method for GeDS objects. Plots GeDS fits.

Usage

```
## S4 method for signature 'GeDS'
plot(x, which, DEV = FALSE, ask = FALSE, main,
  legend.pos = "topright", new.window = FALSE, wait = 0.5, n = 3L,
  type = c("Polygon", "NCI", "ACI", "none"), ...)
```

Arguments

x	a GeDS-Class object from which the GeDS fit(s) should be extracted.
which	a numeric vector specifying the iterations of stage A for which the corresponding GeDS fits should be plotted. It has to be a subset of 1:nrow(x\$stored). See details.
DEV	logical variable specifying whether a plot representing the deviance at each iteration of stage A should be produced or not.
ask	logical variable specifying whether the user should be prompted before changing the plot page.
main	optional character string to be used as a title of the plot.
legend.pos	the position of the legend within the panel. See legend for details.
new.window	logical variable specifying whether the plot should be shown in a new window or in the active one.
wait	time, in seconds, the system should wait before plotting a new page. Ignored if ask = TRUE.
n	integer value (2, 3 or 4) specifying the order (= degree +1) of the GeDS fit that should be plotted. By default equal to 3L. Non-integer values will be passed to the function as.integer .

type character string specifying the type of plot required. Should be set either to "Polygon" if the user wants to get also the control polygon of the GeDS fit, "NCI" or "ACI" if 95% confidence bands for the predictions should be plotted (see details) or "none" if only the fitted GeDS curve should be plotted. Applies only when plotting a univariate spline regression.

... further arguments to be passed to the `plot.default` function.

Details

This method is provided in order to allow the user to plot the GeDS fits contained in the `GeDS-Class` objects.

Since in Stage A of the GeDS algorithm the knots of a linear spline fit are sequentially located, one at a time, the user may wish to visually inspect this process using the argument `which`. The latter specifies a particular iteration number (or a vector of such numbers) for which the corresponding linear fit(s) should be plotted. The `ask` and `wait` arguments can help the user to manage these pages.

By means of `ask` the user can determine for how long each page should appear on the screen. Pages are sequentially replaced by pressing the enter button.

Note that, in order to ensure stability, if the object was produced by the function `GGeDS`, plotting intermediate fits of stage A is allowed only if `n = 2`, in contrast to objects produced by `NGeDS` for which plotting intermediate results is allowed also for `n = 2` or 3 results.

The confidence intervals obtained by setting `type = "NCI"` are approximate local bands obtained considering the knots as fixed constants. Hence the columns of the design matrix are seen as covariates and standard methodology relying on the `se.fit` option of `predict.lm` or `predict.glm` is applied.

Setting `type = "ACI"`, asymptotic confidence intervals are plotted. This option is applicable only if the canonical link function has been used in the fitting procedure.

See Also

`NGeDS` and `GGeDS`; `plot`.

Examples

```
#####
# Generate a data sample for the response variable
# Y and the single covariate X, assuming Normal noise
set.seed(123)
N <- 500
f_1 <- function(x) (10*x/(1+100*x^2))*4+4
X <- sort(runif(N, min = -2, max = 2))
# Specify a model for the mean of Y to include only a component
# non-linear in X, defined by the function f_1
means <- f_1(X)
# Add (Normal) noise to the mean of Y
Y <- rnorm(N, means, sd = 0.1)

# Fit a Normal GeDS regression using NGeDS
(Gmod <- NGeDS(Y ~ f(X), beta = 0.6, phi = 0.995, Xextr = c(-2,2)))
```

```

# Plot the final quadratic GeDS fit (red solid line)
# with its control polygon (blue dashed line)
plot(Gmod)

# Plot the quadratic fit obtained from the linear fit at the 10th
# iteration of stage A i.e. after 9 internal knots have been inserted
# by the GeDS procedure
plot(Gmod, which=10)

# Generate plots of all the intermediate fits obtained
# by running the GeDS procedure
## Not run:
plot(Gmod, which=1:16)

## End(Not run)

#####
# Generate a data sample for the response variable Y and the covariate
# X assuming Poisson distributed error and a log link function

set.seed(123)
N <- 500
f_1 <- function(x) (10*x/(1+100*x^2))*4+4
X <- sort(runif(N ,min = -2, max = 2))
# Specify a model for the mean of Y to include only a component
# non-linear in X, defined by the function f_1
means <- exp(f_1(X))
# Generate Poisson distributed Y according to the mean model
Y <- rpois(N,means)

# Fit a Poisson GeDS regression model using GGeDS
(Gmod2 <- GGeDS(Y ~ f(X), beta = 0.2, phi = 0.995, family = poisson(),
               Xextr = c(-2,2)))

# similar plots as before, but for the linear fit
plot(Gmod2, n = 2)
plot(Gmod2, which = 10, n = 2)
## Not run:
plot(Gmod2, which = 1:16, n = 2)
plot(Gmod2, which = 1:16, n = 2, ask = T)

## End(Not run)

```

Description

The function converts a GeDS fit which has a B-spline representation to a piecewise polynomial form.

Usage

```
PPolyRep(object, n = 3)
```

Arguments

object	the GeDS-class where the GeDS fit to be converted is found.
n	integer value (2, 3 or 4) specifying the order (= degree +1) of the GeDS fit which should be converted to a piecewise polynomial form. By default equal to 3L. Non-integer values will be passed to the function as.integer .

Details

This function converts a selected GeDS fit from a [GeDS-class](#) object represented in terms of B-splines into an object where the fit is represented in terms of piecewise polynomials.

The function wraps [polySpline](#) in order to let it accept [GeDS-class](#) objects as input. Hence the function provides a useful link between the package **GeDS** and the package **splines**, allowing the user to take advantage of the functions provided in the **splines** package.

Value

An object that inherits from classes "spline" and "polySpline". It is a list whose arguments are:

knots	a vector of size $k + 2$ containing the complete set of knots (internal knots plus the limits of the interval) of the GeDS fit.
coefficients	a $(k+2) \times n$ matrix containing the coefficients of the polynomials in the required piecewise polynomial representation.

Note

Let us note that the first $k + 1$ rows of the matrix contain the n coefficients of the $k + 1$ consecutive pieces of the piecewise polynomial representation. The last $(k + 2)$ -th row is extraneous and it appears as a result of the use of the function [polySpline](#).

Examples

```
# Generate a data sample for the response variable
# Y and the single covariate X
set.seed(123)
N <- 500
f_1 <- function(x) (10*x/(1+100*x^2))*4+4
X <- sort(runif(N, min = -2, max = 2))
# Specify a model for the mean of Y to include only
# a component non-linear in X, defined by the function f_1
means <- f_1(X)
# Add (Normal) noise to the mean of Y
Y <- rnorm(N, means, sd = 0.1)

# Fit a Normal GeDS regression using NGeDS
Gmod <- NGeDS(Y ~ f(X), beta = 0.6, phi = 0.995, Xextr = c(-2,2))
```

```

# construct the PP representation of the cubic GeDS fit
# and apply some functions of the package splines
Polymod <- PPolyRep(Gmod, 4)
require(splines)
class(Polymod)
splineKnots(Polymod)
knots(Gmod, n = 4)
plot(Polymod)

# Generate a plot showing the PP representation
# based on the same example
knt <- splineKnots(Polymod)
coeffs <- coef(Polymod)
plot(Gmod, n = 4, legend = FALSE, main = "Cubic Curves")
cols <- sample(heat.colors(length(knt)), length(knt))
for(i in 1:(length(knt))){
  curve(coeffs[i,1] + coeffs[i,2]*(x - knt[i])+
        coeffs[i,3]*(x - knt[i])^2+
        coeffs[i,4]*(x - knt[i])^3,
        add = TRUE, col = cols[i])
  abline(v = knt[i])
}

```

predict.GeDS

Predict method for GeDS objects

Description

This is a user friendly method to compute predictions from GeDS objects.

Usage

```

## S3 method for class 'GeDS'
predict(object, newdata, type = c("response", "link", "terms"),
        n = 3L, ...)

```

Arguments

object	the GeDS-class object for which the computation of the predicted values is required.
newdata	an optional data.frame, list or environment containing values of the independent variables for which predicted values of the predictor model (including the GeDS and the parametric components) should be computed. If left empty the values are extracted from the object x itself.
type	character string indicating the type of prediction required. By default it is equal to "response", i.e. the result is on the scale of the response variable. See details for the other options.

n integer value (2, 3 or 4) specifying the order (= degree +1) of the GeDS fit whose predicted values should be computed. By default equal to 3L. Non-integer values will be passed to the function `as.integer`.

... potentially further arguments (required by the definition of the generic function.). They are ignored, but with a warning.

Details

This is a method for the function `predict` that allows the user to handle `GeDS-Class` objects.

In analogy with the function `predict.glm` in the `stats` package, the user can specify the scale on which the predictions should be computed through the argument `type`. If the predictions are required to be on the scale of the response variable, the user should set `type = "response"`, which is the default. Alternatively if one wants the predictions to be on the predictor scale, it is necessary to set `type = "link"`.

By specifying `type = "terms"`, it is possible to inspect the predicted values separately for each single independent variable which enter either the GeD spline component or the parametric component of the predictor model. In this case the returned result is a matrix whose columns correspond to the terms supplied via `newdata` or extracted from the object.

As GeDS objects contain three different fits (linear, quadratic and cubic), it is possible to specify the order for which GeDS predictions are required via the input argument `n`.

Value

A numeric vector corresponding to the predicted values (if `type = "link"` or `type = "response"`). If `type = "terms"` a numeric matrix with a column per term.

See Also

`predict` for the standard definition; `GGeDS` for examples.

print.GeDS *Print method for GeDS objects*

Description

Method for the generic function `print` that allows to print on screen the main information related to the fitted predictor model that can be extracted from a `GeDS-class` object.

Usage

```
## S3 method for class 'GeDS'
print(x, digits = max(3L, getOption("digits") - 3L), ...)
```

Arguments

x	the <code>GeDS-class</code> object for which the main information should be printed on screen.
digits	number of digits to be printed.
...	potentially further arguments (required by the definition of the generic function).

Details

This method allows to print on screen basic information related to the fitted predictor model such as the function call, the number of internal knots for the linear GeDS fit and the deviances for the three (linear, quadratic and cubic) fitted predictor models embedded in the `GeDS-class` object.

Value

This function returns (invisibly) the same input object, but adding the slot `Print` that contains the three sub-slots:

Nknots	the number of internal knots of the linear GeDS fit
Deviances	the deviances of the three (linear, quadratic and cubic) GeDS fits
Call	the call to the function that produced the x object

See Also

[print](#) for the standard definition.

SplineReg	<i>Estimation of the coefficients of a predictor model with spline and possibly parametric components.</i>
-----------	--

Description

Functions that estimate the coefficients of a predictor model involving a spline component and possibly a parametric component applying (Iteratively Re-weighted) Least Squares (IR)LS iteration.

Usage

```
SplineReg_LM(X, Y, Z = NULL, offset = rep(0, NROW(Y)), weights = rep(1,
length(X)), InterKnots, n, extr = range(X), prob = 0.95)
```

```
SplineReg_GLM(X, Y, Z, offset = rep(0, nobs), weights = rep(1, length(X)),
InterKnots, n, extr = range(X), family, mustart, inits = NULL,
etastart = NULL)
```

Arguments

<code>X</code>	a numeric vector containing N sample values of the covariate chosen to enter the spline regression component of the predictor model.
<code>Y</code>	a vector of size N containing the observed values of the response variable y .
<code>Z</code>	a design matrix with N rows containing other covariates selected to enter the parametric component of the predictor model (see formula). If no such covariates are selected, it is set to NULL by default.
<code>offset</code>	a vector of size N that can be used to specify a fixed covariate to be included in the predictor model avoiding the estimation of its corresponding regression coefficient. In case more than one covariate is fixed, the user should sum the corresponding coordinates of the fixed covariates to produce one common N -vector of coordinates. The argument <code>offset</code> is particularly useful in <code>SplineReg_GLM</code> if the link function used is not the identity.
<code>weights</code>	an optional vector of ‘prior weights’ to be put on the observations in the fitting process in case the user requires weighted fitting. It is a vector of 1s by default.
<code>InterKnots</code>	a numeric vector containing the locations of the internal knots necessary to compute the B-splines. In GeDS these are the internal knots in a current iteration of stage A.
<code>n</code>	integer value specifying the order of the spline to be evaluated. It should be 2 (linear spline), 3 (quadratic spline) or 4 (cubic spline). Non-integer values will be passed to the function as.integer .
<code>extr</code>	optional numeric vector of 2 elements representing the left-most and right-most limits of the interval embedding the sample values of X . By default equal correspondingly to the smallest and largest values of X .
<code>prob</code>	the confidence level to be used for the confidence bands in the <code>SplineReg_LM</code> fit. See details below.
<code>family</code>	a description of the error distribution and link function to be used in the model. This can be a character string naming a family function, a family function or the result of a call to a family function. See family for details of family functions.
<code>mustart</code>	initial values for the vector of means in the IRLS estimation. Must be a vector of length N .
<code>inits</code>	a numeric vector of length $\text{length}(\text{InterKnots}) + n + \text{NCOL}(Z)$ providing initial values for the coefficients, to be used in the IRLS estimation (alternative to providing the <code>mustart</code> vector).
<code>etastart</code>	initial values for the predictor in the IRLS estimation (alternative to providing either <code>inits</code> or <code>mustart</code>). Must be a vector of length N .

Details

The functions estimate the coefficients of a predictor model with a spline component (and possibly a parametric component) for a given, fixed order and vector of knots of the spline and a specified distribution of the response variable (from the Exponential Family). The functions `SplineReg_LM` and `SplineReg_GLM` are based correspondingly on LS and IRLS and used correspondingly in [NGeDS](#) and [GGeDS](#), to estimate the coefficients of the final GeDS fits of stage B, after their knots have been positioned to coincide with the Greville abscissas of the knots of the linear fit from stage A (see

Dimitrova et al. 2017). Additional inference related quantities are also computed (see Value below). The function `SplineReg_GLM` is also used to estimate the coefficients of the linear GeDS fit of stage A within `GGeDS`, whereas in `NGeDS` this estimation is performed internally leading to faster R code.

In addition `SplineReg_LM` computes some useful quantities among which confidence intervals and the Control Polygon (see Section 2 of Kaishev et al. 2016).

The confidence intervals contained in the output slot `NCI` are approximate local bands obtained considering the knots as fixed constants. Hence the columns of the design matrix are seen as covariates and standard methodology relying on the `se.fit` option of `predict.lm` or `predict.glm` is used. In the `ACI` slot, asymptotic confidence intervals are provided, following Kaishev et al (2006).

As mentioned, `SplineReg_GLM` is intensively used in Stage A of the GeDS algorithm implemented in `GGeDS` and in order to make it as fast as possible input data validation is mild. Hence it is expected that the user checks carefully the input parameters before using `SplineReg_GLM`. The "Residuals" in the output of this function are similar to the so called "working residuals" in the `glm` function. "Residuals" are the residuals r_i used in the knot placement procedure, i.e.

$$r_i = (y_i - \hat{\mu}_i) \frac{d\mu_i}{d\eta_i},$$

but in contrast to `glm` "working residuals", they are computed using the final IRLS fitted $\hat{\mu}_i$. "Residuals" are then used in locating the knots of the linear spline fit of Stage A.

In `SplineReg_GLM` confidence intervals are not computed.

Value

A list containing:

Theta	a vector containing the fitted coefficients of the spline regression component and the parametric component of the predictor model.
Predicted	a vector of N predicted mean values of the response variable computed at the sample values of the covariate(s).
Residuals	a vector containing the normal regression residuals if <code>SplineReg_LM</code> is called or the residuals described in Details if <code>SplineReg_GLM</code> is called.
RSS	the deviance for the fitted predictor model, defined as in Dimitrova et al. (2017), which for <code>SplineReg_LM</code> coincides with the Residual Sum of Squares.
NCI	a list containing the lower (Low) and upper (Upp) limits of the approximate confidence intervals computed at the sample values of the covariate(s). See details above.
Basis	the matrix of B-spline regression functions and the covariates of the parametric part evaluated at the sample values of the covariate(s).
Polygon	a list containing x-y coordinates ("Kn" and "Thetas") of the vertices of the Control Polygon, see Dimitrova et al. (2017).
deviance	a vector containing deviances computed at each IRLS step (computed only with the <code>SplineReg_GLM</code>).
temporary	the result of the function <code>lm</code> if <code>SplineReg_LM</code> is used or the output of the function <code>IRLSfit</code> (which is similar to the output from <code>glm.fit</code>), if <code>SplineReg_GLM</code> is used.

References

Kaishev, V. K., Dimitrova, D. S., Haberman, S. & Verrall, R. J. (2006). Geometrically designed, variable knot regression splines: asymptotics and inference (*Statistical Research Paper No. 28*). London, UK: Faculty of Actuarial Science & Insurance, City University London.

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See Also

[NGeDS](#), [GGeDS](#), [Fitters](#), [IRLSfit](#), [lm](#) and [glm.fit](#).

Index

*Topic **package**

- GeDS-package, 2
- as.integer, 6–8, 21, 24, 25, 30, 33, 35, 37
- BaFe2As2, 3
- coalMining, 5
- coef, 5, 6, 18, 28
- coef.GeDS, 5, 18, 28
- coefficients, 5, 6
- coefficients.GeDS (coef.GeDS), 5
- Derive, 7, 18, 28
- deviance, 8, 9, 18, 28
- deviance.GeDS, 8, 18, 28
- EWmortality, 9
- f, 3, 9, 14
- family, 12, 16, 23, 37
- Fitters, 11, 15, 39
- formula, 3, 6, 9–11, 14, 16, 17, 25–27, 37
- formula.GeDS, 13
- gaussian, 12, 16, 23
- GeDS (GeDS-package), 2
- GeDS-Class, 28
- GeDS-Class (GeDS-class), 14
- GeDS-class, 14
- GeDS-package, 2
- GenUnivariateFitter, 15
- GenUnivariateFitter (Fitters), 11
- GGeDS, 3, 7, 9–16, 16, 21, 25, 27, 28, 31, 35, 37–39
- glm, 14, 23, 38
- glm.control, 23
- glm.fit, 23, 24, 38, 39
- Integrate, 18, 20, 28
- IRLSfit, 17, 22, 38, 39
- knots, 18, 24, 25, 28
- knots.GeDS, 18, 24, 28
- legend, 30
- lines, 18, 25, 28
- lines, GeDS-method, 25
- lines.GeDS (lines, GeDS-method), 25
- lm, 14, 27, 38, 39
- lm.fit, 24
- NGeDS, 3, 6, 7, 9–18, 21, 25, 26, 31, 37–39
- offset, 14, 17, 27
- plot, 18, 28, 31
- plot, GeDS-method, 30
- plot.default, 31
- plot.GeDS (plot, GeDS-method), 30
- polySpline, 33
- PPolyRep, 18, 28, 32
- predict, 18, 28, 35
- predict.GeDS, 18, 28, 34
- predict.glm, 35
- print, 18, 28, 35, 36
- print.GeDS, 18, 28, 35
- splineDesign, 7
- SplineReg, 15, 36
- SplineReg_GLM, 22
- SplineReg_GLM (SplineReg), 36
- SplineReg_LM (SplineReg), 36
- UnivariateFitter (Fitters), 11