6: Generalized Additive Models

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Ideas and issues illustrated by the graphs in this vignette

Generalized Additive Models (GAMs) extend linear and generalized linear models to include smooth functions of explanatory variables, where the smoothness may be determined automatically. The graphs shown here illustrate some of the possibilities.[1]

Note: Figure 6.9 shows the results of simulations. The version of this figure that is shown in Section 2 is, in order to keep to a minimum the time taken to process the vignette, for 25 simulations only. This is useful mainly as a check that the code does what is expected of it. More realistically, specify 500 or 1000 (as in the text) simulations.

1 Code for the Figures

```
fig6.1 <- function(plotit=TRUE){
    matohms <- data.frame(model.matrix(with(fruitohms, ~ poly(juice, 4))))
    names(matohms) <- c("Intercept", paste("poly4",1:4, sep=""))
    form <- formula(paste(paste(names(matohms), collapse="+"), "~ juice"))
    matohms$juice <- fruitohms$juice
    gph1 <- xyplot(form, data=matohms, layout=c(1,5), scales=list(tck=0.5),
                   ylab="Basis terms",
                   strip=strip.custom(strip.names=TRUE,
                   var.name="",
                   sep=expression(""),
                   factor.levels=c("Constant","Linear","Quadratic",
                                   "Cubic","Quartic")),
                   panel=function(x,y,...){
                       llines(smooth.spline(x,y))},
                   outer=TRUE,
                   legend=list(top=list(fun=grid::textGrob,
```

[1] Display of the figures can be suppressed, when processing this vignette through *knitr*, by placing an object `doFigs=FALSE` is the workspace.

```
                               args=list(label="A: Basis functions",
                               just="left", x=0))))
    b <- coef(lm(I(ohms/1000) ~ poly(juice,4), data=fruitohms))
    matohms <- sweep(model.matrix(with(fruitohms, ~ poly(juice, 4))),
                     2, b, "*")
    matohms <- data.frame(matohms)
    names(matohms) <- c("Intercept", paste("poly4",1:4, sep=""))
    form <- formula(paste(paste(names(matohms), collapse="+"), "~ juice"))
    matohms$juice <- fruitohms$juice
    matohms$Kohms <- fruitohms$ohms/1000
    nam <- lapply(1:5, function(x)substitute(A %*% B,
                                             list(A=round(b[x],2),
                                                  B=c("Constant","Linear",
                                                  "Quadratic","Cubic",
                                                  "Quartic")[x])))
    gph2 <- xyplot(form, data=matohms, layout=c(1,5),, scales=list(tck=0.5),
                   ylab="Add the contributions from these curves",
                   strip=strip.custom(strip.names=TRUE,
                   var.name="",
                   sep=expression(""),
                   factor.levels=as.expression(nam)),
                   panel=function(x,y,...){
                       llines(smooth.spline(x,y))},
                   outer=TRUE,
                   legend=list(top=list(fun=grid::textGrob,
                         args=list(label="B: Contribution to fitted curve",
                                   just="left", x=0))))
    if(plotit){
        print(gph1, position=c(0,0,.5,1))
        print(gph2, position=c(.5,0,1,1), newpage=FALSE)
}
    invisible(list(gph1, gph2))
}
```

```
fig6.2 <- function(){
    plot(ohms ~ juice, data=fruitohms, ylim=c(0, max(ohms)*1.02))
    ## 3 (=2+1) degrees of freedom natural spline
    fitns2 <- fitted(lm(ohms ~ splines::ns(juice, df=2), data=fruitohms))
    lines(fitns2 ~ juice, data=fruitohms, col="gray40")
    ## 4 (=3+1) degrees of freedom natural spline
    fitns3 <- fitted(lm(ohms ~ splines::ns(juice, df=3), data=fruitohms))
    lines(fitns3 ~ juice, data=fruitohms, lty=2, lwd=2, col="gray40")
    legend("topright", title="D.f. for cubic regression natural spline",
           legend=c("3  [ns(juice, 2)]",
```

```
           "4  [ns(juice, 3)]"),
           lty=c(1,2), lwd=c(1,2), cex=0.8)
    plot(ohms ~ juice, data=fruitohms, ylim=c(0, max(ohms)*1.02))
    ## 3 (=2+1) degrees of freedom natural spline
    fitns2 <- fitted(lm(ohms ~ splines::ns(juice, df=2), data=fruitohms))
    lines(fitns2 ~ juice, data=fruitohms, col="gray40")
    ## 4 (=3+1) degrees of freedom natural spline
    fitns3 <- fitted(lm(ohms ~ splines::ns(juice, df=3), data=fruitohms))
    lines(fitns3 ~ juice, data=fruitohms, lty=2, lwd=2, col="gray40")
    legend("topright", title="D.f. for cubic regression natural spline",
           legend=c("3  [ns(juice, 2)]",
           "4  [ns(juice, 3)]"),
           lty=c(1,2), lwd=c(1,2), cex=0.8)
}
```

```
fig6.3 <- function(){
    ohms.lm <- lm(ohms ~ ns(juice, df=3), data=fruitohms)
    termplot(ohms.lm, partial=TRUE, se=TRUE)
}
```

```
fig6.4 <- function(plotit=TRUE){
    matohms2 <- model.matrix(with(fruitohms, ~ splines::ns(juice, 2)))
    matohms3 <- model.matrix(with(fruitohms, ~ splines::ns(juice, 3)))
    m <- dim(matohms3)[1]
    longdf1 <- data.frame(juice=rep(fruitohms$juice,4),
                          basis2 = c(as.vector(matohms2),rep(NA,m)),
                          basis3 = as.vector(matohms3),
                          gp = factor(rep(c("Intercept",
                          paste("spline",1:3, sep="")),
                          rep(m,4))))
    gph1 <- xyplot(basis3 ~ juice | gp, data=longdf1, layout=c(1,4),
                   scales=list(tck=0.5),
                   ylab="Basis terms", strip=FALSE,
                   strip.left=strip.custom(strip.names=TRUE,
                   var.name="",
                   sep=expression(""),
                   factor.levels=c("Constant","Basis 1","Basis 2",
                   "Basis 3")),
                   par.settings=simpleTheme(lty=c(2,2,1,1)),
                   panel=function(x,y,subscripts){
                       llines(smooth.spline(x,y))
                       y2 <- longdf1$basis2[subscripts]
                       if(!any(is.na(y2))) llines(smooth.spline(x,y2),lty=1)},
```

```
                  outer=TRUE,
                  legend=list(top=list(fun=grid::textGrob,
                              args=list(label="A:Basis functions",
                              just="left", x=0))))
    b2 <- coef(lm(I(ohms/1000) ~ splines::ns(juice,2), data=fruitohms))
    b3 <- coef(lm(I(ohms/1000) ~ splines::ns(juice,3), data=fruitohms))
    spline2 <- as.vector(sweep(matohms2, 2, b2, "*"))
    spline3 <- as.vector(sweep(matohms3, 2, b3, "*"))
    longdf2 <- data.frame(juice=rep(fruitohms$juice,4),
                         spline2 = c(spline2, rep(NA,m)), spline3=spline3,
                         gp = factor(rep(c("Intercept",
                                     paste("spline",1:3, sep="")),
                         rep(m,4))))
    yran <- range(c(spline2, spline3))
    yran <- c(-6,8.5)
    gph2 <- xyplot(spline3 ~ juice | gp, data=longdf2, layout=c(1,4),
                  scales=list(tck=0.5, y=list(at=c(-4, 0, 4,8))), ylim=yran,
                  ylab="Add these contributions (ohms x 1000)", strip=FALSE,
                  strip.left=strip.custom(strip.names=TRUE,
                  var.name="",
                  sep=expression(""),
                  factor.levels=c("Const","Add 1","Add 2","Add 3")),
                  par.settings=simpleTheme(lty=c(2,2,1,1)),
                  panel=function(x,y,subscripts){
                      llines(smooth.spline(x,y))
                      y2 <- longdf2$spline2[subscripts]
                      if(!any(is.na(y2))) llines(smooth.spline(x,y2),lty=1)},
                  outer=TRUE,
                  legend=list(top=list(fun=grid::textGrob,
                              args=list(label="B: Contribution fo fitted curve",
                              just="left", x=0))))
    if(plotit){
        print(gph1, position=c(0,0,.5,1))
        print(gph2, position=c(.5,0,1,1), newpage=FALSE)
    }
    invisible(list(gph1, gph2))
}
```

```
fig6.5 <- function(){
    res <- resid(lm(log(Time) ~ log(Distance), data=worldRecords))
    wr.gam <- gam(res ~ s(log(Distance)), data=worldRecords)
    plot(wr.gam, residuals=TRUE, pch=1, las=1, ylab="Fitted smooth")
}
```

```
fig6.6 <-
function () {
    res <- resid(lm(log(Time) ~ log(Distance), data=worldRecords))
    wr.gam <- gam(res ~ s(log(Distance)), data=worldRecords)
    gam.check(wr.gam)
}
```

```
fig6.7 <-
function (mf=3,nf=2)
{
  opar <- par(mfrow=c(mf,nf), mar=c(0.25, 4.1, 0.25, 1.1))
    set.seed(29)         # Ensure exact result is reproducible
    res <- resid(lm(log(Time) ~ log(Distance), data=worldRecords))
    npanels <- mf*nf
    for(i in 1:npanels){
        permres <- sample(res)  # Random permutation
                                        # 0 for left-handers;  1 for right
        perm.gam <- gam(permres ~ s(log(Distance)), data=worldRecords)
        plot(perm.gam, las=1, rug=if(i<5) FALSE else TRUE, ylab="Fit")
    }
  par(opar)
}
```

```
fig6.8 <- function(){
    meuse.gam <- gam(log(lead) ~ s(elev) + s(dist) + ffreq + soil,
                           data=meuse)
    plot(meuse.gam, residuals=TRUE, se=TRUE, pch=1)
    termplot(meuse.gam, terms="ffreq", se=TRUE)
    termplot(meuse.gam, terms="soil", se=TRUE)
}
```

```
fig6.9 <- function(nsim=1000, caption=NULL){
  opar <- par(mfrow=c(1,2), oma=c(0,0,1.6,0.6))
  if(missing(caption))captCol <- "black" else captCol <- "blue"
  if(is.null(caption))caption <- paste("Graphs are from", nsim, "simulations")
    if(!exists("meuseML.gam"))
    meuseML.gam <- gam(log(lead) ~ s(elev) + s(dist) + ffreq + soil,
                       data=meuse, method="ML")
    if(!exists("meusexML.gam"))
    meusexML.gam <- gam(log(lead) ~ s(elev, dist) + ffreq + soil,
                        data=meuse, method="ML")
    ## Now simulate from meuseML.gam
```

```
    simY <- simulate(meuseML.gam, nsim=nsim)
    simResults <- matrix(0, nrow=nsim, ncol=3)
    colnames(simResults) <- c( "deltaDf", "fsim", "psim")
    for(i in 1:nsim){
        mML.gam <- gam(simY[,i] ~ s(elev) + s(dist) + ffreq + soil,
                       data=meuse, method="ML")
        mxML.gam <- gam(simY[,i] ~ s(elev, dist) + ffreq + soil,
                        data=meuse, method="ML")
        aovcomp <- anova(mML.gam, mxML.gam, test="F")
        simResults[i,] <- unlist(aovcomp[2, c("Df", "F", "Pr(>F)")])
    }
    ## Now plot the £p£-statistics and £F£-statistics
    ## against the change in degrees of freedom:
    colcode <- c("gray", "black")[1+(simResults[,"deltaDf"]>=1)]
    simResults <- as.data.frame(simResults)
    plot(psim ~ deltaDf, log="y", xlab="Change in degrees of freedom",
         ylab=expression(italic(p)*"-value"), col=colcode, data=simResults)
    abline(v=1, lty=2, col="gray")
    mtext("A", side=3, line=0.25, adj=0)
    mtext("1", side=1, at=1, line=0, cex=0.75)
    plot(fsim ~ deltaDf, log="y", xlab="Change in degrees of freedom",
         ylab=expression(italic(F)*"-statistic"),  col=colcode,
         data=simResults)
    abline(v=1, lty=2, col="gray")
    mtext("1", side=1, at=1, line=0, cex=0.75)
    mtext("B", side=3, line=0.25, adj=0)
  mtext(side=3, line=0.5, adj=0.052, outer=TRUE, caption, col=captCol)
    invisible(simResults)
  par(opar)
}
```

```
fig6.10A <- function(){
    if(!exists("meuseML.gam"))
    meuseML.gam <- gam(log(lead) ~ s(elev) + s(dist) + ffreq + soil,
                       data=meuse, method="ML")
    plot(meuseML.gam)
    termplot(meuseML.gam, terms="ffreq", se=TRUE)
    termplot(meuseML.gam, terms="soil", se=TRUE)
    mtext(side=3, line=0.65, "A: Add effects of dist and elev", outer=TRUE,
          cex=0.8, adj=0)
}
```

```
fig6.10B <- function(){
    if(!exists("meusexML.gam"))
    meusexML.gam <- gam(log(lead) ~ s(elev, dist) + ffreq + soil,
                        data=meuse, method="ML")
    plot(meusexML.gam)
    termplot(meusexML.gam, terms="ffreq", se=TRUE)
    termplot(meusexML.gam, terms="soil", se=TRUE)
    mtext(side=3, line=0.65, "B: Fit surface to dist and elev", outer=TRUE,
      cex=0.8, adj=0)
}
```

```
fig6.10 <- function()
print("Run fig6.10A() and fig6.10B() separately")
```

```
fig6.11 <- function(){
    hand <- with(cricketer, as.vector(as.vector(unclass(left)-1)))
                                        # 0 for left-handers
                                        # 1 for right
    hand.gam <- gam(hand ~ s(year), data=cricketer, family=binomial)
    plot(hand.gam, las=1, xlab="", ylab="Pr(left-handed)",
         trans=function(x)exp(x)/(1+exp(x)),
         shift=mean(predict(hand.gam)))
}
```

```
fig6.12 <- function(mf=3,nf=2){
    opar <- par(mfrow=c(mf,nf), mar=c(0.25, 4.1, 0.25, 1.1))
    npanel <- mf*nf
    for(i in 1:npanel){
        hand <- sample(c(0,1), size=nrow(cricketer), replace=TRUE,
                       prob=c(0.185, 0.815))
                                        # 0 for left-handers
                                        # 1 for right
        hand.gam <- gam(hand ~ s(year), data=cricketer, family=binomial)
        plot(hand.gam, las=1, xlab="",
             rug=if(i<4)FALSE else TRUE,
             trans=function(x)exp(x)/(1+exp(x)),
             shift=mean(predict(hand.gam)))
        }
        par(opar)
}
```

```
fig6.13 <- function(){
    rtlef <- data.frame(with(cricketer, as(table(year, left), "matrix")))
    rtlef <- within(rtlef, year <- as.numeric(rownames(rtlef)))
    right.gam <-  gam(right ~ s(year), data=rtlef, family=poisson)
    left.gam <-  gam(left ~ s(year), data=rtlef, family=poisson)
    rtlef <- within(rtlef,
                {fitright <- predict(right.gam, type="response")
                 fitleft <- predict(left.gam, type="response")})
    key.list <- list(text=expression("Right-handers", "Left-handers",
        "Left-handers "%*%" 4"),
                     corner=c(0,1), x=0, y=0.985,
                     points=FALSE, lines=TRUE)
    parset <- simpleTheme(col=c("blue", "purple", "purple"),
                          lty=c(1,1,2), lwd=c(2,2, 1))
    gph <- xyplot(fitright+fitleft+I(fitleft*4) ~ year, data=rtlef,
                  auto.key=key.list, par.settings=parset,tck=-0.05,
                  xlab="",
                  ylab="Number of cricketers\nborn in given year",
                  type="l", ylim=c(0,70))
    print(gph)
}
```

```
countAccs <- function(data=airAccs, dateCol="Date",
                      fromDate = as.Date("2006-01-01"),
                      by="1 day", prefix="num"){
  dfCount <- eventCounts(data, dateCol=dateCol,
                         from= fromDate, by=by,
                         prefix=prefix)
  dfCount[, "day"] <- julian(dfCount[,"Date"], origin=fromDate)
  dfCount
}
##
fig6.14 <- function()
    print("Run the separate functions fig6.14A() and fig6.14B()")
fig6.14A <- function(fromDate=as.Date("2006-01-01"), basis.df=50){
  if(!exists('dfDay06'))dfDay06 <- countAccs(fromDate=fromDate)
year <- seq(from=fromDate, to=max(dfDay06$Date), by="1 year")
atyear=julian(year, origin=fromDate)
dfDay06.gam <-
  gam(formula = num ~ s(day, k=basis.df), family = quasipoisson,
      data = dfDay06)
av <- mean(predict(dfDay06.gam))
plot(dfDay06.gam, xaxt="n", shift=av, trans=exp, rug=FALSE, xlab="",
     ylab="Estimated rate per day")
```

```
axis(1, at=atyear, labels=format(year, "%Y"))
mtext(side=3, line=0.75, "A: Events per day, vs date", adj=0)
}
fig6.14B <- function(fromDate=as.Date("2006-01-01"), basis.df=50){
  if(!exists('dfWeek06'))dfWeek06 <- countAccs(fromDate=fromDate,
                                               by="1 week")
dfWeek06.gam <- gam(num~s(day, k=basis.df), data=dfWeek06,
                    family=quasipoisson)
av <- mean(predict(dfWeek06.gam))
year <- seq(from=fromDate, to=max(dfWeek06$Date), by="1 year")
atyear=julian(year, origin=fromDate)
plot(dfWeek06.gam, xaxt="n", shift=av, trans=exp, rug=FALSE, xlab="",
      ylab="Estimated rate per week")
axis(1, at=atyear, labels=format(year, "%Y"))
mtext(side=3, line=0.75, "B: Events per week, vs date", adj=0)
}
```

2 Show the Figures

Unless doFigs is found in the workspace and is FALSE, then subject to checks that all necessary datasets and packages are available, the figures are now shown.

```
if(!exists("doFigs")) doFigs <- TRUE
```

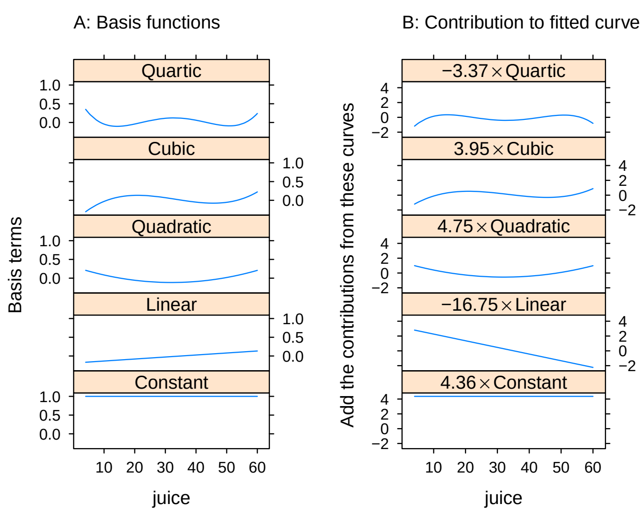
```
if(doFigs){
pkgs <- c("DAAG","mgcv","splines","gamclass")
z <- sapply(pkgs, require, character.only=TRUE, warn.conflicts=FALSE)
if(any(!z)){
  notAvail <- paste(names(z)[!z], collapse=", ")
  print(paste("The following packages require to be installed:", notAvail))
}
}
```

```
if(doFigs){
    if(!exists('meuse')){
        cat("Will try to load dataset 'meuse' from package 'sp'")
        if(!require(sp))stop("Package 'sp' is not installed") else {
            data(meuse)
            meuse$ffreq <- factor(meuse$ffreq)
            meuse$soil <- factor(meuse$soil)
        }
```

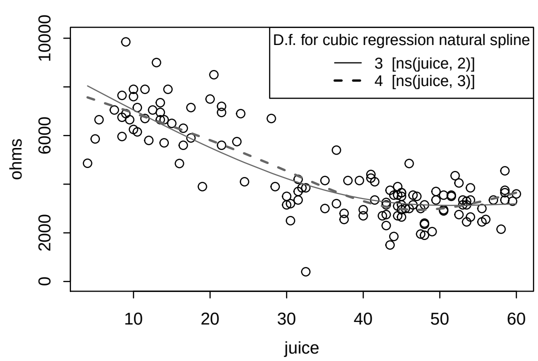
```
}
    if(!exists('Electricity')){
        cat("Will try to load dataset 'Electricity' from package 'Ecdat'")
        if(!require(Ecdat))stop("Package 'Ecdat' is not installed") else {
            data(Electricity)
        }
}
}
```

```
Will try to load dataset 'meuse' from package 'sp'Will try to load dataset 'Electricity' fro
```

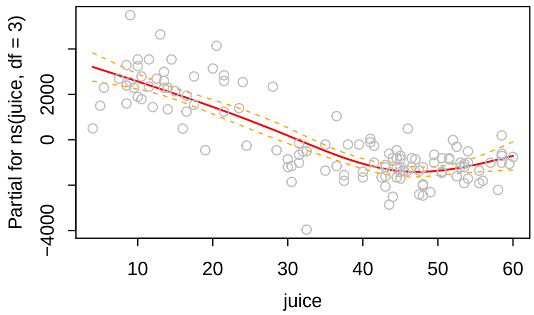
```
if(doFigs)fig6.1()
```



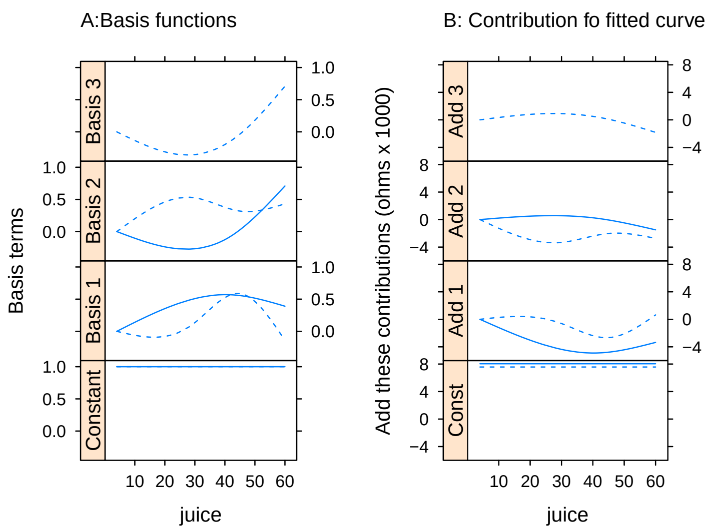

```
if(doFigs)fig6.2()
```



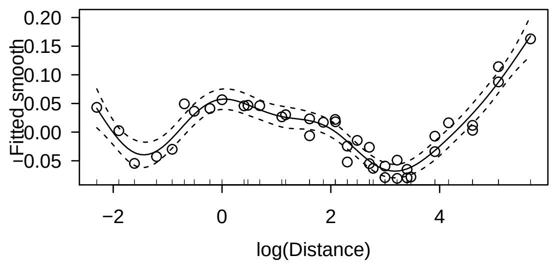
```r
if(doFigs)fig6.3()
```



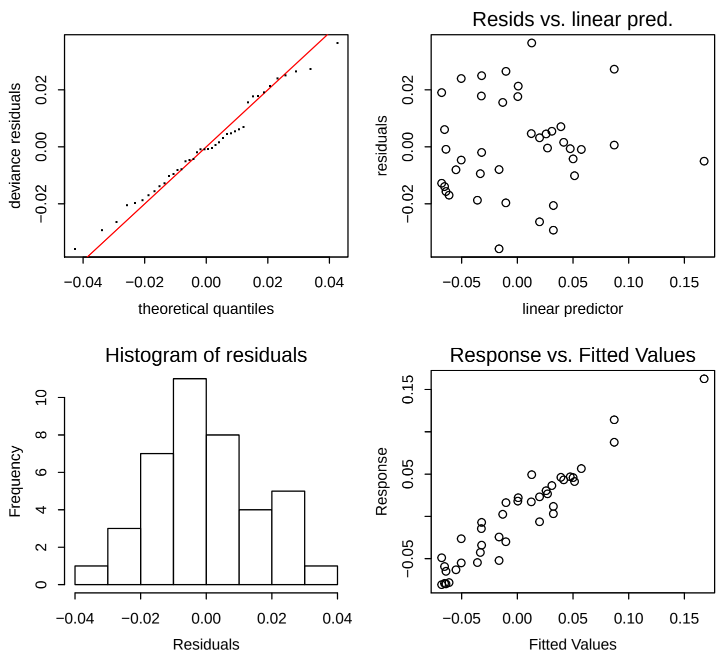

```r
if(doFigs)fig6.4()
```



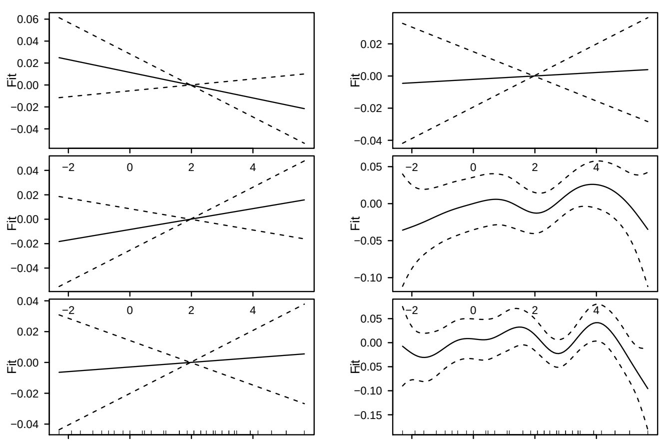

```r
if(doFigs)fig6.5()
```



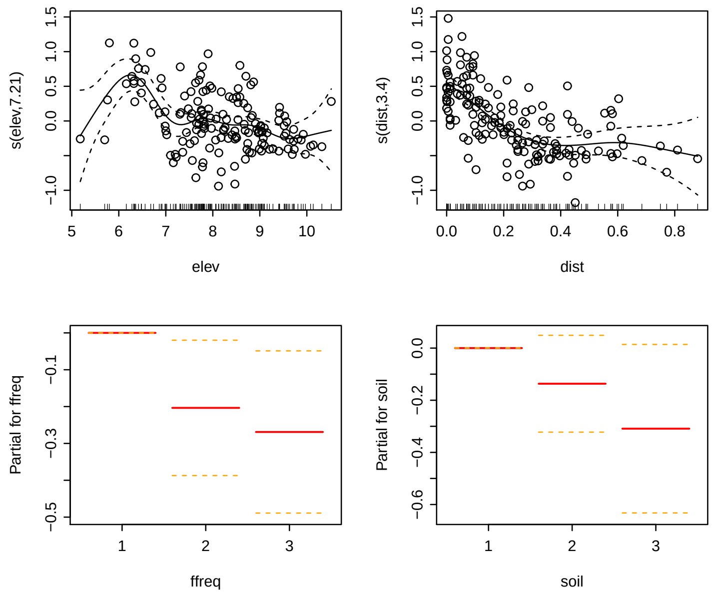

```
if(doFigs)fig6.6()


Method: GCV   Optimizer: magic
Smoothing parameter selection converged after 6 iterations.
The RMS GCV score gradiant at convergence was 7.277e-07 .
The Hessian was positive definite.
The estimated model rank was 10 (maximum possible: 10)
Model rank =  10 / 10

Basis dimension (k) checking results. Low p-value (k-index<1) may
indicate that k is too low, especially if edf is close to k'.

                   k'  edf k-index p-value
s(log(Distance)) 9.00 8.32    1.16     0.8
```




```r
if(doFigs)fig6.7()
```

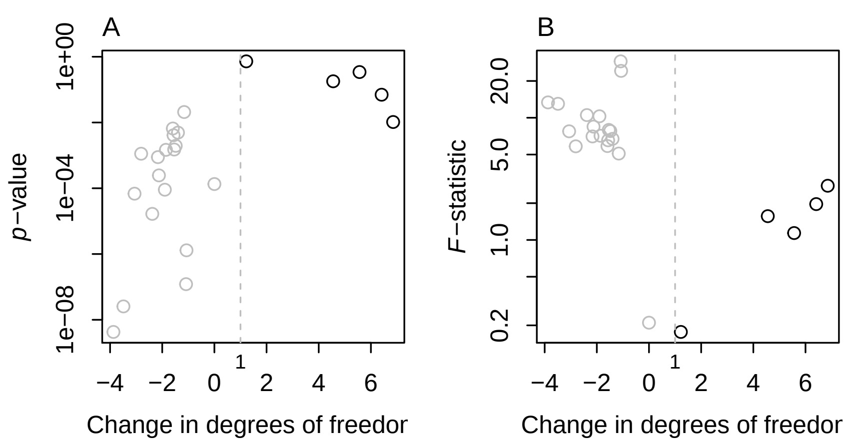



```r
if(doFigs)fig6.8()
```



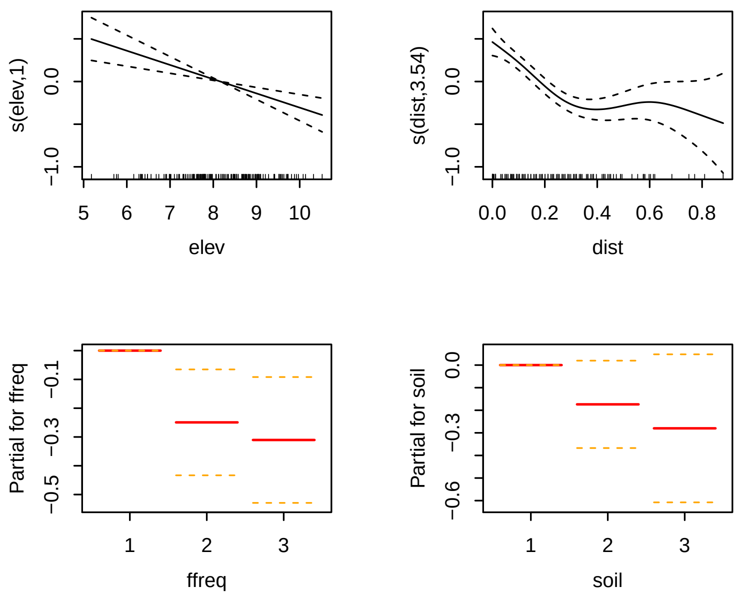

```r
if(doFigs){
caption <- paste("These are from 25 simulations.",
                 "More usefully, try, eg: fig6.9(nsim=500)")
fig6.9(nsim=25, caption=caption)
}
```

These are from 25 simulations. More usefully, try, eg: fig6.9(nsim=500)



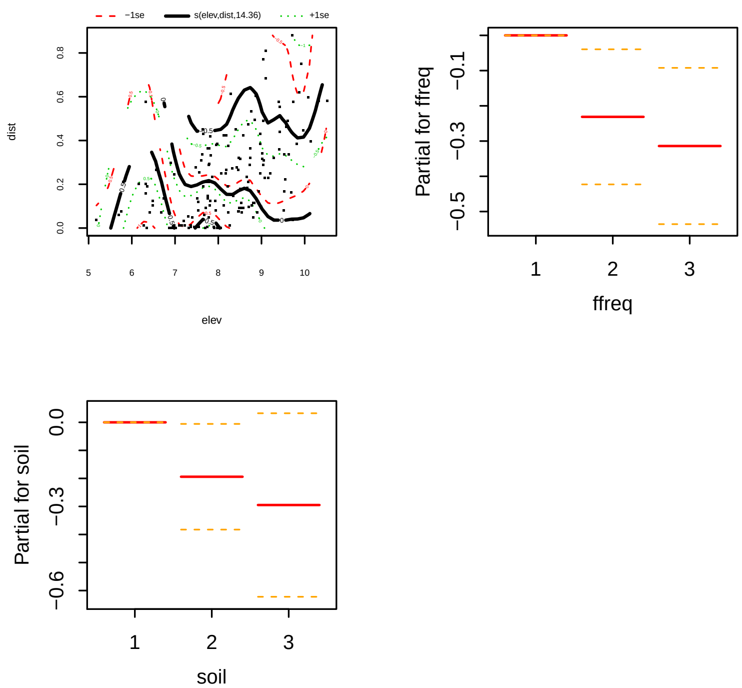
```r
if(doFigs)fig6.10A()
```

A: Add effects of dist and elev

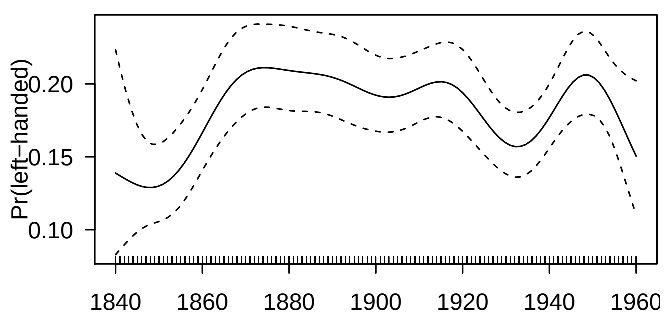



```r
if(doFigs)fig6.10B()
```

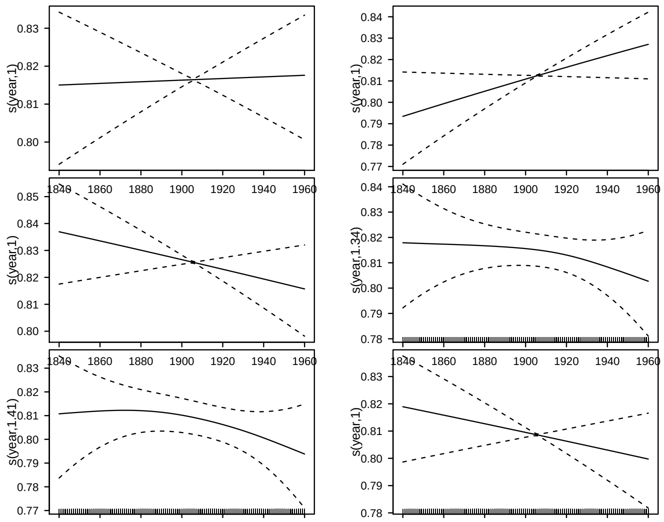
B: Fit surface to dist and elev



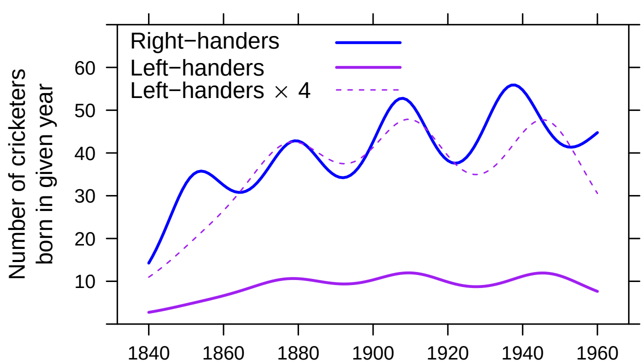

```
if(doFigs)fig6.11()
```




```
if(doFigs)fig6.12()
```



```r
if(doFigs)fig6.13()
```




```r
if(doFigs){
  fig6.14A(fromDate=as.Date("2010-01-01"), basis.df=50)
  fig6.14B(fromDate=as.Date("2010-01-01"), basis.df=50)
}

Error:  object 'airAccs' not found
```