

Generalized Additive Model In R

Alain F. Zuur, Anatoly A. Saveliev, Elena N. Ieno

Generalized Additive Models Simon N. Wood, 2006-02-27 Now in widespread use, generalized additive models (GAMs) have evolved into a standard statistical methodology of considerable flexibility. While Hastie and Tibshirani's outstanding 1990 research monograph on GAMs is largely responsible for this, there has been a long-standing need for an accessible introductory treatment of the subject that also e

Generalized Additive Models Simon N. Wood, 2017-05-18 The first edition of this book has established itself as one of the leading references on generalized additive models (GAMs), and the only book on the topic to be introductory in nature with a wealth of practical examples and software implementation. It is self-contained, providing the necessary background in linear models, linear mixed models, and generalized linear models (GLMs), before presenting a balanced treatment of the theory and applications of GAMs and related models. The author bases his approach on a framework of penalized regression splines, and while firmly focused on the practical aspects of GAMs, discussions include fairly full explanations of the theory underlying the methods. Use of R software helps explain the theory and illustrates the practical application of the methodology. Each chapter contains an extensive set of exercises, with solutions in an appendix or in the book's R data package gamair, to enable use as a course text or for self-study. Simon N. Wood is a professor of Statistical Science at the University of Bristol, UK, and author of the R package mgcv.

Generalized Additive Models T.J. Hastie, R.J. Tibshirani, 1990-06-01 This book describes an array of power tools for data analysis that are based on nonparametric regression and smoothing techniques. These methods relax the linear assumption of many standard models and allow analysts to uncover structure in the data that might otherwise have been missed. While McCullagh and Nelder's *Generalized Linear Models* shows how to extend the usual linear methodology to cover analysis of a range of data types, *Generalized Additive Models* enhances this methodology even further by incorporating the flexibility of nonparametric regression. Clear prose, exercises in each chapter, and case studies enhance this popular text.

A Beginner's Guide to Generalized Additive Models with R Alain F. Zuur, 2012 A Beginner's Guide to Generalized Additive Models with R is exclusively available from: www.highstat.com

Vector Generalized Linear and Additive Models Thomas W. Yee, 2015-09-11 This book presents a greatly enlarged statistical framework compared to generalized linear models (GLMs) with which to approach regression modelling.

Comprising of about half-a-dozen major classes of statistical models, and fortified with necessary infrastructure to make the models more fully operable, the framework allows analyses based on many semi-traditional applied statistics models to be performed as a coherent whole. Since their advent in 1972, GLMs have unified important distributions under a single umbrella with enormous implications. However, GLMs are not flexible enough to cope with the demands of practical data analysis. And data-driven GLMs, in the form of generalized additive models (GAMs), are also largely confined to the exponential family. The methodology here and accompanying software (the extensive VGAM R package) are directed at these limitations and are described comprehensively for the first time in one volume. This book treats distributions and classical models as generalized regression models, and the result is a much broader application base for GLMs and GAMs. The book can be used in senior undergraduate or first-year postgraduate courses on GLMs or categorical data analysis and as a methodology resource for VGAM users. In the second part of the book, the R package VGAM allows readers to grasp immediately applications of the methodology. R code is integrated in the text, and datasets are used throughout. Potential applications include ecology, finance, biostatistics, and social sciences. The methodological contribution of this book stands alone and does not require use of the VGAM package.

Generalized Linear Models With Examples in R Peter K. Dunn, Gordon K. Smyth, 2018-11-10 This textbook presents an introduction to generalized linear models, complete with real-world data sets and practice problems, making it applicable for both beginning and advanced students of applied statistics. Generalized linear models (GLMs) are powerful tools in applied statistics that extend the ideas of multiple linear regression and analysis of variance to include response variables that are not normally distributed. As such, GLMs can model a wide variety of data types including counts, proportions, and binary outcomes or positive quantities. The book is designed with the student in mind, making it suitable for self-study or a structured course. Beginning with an introduction to linear regression, the book also devotes time to advanced topics not typically included in introductory textbooks. It features chapter introductions and summaries, clear examples, and many practice problems, all carefully designed to balance theory and practice. The text also provides a working knowledge of applied statistical practice through the extensive use of R, which is integrated into the text. Other features include: • Advanced topics such as power variance functions, saddlepoint approximations, likelihood score tests, modified profile likelihood, small-dispersion asymptotics, and randomized quantile residuals • Nearly 100 data sets in the companion R package GLMsData • Examples that are cross-referenced to the companion data set, allowing readers to load the data and follow the analysis in their own R session

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approximately half-a-dozen major classes of statistical models included in the book and the software infrastructure component, which makes the models easily operable. The book's methodology and accompanying software (the extensive VGAM R package) are directed at these limitations, and this is the first time the methodology and software are covered comprehensively in one volume. Since their advent in 1972, GLMs have unified important distributions under a single umbrella with enormous implications. The demands of practical data analysis, however, require a flexibility that GLMs do not have. Data-driven GLMs, in the form of generalized additive models (GAMs), are also largely confined to the exponential family. This book treats distributions and classical models as generalized regression models, and the result is a much broader application base for GLMs and GAMs. The book may be used in senior undergraduate and first-year postgraduate courses on GLMs and regression modeling, including categorical data analysis. It may also serve as a reference on vector generalized linear models and as a methodology resource for VGAM users. The methodological contribution of this book stands alone and does not require use of the VGAM package. In the second part of the book, the R package VGAM makes applications of the methodology immediate. R code is integrated in the text, and datasets are used throughout. Potential applications include ecology, finance, biostatistics, and social sciences.

Linear Models with R Julian J. Faraway, 2016-04-19 A Hands-On Way to Learning Data Analysis Part of the core of statistics, linear models are used to make predictions and explain the relationship between the response and the predictors. Understanding linear models is crucial to a broader competence in the practice of statistics. *Linear Models with R, Second Edition* explains how to use linear models

Interpretable Machine Learning Christoph Molnar, 2020 This book is about making machine learning models and their decisions interpretable. After exploring the concepts of interpretability, you will learn about simple, interpretable models such as decision trees, decision rules and linear regression. Later chapters focus on general model-agnostic methods for interpreting black box models like feature importance and accumulated local effects and explaining individual predictions with Shapley values and LIME. All interpretation methods are explained in depth and discussed critically. How do they work under the hood? What are their strengths and weaknesses? How can their outputs be interpreted? This book will enable you to select and correctly apply the interpretation method that is most suitable for your machine learning project.

Extending the Linear Model with R Julian J. Faraway, 2016-02-10 Linear models are central to the practice of statistics and form the foundation of a vast range of statistical methodologies. Julian J. Faraway's critically acclaimed *Linear Models with R* examined regression and analysis of variance, demonstrated the different methods available, and showed in which situations each one applies. Following in those footsteps, *Extending the Linear Model with R* surveys the techniques that grow from the regression model, presenting three extensions to that framework: generalized linear models (GLMs), mixed effect models, and nonparametric regression models. The author's treatment is thoroughly modern and covers topics that

include GLM diagnostics, generalized linear mixed models, trees, and even the use of neural networks in statistics. To demonstrate the interplay of theory and practice, throughout the book the author weaves the use of the R software environment to analyze the data of real examples, providing all of the R commands necessary to reproduce the analyses. All of the data described in the book is available at <http://people.bath.ac.uk/jjf23/ELM/> Statisticians need to be familiar with a broad range of ideas and techniques. This book provides a well-stocked toolbox of methodologies, and with its unique presentation of these very modern statistical techniques, holds the potential to break new ground in the way graduate-level courses in this area are taught.

Flexible Regression and Smoothing Mikis D. Stasinopoulos, Robert A. Rigby, Gillian Z. Heller, Vlasios Voudouris, Fernanda De Bastiani, 2017-04-21 This book is about learning from data using the Generalized Additive Models for Location, Scale and Shape (GAMLSS). GAMLSS extends the Generalized Linear Models (GLMs) and Generalized Additive Models (GAMs) to accommodate large complex datasets, which are increasingly prevalent. In particular, the GAMLSS statistical framework enables flexible regression and smoothing models to be fitted to the data. The GAMLSS model assumes that the response variable has any parametric (continuous, discrete or mixed) distribution which might be heavy- or light-tailed, and positively or negatively skewed. In addition, all the parameters of the distribution (location, scale, shape) can be modelled as linear or smooth functions of explanatory variables. Key Features: Provides a broad overview of flexible regression and smoothing techniques to learn from data whilst also focusing on the practical application of methodology using GAMLSS software in R. Includes a comprehensive collection of real data examples, which reflect the range of problems addressed by GAMLSS models and provide a practical illustration of the process of using flexible GAMLSS models for statistical learning. R code integrated into the text for ease of understanding and replication. Supplemented by a website with code, data and extra materials. This book aims to help readers understand how to learn from data encountered in many fields. It will be useful for practitioners and researchers who wish to understand and use the GAMLSS models to learn from data and also for students who wish to learn GAMLSS through practical examples.

A Beginner's Guide to Generalised Additive Mixed Models with R Alain F. Zuur, Anatoly A. Saveliev, Elena N. Ieno, 2014
Dynamic Linear Models with R Giovanni Petris, Sonia Petrone, Patrizia Campagnoli, 2009-06-12 State space models have gained tremendous popularity in recent years in as disparate fields as engineering, economics, genetics and ecology. After a detailed introduction to general state space models, this book focuses on dynamic linear models, emphasizing their Bayesian analysis. Whenever possible it is shown how to compute estimates and forecasts in closed form; for more complex models, simulation techniques are used. A final chapter covers modern sequential Monte Carlo algorithms. The book illustrates all the fundamental steps needed to use dynamic linear models in practice, using R. Many detailed examples based on real data sets are provided to show how to set up a specific model, estimate its parameters, and use it for forecasting. All the code used in

the book is available online. No prior knowledge of Bayesian statistics or time series analysis is required, although familiarity with basic statistics and R is assumed.

The R Book Michael J. Crawley, 2007-06-13 The high-level language of R is recognized as one of the most powerful and flexible statistical software environments, and is rapidly becoming the standard setting for quantitative analysis, statistics and graphics. R provides free access to unrivalled coverage and cutting-edge applications, enabling the user to apply numerous statistical methods ranging from simple regression to time series or multivariate analysis. Building on the success of the author's bestselling *Statistics: An Introduction using R*, *The R Book* is packed with worked examples, providing an all inclusive guide to R, ideal for novice and more accomplished users alike. The book assumes no background in statistics or computing and introduces the advantages of the R environment, detailing its applications in a wide range of disciplines. Provides the first comprehensive reference manual for the R language, including practical guidance and full coverage of the graphics facilities. Introduces all the statistical models covered by R, beginning with simple classical tests such as chi-square and t-test. Proceeds to examine more advanced methods, from regression and analysis of variance, through to generalized linear models, generalized mixed models, time series, spatial statistics, multivariate statistics and much more. *The R Book* is aimed at undergraduates, postgraduates and professionals in science, engineering and medicine. It is also ideal for students and professionals in statistics, economics, geography and the social sciences.

R for Data Science Hadley Wickham, Garrett Grolemund, 2016-12-12 Learn how to use R to turn raw data into insight, knowledge, and understanding. This book introduces you to R, RStudio, and the tidyverse, a collection of R packages designed to work together to make data science fast, fluent, and fun. Suitable for readers with no previous programming experience, *R for Data Science* is designed to get you doing data science as quickly as possible. Authors Hadley Wickham and Garrett Grolemund guide you through the steps of importing, wrangling, exploring, and modeling your data and communicating the results. You'll get a complete, big-picture understanding of the data science cycle, along with basic tools you need to manage the details. Each section of the book is paired with exercises to help you practice what you've learned along the way. You'll learn how to: Wrangle—transform your datasets into a form convenient for analysis Program—learn powerful R tools for solving data problems with greater clarity and ease Explore—examine your data, generate hypotheses, and quickly test them Model—provide a low-dimensional summary that captures true signals in your dataset Communicate—learn R Markdown for integrating prose, code, and results

Advanced R Statistical Programming and Data Models Matt Wiley, Joshua F. Wiley, 2019-02-20 Carry out a variety of advanced statistical analyses including generalized additive models, mixed effects models, multiple imputation, machine learning, and missing data techniques using R. Each chapter starts with conceptual background information about the techniques, includes multiple examples using R to achieve results, and concludes with a case study. Written by Matt and

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Analyzing Ecological Data Alain Zuur, Elena N. Ieno, Graham M. Smith, 2007-08-29 This book provides a practical introduction to analyzing ecological data using real data sets. The first part gives a largely non-mathematical introduction to data exploration, univariate methods (including GAM and mixed modeling techniques), multivariate analysis, time series analysis, and spatial statistics. The second part provides 17 case studies. The case studies include topics ranging from terrestrial ecology to marine biology and can be used as a template for a reader's own data analysis. Data from all case studies are available from www.highstat.com. Guidance on software is provided in the book.

Applied Econometrics with R Christian Kleiber, Achim Zeileis, 2008-12-10 R is a language and environment for data analysis and graphics. It may be considered an implementation of S, an award-winning language initially developed at Bell Laboratories since the late 1970s. The R project was initiated by Robert Gentleman and Ross Ihaka at the University of Auckland, New Zealand, in the early 1990s, and has been developed by an international team since mid-1997. Historically, econometricians have favored other computing environments, some of which have fallen by the wayside, and also a variety of packages with canned routines. We believe that R has great potential in econometrics, both for research and for teaching. There are at least three reasons for this: (1) R is mostly platform independent and runs on Microsoft Windows, the Mac family of operating systems, and various flavors of Unix/Linux, and also on some more exotic platforms. (2) R is free software that can be downloaded and installed at no cost from a family of mirror sites around the globe, the Comprehensive R Archive Network (CRAN); hence students can easily install it on their own machines. (3) R is open-source software, so that the full source code is available and can be inspected to understand what it really does, learn from it, and modify and extend it. We also like to think that platform independence and the open-source philosophy make R an ideal environment for reproducible

econometric research.

Statistical Models in S T.J. Hastie, 2017-11-01 Statistical Models in S extends the S language to fit and analyze a variety of statistical models, including analysis of variance, generalized linear models, additive models, local regression, and tree-based models. The contributions of the ten authors-most of whom work in the statistics research department at AT&T Bell Laboratories-represent results of research in both the computational and statistical aspects of modeling data.

Extending the Linear Model with R Julian J. Faraway, 2016-03-23 Start Analyzing a Wide Range of Problems Since the publication of the bestselling, highly recommended first edition, R has considerably expanded both in popularity and in the number of packages available. Extending the Linear Model with R: Generalized Linear, Mixed Effects and Nonparametric Regression Models, Second Edition takes advantage of the greater functionality now available in R and substantially revises and adds several topics. New to the Second Edition Expanded coverage of binary and binomial responses, including proportion responses, quasibinomial and beta regression, and applied considerations regarding these models New sections on Poisson models with dispersion, zero inflated count models, linear discriminant analysis, and sandwich and robust estimation for generalized linear models (GLMs) Revised chapters on random effects and repeated measures that reflect changes in the lme4 package and show how to perform hypothesis testing for the models using other methods New chapter on the Bayesian analysis of mixed effect models that illustrates the use of STAN and presents the approximation method of INLA Revised chapter on generalized linear mixed models to reflect the much richer choice of fitting software now available Updated coverage of splines and confidence bands in the chapter on nonparametric regression New material on random forests for regression and classification Revamped R code throughout, particularly the many plots using the ggplot2 package Revised and expanded exercises with solutions now included Demonstrates the Interplay of Theory and Practice This textbook continues to cover a range of techniques that grow from the linear regression model. It presents three extensions to the linear framework: GLMs, mixed effect models, and nonparametric regression models. The book explains data analysis using real examples and includes all the R commands necessary to reproduce the analyses.

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