Package 'dlmBE'

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dlmBE-package

dlmBE: Distributed lag models in R using lme4

Description

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This package fits the distributed lag models (DLMs) described by Baek et al (2016) and Baek et al (2017), which estimate the association between the presence of built environment features and an outcome as a function of distance between the locations for study participants and locations for environment features or community resources. These models circumvent the need to pre-specify a radius within which to measure the availability of community resources. Distributed lag models have a long history in a variety of fields. For built environment research, we define the lagged exposure as the value of an environment feature between two radii, r_{l-1} and r_l from study locations, $l=1,2,\ldots,L$, where $r_0=0$; e.g., the lagged exposure is the number of convenience stores within "ring"-shaped areas around study participants residential address. The package supports generalized linear regression models, as well as generalized linear mixed models. In both instances, multiple lagged exposure covariates maybe included, as well as interactions between the lagged covariates and other categorical covariates (e.g., quartiles of age).

Let Y_{ij} be an outcome measured at location i at visit j, and $X_{ij}(r_{l-1};r_l)$ be an environment feature measured during visit j within a ring-shaped area around location i between radii r_{l-1} and r_l ; and r_L be the maximum distance around locations beyond which there is no association between the environment feature and the outcome. A typical unadjusted generalized linear mixed model that can be fitted in this version of the package is,

$$g(E(Y_{ij}|b_i)) = \beta_0 + \sum_{l=1}^{L} \beta(r_{l-1}; r_l) X(r_{l-1}; r_l) + W_{ij}b_i$$

where $g(\cdot)$ is a link function appropriate for the distribution of the outcome; β_0 represents an intercept; the association of the environment feature measured between radii r_{l-1} and r_l and the outcome is $\beta(r_{l-1};r_l)$; and W_{ij} are covariates related to random effects, b_i (e.g., random intercepts and slopes). The coefficients $\beta(r_{l-1};r_l)$ are constrained to follow a smooth function of distance from the locations of interest; the constraint is imposed by modeling the coefficients using smoothing splines. Other models could be used, although smoothing splines are the only supported option at this time.

The model easily simplifies to generalized linear regression modes (e.g., when there is only one visit), and can be extended in the following directions. Adjustment covariates can be easily included. In addition, interaction terms between covariates and the DL covariates are also supported.

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For example, terms such as: $\sum_{l=1}^{L} \theta(r_{l-1}; r_l) X(r_{l-1}; r_l) Z_i$, where Z_i is another covariate, can be included. The interaction coefficients $\theta(r_{l-1}; r_l)$ have the usual interpretation, but the magnitude of the interaction can vary over distance from locations of interest; $\theta(r_{l-1}; r_l)$ are also constrained using smoothing splines. Finally, weighted regression models are also supported.

We assume the user has calculated distances from every participant's location to every community resource/feature. The distances can be network distances or Euclidian distances. Those distances are then used to calculate the distributed lag covariates, $X(r_{l-1}; r_l)$, by specifying L and the radii r_l , $l = 1, 2, \ldots, L$. See Baek et al (2016) for guidance on choosing L and r.

The package includes a series of functions to pass formulas and data to **lme4**, which is used for estimation of the DLM. All those functions are documented in this manual, although a typical user will primarily interact with XXX, xxx, and xxx. For example:

References

Baek J, Sanchez BN, Berrocal VJ, & Sanchez-Vaznaugh EV (2016) Epidemiology 27(1):116-24. (PubMed)

Baek J, Hirsch JA, Moore K, Tabb LP, et al. (2017) Epidemiology 28(3):403-11. (PubMed)

Bates D, Maechler M, Bolker BM, & Walker SC (2015) Fitting linear mixed-effects models using lme4. J Stat Softw 67(1). (jstatsoft.org)

basis Basis vectors

Description

Constructs a set of basis vectors C_0 and K_1 used to constrain distributed lag coefficients, $\beta(\cdot, \cdot)$, using splines. The basis vectors depend on the radii that define ring-shaped areas around participant locations. Typical usage relies on calling basis application functions, like cr (e.g. in dlm model formulas); users should not often have to interact with basis directly.

Usage

```
basis(x, center = TRUE, scale = FALSE, .fun = NULL, ...)
```

Arguments

x	radii that define ring-shaped areas around participant locations
center	if TRUE (the default), x will be mean centered prior to computing the basis. Otherwise, if given a numeric value, x will be centered at center
scale	if TRUE (default = FALSE), parameter x will be scaled by $sd(x)$. Otherwise, if given a numeric value, x will be scaled by $scale$
. fun	a function to define the type of basis. The default is to compute a cubic radial basis based on pairwise cubed absolute differences among the radii. See Details
	other parameters passed to . fun

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Details

Alternative distance functions, .fun, may be specified, and error checking on the user's choice of .fun is deliberately missing. Proper candidates for .fun should return an $(L \times L)$ matrix, where L is the same as length(x); elements of this matrix are typically non-negative.

In addition, new distance function definitions should follow the idiom:

```
function(x, y, ...)
if (missing(y)) y <- x</pre>
```

The default value of . fun computes cubic radial distance, which amounts to abs(outer(x, y, "-"))^3; the computed vectors are then transformed following Rupert, Wand, and Carroll (2003), such that the spline can be fitted (and penalized) as a mixed-model.

Value

An object of class LagBasis

Decomposition

Once a basis function $(\delta(\cdot, \cdot))$ and radii (r) are chosen, define the matrix, $C_{1,ij} = \delta(r_i, r_j)$, and let,

$$C_0 = [1_L, r]$$

$$C_1 = QR$$

$$M_1 = Q_{-(1:2)}$$

$$K_1 = C_1 M_1 (M_1^T C_1 M_1)^{-\frac{1}{2}}$$

where A_{-j} denotes a matrix A with column(s) j removed. Then the (scaled) distributed lag effects are $\beta = C_0 \alpha + K_1 b$, where $b_\ell \sim \mathrm{N}(0, \sigma_b^2)$, for $\ell = 1, \ldots, L-2$.

References

Rupert D, Wand MP, & Carroll RJ (2003) Semiparametric Regression. New York: Cambridge University Press.

See Also

cr, dlm

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changePoint

Lag coefficient change points

Description

For each set of distributed lag terms in the model, finds and returns the (named) integer indices of radii where the corresponding coefficient is significantly different from zero, but the immediately larger radius is not significantly different from zero.

Usage

```
changePoint(object, ...)
## S4 method for signature 'dlMod'
changePoint(object, ...)
```

Arguments

```
object a fitted model object with viable lagIndex and confint methods
... additional arguments passed to confint.dlMod
```

Value

A list of integer vectors. One list element for each set of DL terms in the model

Examples

```
data (simdata)
## Setup distance count matrix and corresponding lag distances
X <- as.matrix(simdata[, -(1:3)])
lag <- seq(0.1, 10, length.out = ncol(X))

fit <- dlm(Y ~ Age + Gender + cr(lag, X), data = simdata)
changePoint(fit)</pre>
```

cholfVar

Extract Cholesky factor of inverse Information matrix

Description

Computes the Cholesky factor, L, of the inverse of the Fisher Information matrix for all regression coefficients in a fitted model. The coefficient covariance matrix can then be computed as LL^T .

```
cholfVar(object, ...)
## S4 method for signature 'merMod'
cholfVar(object, ...)
```

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Arguments

object a fitted model object ... additional arguments

Value

A square numeric matrix represented as a Matrix::sparseMatrix object

Method for 'merMod' objects

For a mixed-effects model of the form, for example,

$$g(E(Y_i|b_i)) = X\beta + Z_ib_i$$

with link function $g(\cdot)$, and $b_i \sim \mathrm{N}(0, \Sigma_b)$, the Cholesky factor returned will be for $I^{-1}(\theta)$, where $\theta = (\beta^T, b_1^T, b_2^T, \dots)^T$.

 ${\tt dlm}$

Distributed lag models

Description

Fit distributed lag models using **lme4** to penalize smooth terms. Other random effects terms and generalized mixed models supported.

Usage

```
dlm(formula, data, subset, na.action, weights, offset,
   method = c("REML", "MLE"), family = gaussian(),
   control = list(), ...)
```

Arguments

formula	an object of class stats::formula: a symbolic description of the model to be fitted. See Details
data	an optional data frame, list, or environment containing the variables of the model to be fitted
subset	optional vector specifying a subset of observations to be used in the fitting process
na.action	optional function that indicates what should happen when the data contains NA's. The default is set by the na.action setting of base::options, usually stats::na.omit
weights	optional vector of weights to be used in the fitting process. Should be NULL or a numeric vector
offset	a known offset term to include in the model, e.g. for poisson() family models
method	algorithm used to fit the DLM. Partial matching and capitalization allowed. The default is "REML" for linear/gaussian(link = "identity") family models, and "MLE" otherwise

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family	a description of the error distribution and link function to be used in the model. The default is gaussian(link = "identity"). See stats::family for possible family functions and details
control	either a list object with arguments to be passed to the lme4::lmerControl sequence, or the output of [g]lmerConrol directly
	Additional parameters passed to lme4::lFormula

Details

Models are specified using typical **lme4** formula syntax with at least one set of lag terms returned by a given smoothing function (e.g. see cr). The smoothing function can be any that returns a SmoothLag basis object. See Examples for a basic call to dlm using the formula interface, and a cubic radial lag basis specified via cr, and the **dlmBE** package documentation for a discussion of the types of models dlm is designed to handle.

Value

An S4 object that inherits from dlMod (and lme4::merMod, by extension) containing the results of the fitted model. Many standard model summary methods are available for these object types

References

```
Baek J, Sanchez BN, Berrocal VJ, & Sanchez-Vaznaugh EV (2016) Epidemiology 27(1):116-24. (PubMed)
```

```
Baek J, Hirsch JA, Moore K, Tabb LP, et al. (2017) Epidemiology 28(3):403-11. (PubMed)
```

Bates D, Maechler M, Bolker BM, & Walker SC (2015) Fitting linear mixed-effects models using lme4. J Stat Softw 67(1). (jstatsoft.org)

See Also

```
lme4::lmer, cr, dlMod
```

Examples

```
data (simdata)
## Setup distance count matrix and corresponding lag distances
X <- as.matrix(simdata[, -(1:3)])
lag <- seq(0.1, 10, length.out = ncol(X))

fit <- dlm(Y ~ Age + Gender + cr(lag, X), data = simdata)
summary (fit)</pre>
```

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dlMod

Distributed lag models

Description

A fitted distributed lag model object. Inherits from **lme4**'s merMod so that most methods defined for this parent class should work seamlessly within **dlmBE** analysis

Slots

```
resp An lme4::lmResp object to store a (mixed) model response variable
bases A list of LagBasis objects corresponding to the unique set of lag bases used to fit the model
index A (named) integer vector providing the index of the basis set in bases corresponding to each
lag term in the model
```

estimands

Extract DLM parameter estimates

Description

Extract regression coefficients, variances, etc. from fitted dlMod objects

```
coef(object, ...)
confint(object, ...)
Sigma(object, ...)
vcoef(object, ...)
vcoef0(object, ...)
## S4 method for signature 'dlMod'
Sigma(object, scaled = TRUE, ...)
## S4 method for signature 'dlMod'
vcoef0(object, scaled = TRUE, ...)
## S4 method for signature 'dlMod'
vcoef(object, scaled = TRUE, ...)
## S3 method for class 'dlMod'
coef(object, scaled = TRUE, ...)
## S3 method for class 'dlMod'
confint(object, parm, level = 0.95, scaled = TRUE,
  coef = TRUE, ...)
```

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Arguments

object	a fitted dlMod object
	additional arguments
scaled	if TRUE (the default), any lag parameters are scaled for more natural interpretation (see Details) $\frac{1}{2}$
parm	an integer or character index to subset parameters
level	the desired confidence level
coef	if coef = TRUE (the default), confint.dlMod will include an extra column (with colname "coef") for the regression coefficients themselves

Details

Other typical methods like residuals, and sigma, etc. are handled via inheritance from **lme4** classes. If the argument scaled = TRUE, parameter estimates are scaled by the areas between radii and summed so that they can be interpreted as the estimate up to a given radius (e.g. see the **dlmBE** package documentation).

coef.dlMod follows the format of lme4::coef.merMod to return the sums of fixed and random effects for each level and grouping factor

confint.dlMod returns confidence intervals for regression coefficients following stats::confint

Sigma returns the regression coefficient covariance matrix. Row and column indices are in the same order as vcoef (see below)

vcoef returns vectorized coefficients from the fitted model. Fixed effects come before distributed lag coefficients, which come before other random effects coefficients. For example, if β is a vector of fixed effects; θ_1 and θ_2 are vectors of (separately penalized) DL coefficients; and b_1, b_2, \ldots are additional random effects vectors for groups $1, 2, \ldots$, then vcoef will return the (named) vector $(\beta^T, \theta_1^T, \theta_2^T, b_1^T, b_2^T, \ldots)^T$. vcoef0 returns the same coefficient vector but without names (and is slightly faster).

Value

All of these functions return numeric data

dlm Interpret a DLM Formula

Description

Given an appropriate DL model formula and data-frame, prepares the data to be fit by interpreting the formula and extracting available smooth lag terms.

```
interpret.dlm(formula, data, .names.func = function(n) paste("pseudoGroups",
    n, sep = ""))
```

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Arguments

formula a symbolic description of the model to be fitted. See dlm for details.

data a model-frame containing the data for each term in the model. Should already

be appropriately subset, etc.

.names.func a function for creating names of dummy variables that act as placeholders for

penalized spline terms in Ime4's setup. There should not be a need to alter this

in normal use cases

Details

Users should not typically have to interact with interpret.dlm directly, but it may be useful for extensions.

Uses R's stats::model.matrix mechanisms to build and parse the random effects (or penalized) components of spline-lag terms in the model. The object returned is later passed to other **dlmBE** functions in order to fit the specified model.

Value

an S3 object of class "parsed.dlm" with list elements:

formula the formula passed to dlm

lme4. formula a reconstructed formula that is then passed to the lme4 modular functions

model a data.frame returned by call to stats::model.frame

Bt a matrix of the random or penalized lag basis vectors, where each vector is a row. Stored as an object that inherits from Matrix::dMatrix

bases a list of all the unique bases represented in the formula. This may be \leq the number of separate spline-lag terms. All elements should inherit from SmoothLag

lag.group an integer vector returned by parse.names where each unique integer corresponds to a separate spline-lag term. For lag term i, lag.group == i indexes the rows of Bt that correspond to the set of random or penalized basis vectors for that term

bi for "basis index." Each set of lag terms indexed in lag.group has a matching basis decomposition in bases. bi keeps track of that matching

LagBasis Create and manipulate lag basis functions

Description

S4 class object to store and query components of computed lag basis functions. User interface for creating this class can be found in basis.

Details

See basis for details of the decomposition

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Slots

```
x radii that define ring-shaped areas around participant locations x.center the value x was centered to prior to computing the basis x.scale the value x was scaled by prior to computing the basis CO_0 part of basis matrix
```

K1 K_1 part of basis matrix

dist.fun the function applied to the elements of x to compute the basis

References

Rupert D, Wand MP, & Carroll RJ (2003) Semiparametric Regression. New York: Cambridge University Press.

lagIndex

Extract list of indices of lag terms

Description

Intended for use in conjunction with the estimands functions. For each set of distributed lag terms in the model, find and return the integer indices that would extract the corresponding coefficients from the vector returned by vcoef.

Usage

```
lagIndex(object, ...)
## S4 method for signature 'dlMod'
lagIndex(object, .fixed = TRUE, ...)
```

Arguments

object a fitted model object

. fixed a logical flag (default . fixed = TRUE) to indicate whether the fixed/unpenalized

DL term coefficient indices should be included or not.

See Also

vcoef

Examples

```
data (simdata)
## Setup distance count matrix and corresponding lag distances
X <- as.matrix(simdata[, -(1:3)])
lag <- seq(0.1, 10, length.out = ncol(X))

fit <- dlm(Y ~ Age + Gender + cr(lag, X), data = simdata)
vcoef(fit)[lagIndex(fit)[[1]]]</pre>
```

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Description

Fits an interpreted distributed lag model using lme4 modular functions

Usage

```
lme4.dlm(parsed, family = gaussian(), control = list(), REML = FALSE, ...)
```

Arguments

parsed	an interpreted dlm formula object returned by interpret.dlm
family	a description of the error distribution and link function to be used in the model. The default is gaussian(link = "identity"). See stats::family for possible family functions and details
control	either a list object with arguments to be passed to the lme4::lmerControl sequence, or the output of [g]lmerConrol directly
REML	if TRUE and a linear dlm model is specified, lme4.dlm will use REML to fit the model. MLE will be use otherwise
	other parameters to be passed to the lme4 modular family functions

Details

Together with interpret.dlm, this function does the main grunt work for dlm. Given an interpreted model, lme4.dlm organizes the parsed data into the lme4 modular functions to fit the model and returns the fit as an lme4 object.

Value

an object that inherits from 1me4::merMod containing a fitted model

Description

Convert an appropriately fit model object into an object of class dlMod

Usage

```
## S3 method for class 'merMod'
makeDlMod(object, parsed, call, ...)
```

Arguments

object	a fitted model object
parsed	an interpreted dlm formula object returned by interpret.dlm
call	an optional matched function call

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Value

an S4 object of class d1Mod

omega

Extract Lag Basis Matrix

Description

Extract lag basis matrix, $\Omega = [C_0, K_1]$. See below

Usage

```
omega(object, ...)
## S4 method for signature 'LagBasis'
omega(object, ...)
## S4 method for signature 'SmoothLag'
omega(object, ...)
```

Arguments

object An object storing details of the basis decomposition additional arguments

Details

omega is S4 generic.

Value

A square numeric matrix

Methods (by class)

- LagBasis: Method for "LagBasis" objects
- SmoothLag: Method for "LagBasis" objects

Decomposition

Once a basis function $(\delta(\cdot,\cdot))$ and radii (r) are chosen, define the matrix, $C_{1,ij}=\delta(r_i,r_j)$, and let,

$$C_0 = [1_L, r]$$

$$C_1 = QR$$

$$M_1 = Q_{-(1:2)}$$

$$K_1 = C_1 M_1 (M_1^T C_1 M_1)^{-\frac{1}{2}}$$

where A_{-j} denotes a matrix A with column(s) j removed. Then the (scaled) distributed lag effects are $\beta = C_0 \alpha + K_1 b$, where $b_\ell \sim \mathrm{N}(0, \sigma_b^2)$, for $\ell = 1, \ldots, L-2$.

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parse.names

parse.names

Description

Parse variable names and create a unique integer label for each unique use of a matching base case. parse.names is used internally by several **dlmBE** functions to determine which distributed lag terms share the same random effects variance/penalty.

Usage

```
parse.names(base, names, .warn = TRUE)
```

Arguments

base a character vector with literal matches in names

names a character vector with substrings that are literal matches to elements in base

Value

an S3 object of class "pnames" which is of length equal to length(names) and stores a unique integer label for each matching case in base and a look up dictionary for each integer.

Indexing in pnames objects takes a character string argument and returns the vector indices of the matching base uses. See Examples.

Examples

```
lg <- 1:5
Z <- matrix(rbinom(60, 10, 0.1), 12)
group <- rep(1:4, each = 3)
base <- "cr(lg, Z)"
names <- colnames(model.matrix(~ cr(lg, Z):factor(group)))
pn <- parse.names(base, names, FALSE)
names
pn
pn[""]</pre>
```

plotDlm

Plot smoothed lag terms

Description

Plot estimated lag coefficients

```
## S3 method for class 'dlMod'
plot(x, geom = c("pointrange", "line"), level = 0.95, scaled = TRUE, ...)
```

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Arguments

X	a fitted model object that inherits from dlMod
level	a desired confidence interval level
scaled	whether or not lag coefficients should be scaled (see estimands)
geom	a ggplot2 graph geometry. See Details
	additional graphical parameters to be passed to ggplot2::facet_wrap

Details

Plots estimated lag coefficients and confidence intervals to allow convenient visual inspection of effects over different radii. Point estimates and confidence intervals are computed using confint, and plots are rendered using minimal **ggplot2** commands so that the resulting graphics objects are largely customizable.

For now, the only supported plot geometries correspond to ggplot2::geom_pointrange and ggplot2::geom_line, and show the estimated functions of Lag radii as either point and interval estimates, or continuous functions with confidence bands, respectively. The default option is geom = "pointrange" for point and interval estimates.

Value

```
a ggplot2 graphic object
```

predict.LagBasis

Predict New Values for Fitted Lag Basis

Description

Will update w/ description. Not yet implemented

Usage

```
## S3 method for class 'LagBasis'
predict(object, x, ...)
```

Arguments

object A LagBasis object

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scaleMat

Extract distributed lag scale matrix

Description

Return lag coefficient scale matrix, S. S should be invertable. Typically users should only interact with scaleMat indirectly through the estimands functions (with the argument scaled = TRUE).

Usage

```
scaleMat(object, ...)
## S4 method for signature 'dlMod'
scaleMat(object, ...)
```

Arguments

object a fitted model object

Details

If θ is the vector of unscaled regression coefficients, then corresponding distributed lag terms in the vector $S\theta$ can be interpreted as average regression coefficients up to their associated radius. Non-DL coefficients are unchanged by this transformation.

Value

A square numeric matrix represented as a Matrix::sparseMatrix object

simdata

Simulated Built Environment Data

Description

Simulated Built Environment Data

Usage

```
data(simdata)
```

Format

The first column (Y) is the outcome variable (intended to mimic negative BMI score), covariates Gender (binary) and Age (years) come next, and are followed by 100 location description variables each corresponding to a lag radius equal to the values in seq(0.1, 10, 0.1). These 100 location variables store the counts of simulated built environment features within each radius for each participant.

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Basis smoothing

Description

Constructs a set of basis vectors for distances between distributed lag points, and apply as a linear transformation of a concentration matrix.

Usage

```
cr(x, Z, ...)
sm(x, Z, ..., .fun = NULL)
```

Arguments

X	a vector of values to construct the basis from. Missing values are not allowed
Z	a covariate matrix (or object that can be coerced to a matrix) to apply the linear basis transformation to. length(x) should be the same as ncol(Z)
	arguments to be passed to basis

Details

These functions are little more than convenient wrappers to the function basis and the SmoothLag class constructor. They are intended to simplify the task of specifying lag terms in a model formula. The functions compute a set of basis vectors for parameter x and applies this basis as a linear transformation of the covariate/concentration matrix parameter, Z. For example, if cr is used and Z is the identity matrix, the model fit will simply be the natural cubic spline of x.

Note that other basis extensions should always return an object that inherits from SmoothLag

Value

An S4 object of class SmoothLag.

Functions

- cr: natural cubic radial basis spline
- sm: user-defined smoothing

References

Rupert D, Wand MP, & Carroll RJ (2003) Semiparametric Regression. New York: Cambridge University Press.

See Also

```
basis, SmoothLag
```

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Examples

```
## load simulated data set and extract concentration matrix data (simdata)

Conc <- simdata[, -(1:3)] # First columns are Y, Age, and Gender

## radial lag (distance) each concentration was measured at x <- seq(0.1, 10, length.out = ncol(Conc))

crb <- cr(x, Conc)
```

SmoothLag

Lag Matrix With Applied Smoothing

Description

An S4 object for representing lag covariates and storing details about the basis smoothing. Intended for use within the dlm modeling framework to assist extraction of basis components treated as "fixed" and "random" effects. Inherits from matrix.

Slots

 $\begin{tabular}{ll} \textbf{basis} & \textbf{A} \, \textbf{LagBasis} & \textbf{smoothing object containing details about the lag and the smoothing parameters} \\ & \textbf{used} \\ \end{tabular}$

.Data Contains the "fixed effects" components of the smoothed lag function. This scheme is intended to work conveniently with stats::model.matrix

random Contains the random effects or penalized components of the smoothed lag function

terms Character vector containing the function name and deparsed arguments from whatever smoothing function generated the SmoothLag object

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