Package 'tbm'

October 5, 2019

Title Transformation Boosting Machines

Version 0.3-1

Date 2019-10-04

Description Boosting the likelihood of conditional and shift transformation models.

Depends mlt (>= 1.0-6), mboost (>= 2.8-2)

Imports variables, basefun, sandwich, coneproj, methods

Suggests TH.data (>= 1.0-9), tram (>= 0.2-3), survival, partykit, lattice, latticeExtra, knitr, colorspace, gamlss.data, trtf

VignetteBuilder knitr

URL <http://ctm.R-forge.R-project.org>

License GPL-2

NeedsCompilation no

Author Torsten Hothorn [aut, cre] (<https://orcid.org/0000-0001-8301-0471>)

Maintainer Torsten Hothorn <Torsten.Hothorn@R-project.org>

Repository CRAN

Date/Publication 2019-10-05 15:40:02 UTC

R topics documented:

1

Description

Employs maximisation of the likelihood for estimation of conditional transformation models

Usage

```
ctmboost(model, formula, data = list(), weights = NULL,
         method = quote(mboost::mboost), ...)
```

Arguments

model	an object of class mlt as returned by mlt[mlt].
formula	a model formula describing how the parameters of model depend on explanatory variables, see mboost.
data	an optional data frame of observations.
weights	an optional vector of weights.
method	a call to mboost, gamboost, or blackboost.
...	additional arguments to method.

Details

The parameters of model depend on explanatory variables in a possibly structured additive way (see Hothorn, 2019). The number of boosting iterations is a hyperparameter which needs careful tuning.

Value

An object of class ctmboost with predict and logLik methods.

References

Torsten Hothorn (2019). Transformation Boosting Machines. *Statistics and Computing*, in press.

Examples

```
if (require("TH.data") && require("tram")) {
    data("bodyfat", package = "TH.data")

    ### estimate unconditional model
    m_mlt <- BoxCox(DEXfat ~ 1, data = bodyfat, prob = c(.1, .99))
    ### get corresponding in-sample log-likelihood
    logLik(m_mlt)

    ### estimate conditional transformation model
```

```
    bm <- ctmboost(m_mlt, formula = DEXfat ~ ., data = bodyfat,
                   method = quote(mboost::mboost))
    ### in-sample log-likelihood (NEEDS TUNING OF mstop!)
    logLik(bm)

    ### evaluate conditional densities for two observations
    predict(bm, newdata = bodyfat[1:2,], type = "density")
}
```

---

stmboost   *Likelihood Boosting for Shift Transformation Models*

Description

Employs maximisation of the likelihood for estimation of shift transformation models

Usage

```
stmboost(model, formula, data = list(), weights = NULL,
         method = quote(mboost::mboost), mltargs = list(), ...)
```

Arguments

model	an object of class mlt as returned by mlt[mlt].
formula	a model formula describing how the parameters of model depend on explanatory variables, see mboost.
data	an optional data frame of observations.
weights	an optional vector of weights.
method	a call to mboost, gamboost, or blackboost.
mltargs	a list with arguments to be passed to mlt.
...	additional arguments to method.

Details

The parameters of model depend on explanatory variables in a possibly structured additive way (see Hothorn, 2019). The number of boosting iterations is a hyperparameter which needs careful tuning.

Value

An object of class stmboost with predict and logLik methods.

References

Torsten Hothorn (2019). Transformation Boosting Machines. *Statistics and Computing*, in press.

Examples

```
if (require("TH.data") && require("tram")) {
    data("bodyfat", package = "TH.data")

    ### estimate unconditional model
    m_mlt <- BoxCox(DEXfat ~ 1, data = bodyfat, prob = c(.1, .99))
    ### get corresponding in-sample log-likelihood
    logLik(m_mlt)

    ### estimate conditional transformation model
    bm <- stmboost(m_mlt, formula = DEXfat ~ ., data = bodyfat,
                   method = quote(mboost::mboost))
    ### in-sample log-likelihood (NEEDS TUNING OF mstop!)
    logLik(bm)

    ### evaluate conditional densities for two observations
    predict(bm, newdata = bodyfat[1:2,], type = "density")
}
```

Index