

Package ‘GPLSVCM’

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Type Package

Title Generalized Partial Linear Spatially Varying Coefficient Model

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Depends R (>= 2.10),
BPST,
grpreg

Description Identify the linear and nonlinear components of the model and fit the corresponding Generalized Partial Linear Spatially Varying Coefficient Model.

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LazyData true

Imports mgcv,
MGLM,
MASS,
Triangulation,
plyr,
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stats,
plot3D,
boot,
Matrix

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R topics documented:

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| | |
|-------------|--|
| compute_PIs | <i>Compute the prediction intervals for responses of new test points from a fitted generalized partial linear spatially varying coefficient model.</i> |
|-------------|--|

Description

compute_PIs compute the prediction intervals for responses of new test points from a fitted gplsvcm object based on a selected prediction method among Jackknife, Jackknife+ and K-fold cross validation (CV+), and return the prediction intervals for responses of predicted points.

Usage

```
compute_PIs(
  Y_train,
  X_train,
  ind_l,
  ind_nl,
  U_train,
  X_pred,
  U_pred,
  V,
  Tr,
  d = 2,
  r = 1,
  lambda = 10^seq(-6, 6, by = 0.5),
  family,
  off = 0,
  r_theta = c(2, 8),
  eps = 0.01,
  method = "CV+",
  cp = 0.95,
  nfold = 10
)
```

Arguments

| | |
|---------|--|
| Y_train | The response variable, a n by one matrix where n is the number of observations in the training data set . |
| X_train | The design matrix of n by np where np is the number of covariates (including intercept if intercept exists). Each row is a vector of the covariates for an observation in the training data set. |
| ind_l | The vector of the indexes which indicate the columns of linear covariates in X_train. |

| | |
|---------|---|
| ind_nl | The vector of the indexes which indicate the columns of nonlinear covariates in <code>X_train</code> . |
| U_train | A n by two matrix where each row is the coordinates of an observation in the training data set. |
| X_pred | The design matrix for prediction (including intercept if intercept exists). |
| U_pred | The matrix of coordinates for prediction. |
| V | A N by two matrix of vertices of a triangulation, where N is the number of vertices and each row is the coordinates for a vertex. |
| Tr | A n_{Tr} by three triangulation matrix, where n_{Tr} is the number of triangles in the triangulation and each row is the indices of vertices in V . |
| d | The degree of piecewise polynomials – default is 2. |
| r | The smoothness parameter and $r < d$ – default is 1. |
| lambda | The vector of the candidates of penalty parameter – default is grid points of 10 to the power of a sequence from -6 to 6 by 0.5. |
| family | The family object which specifies the distribution and link to use (see glm and family). |
| off | The offset – default is 0. |
| r_theta | The vector of the upper and lower bound of an interval to search for an additional parameter θ for negative binomial scenario – default is <code>c(2,8)</code> . |
| eps | The error tolerance for the Pearson estimate of the scale parameter, which is as close to 1, when estimating an additional parameter θ for negative binomial scenario – default is 0.01. |
| method | The prediction method used in the computation, options are "CV+", "Jackknife" and "Jackknife+" – default is "CV+". |
| cp | The desired coverage level for the prediction intervals – default is 0.95. |
| nfold | The number of folds for CV+ method – default is 10. |

Details

The construction of the polynomial spline functions is via [basis](#).

Value

A data frame of computed prediction intervals for responses of the predicted points.

References

Barber et al.(2021) Predictive inference with the jackknife+. *Ann.Statist.*49(1):486-507 <https://projecteuclid.org/journals/annals-of-statistics/volume-49/issue-1/Predictive-inference-with-the-10.1214/20-AOS1965.full>

Examples

```
# See an example of gplsvcm_fitwMIDF.
```

| | |
|-------------|----------------------------|
| Crash_Texas | <i>Crash data in Texas</i> |
|-------------|----------------------------|

Description

A dataset containing the number of car crashes within each census tract in Texas of year 2107 and other variables of 4771 locations.

Usage

```
data(Crash_Texas)
```

Format

A data frame with 4771 rows and 7 variables:

count off-roadway crash frequencies

vmt log of vehicle miles traveled

pop log of total population

old proportion of people age 65 and older

hispanics proportion of Hispanics

lon longitude of a location

lat latitude of a location

Examples

```
data(Crash_Texas)
count <- Crash_Texas$count
hist(count)
summary(count)
```

| | |
|--------|--|
| CV_fit | <i>Fit the model with K fold cross validation and compute the CV residuals</i> |
|--------|--|

Description

This is an internal function of package GPLSVCM.

Usage

```
CV_fit(
  Y_train,
  X_l_train,
  X_nl_train,
  ind_l,
  ind_nl,
  U_train,
  X_l_pred,
```

```

X_nl_pred,
U_pred,
B_pred,
V,
Tr,
d,
r,
lambda,
family,
off,
r_theta,
eps,
nfold
)

```

cv_gplsvcm

Calculate the K-fold Cross Validation Mean Square Prediction Error from a fitted generalized partial linear spatially varying coefficient model.

Description

cv_gplsvcm implements K-fold cross-validation from a fitted gplsvcm object, and returns the mean squared prediction error (MSPE).

Usage

```

cv_gplsvcm(
  Y,
  X,
  ind_l,
  ind_nl,
  U,
  V,
  Tr,
  d = 2,
  r = 1,
  lambda = 10^seq(-6, 6, by = 0.5),
  family,
  off = 0,
  r_theta = c(2, 8),
  eps = 0.01,
  nfold = 10
)

```

Arguments

| | |
|---|---|
| Y | The response variable, a n by one matrix where n is the number of observations. |
| X | The design matrix of n by np where np is the number of covariates (including intercept if intercept exists). Each row is a vector of the covariates for an observation. |

| | |
|----------------------|---|
| <code>ind_l</code> | The vector of the indexes which indicate the columns of linear covariates in X . |
| <code>ind_nl</code> | The vector of the indexes which indicate the columns of nonlinear covariates in X . |
| <code>U</code> | A n by two matrix where each row is the coordinates of an observation. |
| <code>V</code> | A N by two matrix of vertices of a triangulation, where N is the number of vertices and each row is the coordinates for a vertex. |
| <code>Tr</code> | A n_{Tr} by three triangulation matrix, where n_{Tr} is the number of triangles in the triangulation and each row is the indices of vertices in V . |
| <code>d</code> | The degree of piecewise polynomials – default is 2. |
| <code>r</code> | The smoothness parameter and $r < d$ – default is 1. |
| <code>lambda</code> | The vector of the candidates of penalty parameter – default is grid points of 10 to the power of a sequence from -6 to 6 by 0.5. |
| <code>family</code> | The family object which specifies the distribution and link to use (see glm and family). |
| <code>off</code> | The offset – default is 0. |
| <code>r_theta</code> | The vector of the upper and lower bound of an interval to search for an additional parameter <code>theta</code> for negative binomial scenario – default is <code>c(2,8)</code> . |
| <code>eps</code> | The error tolerance for the Pearson estimate of the scale parameter, which is as close to 1, when estimating an additional parameter <code>theta</code> for negative binomial scenario – default is 0.01. |
| <code>nfold</code> | The number of folds for cross validation – default is 10. |

Details

The construction of the polynomial spline functions is via [basis](#).

Value

The mean square prediction error (MSPE).

Examples

```
# See an example of gplsvcm_fitwMIDF.
```

Datagenerator

Generating populations for simulation.

Description

Datagenerator is used to generate samples on horseshoe domain for Scenario 1 (Gaussian), Scenario 2 (Poisson) and Scenario 3 (negative binomial).

Usage

```
Datagenerator(family, ngrid)
```

Arguments

| | |
|--------|---|
| family | The family object, specifying the distribution and link to use. Choose "gaussian" for Gaussian distribution, "poisson" for poisson distribution, and "nb_bps" for negative binomial distribution. |
| ngrid | The distance between grid points – default is set to 0.02. |

Details

This function used the package mgcv, see [fs.boundary](#) and [fs.test](#)

Value

A data matrix with a response ('y'), true coefficient functions ('m1' and 'm2'), nonlinear covariates ('x1' and 'x2'), linear covariates ('x3' and 'x4') and locations ('u' and 'v').

Examples

```
family=nb_bps()
ngrid = 0.02
pop = Datagenerator(family, ngrid)
```

| | |
|---------|---|
| dev_est | <i>Calculate the generalized deviance of a fitted model</i> |
|---------|---|

Description

dev_est is an internal function of gplsvcm_fitwMIDF.

Usage

```
dev_est(X_l, X_nl, mfit, family)
```

Arguments

| | |
|--------|---|
| X_l | The matrix of linear covariates for observations. |
| X_nl | The matrix of nonlinear covariates for observations. |
| mfit | A list of information returned by function gplsvcm_est |
| family | The family object which specifies the distribution and link to use. |

| | |
|-----------------|---|
| gplsvcm_aglasso | <i>Fitting the generalized partial linear spatially varying coefficient model with Variable Selection and Model Structure Identification by (Adaptive) group lasso.</i> |
|-----------------|---|

Description

gplsvcm_aglasso perform variable selection and model structure identification at the same time to select the covariates with the linear and nonlinear effects respectively out of a large number of covariates using BIC or 10 fold cross validation and then fit the corresponding generalized partial linear spatially varying coefficient model.

Usage

```
gplsvcm_aglasso(
  Y,
  X,
  uvpop = NULL,
  U,
  index = NULL,
  V,
  Tr,
  d = 2,
  r = 1,
  penalty = "agrLasso",
  lambda1 = exp(seq(log(1e-04), log(1), length.out = 50)),
  lambda2 = exp(seq(log(1e-04), log(1), length.out = 50)),
  family,
  criteria = "BIC",
  lambda = 10^seq(-6, 6, by = 0.5),
  off = 0
)
```

Arguments

| | |
|-------|---|
| Y | The response variable, a n by one matrix where n is the number of observations. |
| X | The design matrix (without intercept) of n by np where np is the number of covariates. Each row is a vector of the covariates for an observation. |
| uvpop | The coordinates of population grid points over the domain, default is NULL. |
| U | A n by two matrix where each row is the coordinates of an observation. |
| index | The row indexes of the observed data points U in the population grid points uvpop. |
| V | A N by two matrix of vertices of a triangulation, where N is the number of vertices and each row is the coordinates for a vertex. |
| Tr | A n_Tr by three triangulation matrix, where n_Tr is the number of triangles in the triangulation and each row is the indices of vertices in V. |
| d | The degree of piecewise polynomials – default is 2. |
| r | The smoothness parameter and $r < d$ – default is 1. |

| | |
|----------|--|
| penalty | The shrinkage method for variable selection and model structure identification, options are "agrLasso" for adaptive group lasso and "grLasso" for group lasso – default is "agrLasso". |
| lambda1 | The sequence of lambda values for group lasso, also need to be specified for computing the weight if using adaptive group lasso – default is a grid of 50 lambda values that ranges uniformly on the log scale over 0.0001 to 1. |
| lambda2 | The sequence of lambda values used in the adaptive part for adaptive group lasso – default is a grid of 50 lambda values that ranges uniformly on the log scale over 0.0001 to 1. |
| family | The family object which specifies the distribution and link to use (see glm and family). |
| criteria | A character string specifying the criteria of selecting lambda for (adaptive) group lasso. "BIC" is to use traditional Bayesian Information Criteria, "CV" is to use 10-fold cross validation – default is "BIC". |
| lambda | The vector of the candidates of smoothing penalty parameter – default is grid points of 10 to the power of a sequence from -6 to 6 by 0.5. |
| off | The offset – default is 0. |

Details

The `gplsvcm_aglasso` function is used to fit a generalized partial linear spatially varying coefficient model when there is a large number of covariates and the linear and nonlinear parts of the design matrix X are not known before analysis. The construction of the polynomial spline functions is via [basis](#). It first performs a variable selection and model structure identification through adaptive group lasso via [grpreg](#) or [cv.grpreg](#) and outputs the selected model by specifying the parameters `ind_l` and `ind_nl` of the function `gplsvcm_fit`. Then the selected model is fitted by the function `gplsvcm_fit`.

Value

The function returns a list of fitted object information from S3 class "gplsvcm", see the items of the list from [gplsvcm_fit](#).

References

- Wood, S., & Wood, M. S. (2015). Package 'mgcv'. R package version, 1, 29.
- Breheny P (2016). `grpreg`: Regularization Paths for Regression Models with Grouped Covariates. R package version 3.0-2, URL <https://CRAN.R-project.org/packages=grpreg>.
- Wang L, Wang G, Li X, Mu J, Yu S, Wang Y, Kim M, Wang J (2019). BPST: Smoothing via Bivariate Spline over Triangulation. R package version 1.0, URL <https://GitHub.com/funstatpackages/BPST>.

Examples

```
# Population:
family=gaussian()
ngrid = 0.02

# Data generation:
pop = Datagenerator(family, ngrid)
N=nrow(pop)

# Triangulations and setup:
```

```

Tr = Tr0; V = V0; n = 1000; d = 2; r = 1;

# set up for smoothing parameters in the penalty term:
lambda_start=0.0001; lambda_end=10; nlambdas=10;
lambda=exp(seq(log(lambda_start),log(lambda_end),length.out=nlambdas))

# Generate Sample:
ind_s=sample(N,n,replace=FALSE)
data=as.matrix(pop[ind_s,])
Y=data[,1]; X=data[,c(6:9)]; U=data[,c(10:11)];

# True coefficients
alpha=data[,c(2:3)]; beta=data[,c(4:5)];

# Fit the model with model selection based on AIC:
mfit1 = gplsvcm_fitwMIDF(Y, X, U, V, Tr, d, r, lambda,family,k_n=NULL,
method="AIC",off = 0,r_theta = c(2, 8), eps= 0.01)

# Fit the model with model selection based on BIC:
mfit2 = gplsvcm_fitwMIDF(Y, X, U, V, Tr, d, r, lambda,family,k_n=NULL,
method="BIC",off = 0,r_theta = c(2, 8), eps= 0.01)

# prediction intervals:
ind_l=mfit2$ind_l; ind_n1=mfit2$ind_n1;
set.seed(123)
PIs=compute_PIs(Y,X,ind_l,ind_n1,U,X,U,V,Tr,d,r,lambda,family,off = 0,
r_theta = c(2, 8), eps= 0.01,method="CV+", cp=0.95, nfold = 10)

# prediction:
Y_hat = gplsvcm_predict(mfit2, X, U)

# k-fold cross-validation:
set.seed(123)
MSPE = cv_gplsvcm(Y,X,ind_l,ind_n1,U,V,Tr,d,r,lambda,family,off = 0,r_theta =
c(2, 8), eps= 0.01,nfold=10)

# plot the estimated coefficients
gplsvcm_plot(mfit2,gridnumber=100,display=c(1,1),xlab=c("u1","u1"),
ylab=c("u2","u2"),main=c(expression(paste("The Estimated Surface for",
",hat(alpha)[1])),expression(paste("The Estimated Surface for",
",hat(alpha)[2]))))

```

gplsvcm_est

Estimation for GPLSCVMs

Description

This is an internal function of GPLSVCM which is used in function `gplsvcm_fit` and `gplsvcm_fitwMIDF`.

Usage

```
gplsvcm_est(Y, X_l, X_n1, U, V, Tr, d, r, lambda, family, off, r_theta, eps)
```

Arguments

| | |
|---------|--|
| Y | The response variable, a n by one matrix where n is the number of observations. |
| X_l | The matrix of linear covariates for observations, of dimension n by np_l where n is number of observations and np_l is the number of linear covariates. |
| X_nl | The matrix of nonlinear covariates for observations, of dimension n by np_nl where n is number of observations and np_nl is the number of nonlinear covariates. |
| U | A n by two matrix where each row is the coordinates of an observation. |
| V | A N by two matrix of vertices of a triangulation, where N is the number of vertices and each row is the coordinates for a vertex. |
| Tr | A n_Tr by three triangulation matrix, where n_Tr is the number of triangles in the triangulation and each row is the indices of vertices in V. |
| d | The degree of piecewise polynomials. |
| r | The smoothness parameter and $r < d$. |
| lambda | The vector of the candidates of penalty parameter. |
| family | The family object which specifies the distribution and link to use (see glm and family). |
| off | The offset. |
| r_theta | The vector of the upper and lower bound of an interval to search for an additional parameter theta for negative binomial scenario. |
| eps | The error tolerance for the Pearson estimate of the scale parameter, which is as close as possible to 1, when estimating an additional parameter theta for negative binomial scenario. |

Details

The construction of the polynomial spline functions is via [basis](#).

| | |
|-------------|---|
| gplsvcm_fit | <i>Fitting generalized partial linear spatially varying coefficient regression models</i> |
|-------------|---|

Description

gplsvcm_fit fits the generalized partial linear spatially varying coefficient models.

Usage

```
gplsvcm_fit(
  Y,
  X,
  ind_l,
  ind_nl,
  U,
  V,
  Tr,
  d = 2,
```

```

r = 1,
lambda = 10^seq(-6, 6, by = 0.5),
family,
off = 0,
r_theta = c(2, 8),
eps = 0.01
)

```

Arguments

| | |
|---------|--|
| Y | The response variable, a n by one matrix where n is the number of observations. |
| X | The design matrix of n by np where np is the number of covariates (including intercept if intercept exists). Each row is a vector of the covariates for an observation. |
| ind_l | The vector of the indexes which indicate the columns of linear covariates in X. |
| ind_nl | The vector of the indexes which indicate the columns of nonlinear covariates in X. |
| U | A n by two matrix where each row is the coordinates of an observation. |
| V | A N by two matrix of vertices of a triangulation, where N is the number of vertices and each row is the coordinates for a vertex. |
| Tr | A n_Tr by three triangulation matrix, where n_Tr is the number of triangles in the triangulation and each row is the indices of vertices in V. |
| d | The degree of piecewise polynomials – default is 2. |
| r | The smoothness parameter and $r < d$ – default is 1. |
| lambda | The vector of the candidates of penalty parameter – default is grid points of 10 to the power of a sequence from -6 to 6 by 0.5. |
| family | The family object which specifies the distribution and link to use (see glm and family). |
| off | The offset – default is 0. |
| r_theta | The vector of the upper and lower bound of an interval to search for an additional parameter theta for negative binomial scenario – default is c(2,8). |
| eps | The error tolerance for the Pearson estimate of the scale parameter, which is as close to 1, when estimating an additional parameter theta for negative binomial scenario – default is 0.01. |

Details

The `gplsvcm_fit` function is for fitting the Generalized Partial Linear Spatially Varying Coefficient Models (GPLSVCM) when the model structure is specified before analysis, that is, the parameters `ind_l` and `ind_nl` are specified before fitting the model. The construction of the polynomial spline functions is via [basis](#). If the true model structure is not known before model fitting, we recommend using another function `gplsvcm_fitwMIDF` in this package. Note, if `ind_l` is specified as a null vector, `gplsvcm_fit` will fit a `glm` model, and if `ind_nl` is specified as a null vector, `gplsvcm_fit` will fit a `gsvc` model.

Value

The function returns a list of fitted object information from S3 class "gplsvcm" with the following items:

| | |
|------------|---|
| alpha_hat | The estimated coefficients for the nonlinear component of the model. |
| beta_hat | The estimated coefficients for the linear component of the model. |
| Qtheta | The estimated spline coefficients. |
| lambda_sel | The selected penalty parameter through generalized cross-validation (GCV) for bivariate penalized spline over triangulation estimation. |
| gcv | The GCV statistics for lambda_sel. |
| df | The effective degree of freedom for the model. |
| theta | The estimated additional parameter theta for negative binomial scenario. |
| Y | The matrix of responses, of dimension n by one where n is number of observations inside the triangulation. |
| X_n1 | The matrix of nonlinear covariates for observations inside the triangulation, of dimension n by np_1 where n is number of observations inside the triangulation and np_1 is the number of linear covarites. |
| X_1 | The matrix of linear covariates for observations inside the triangulation, n by np_1 where n is number of observations inside the triangulation and np_1 is the number of nonlinear covarites. |
| U | The matrix of coordinates for observations inside the triangulation, of dimension n by 2 where n is number of observations inside the triangulation and each row is the coordinates of an observation. |
| ind_1 | The vector of the indexes which indicate the columns of linear covariates in X. |
| ind_n1 | The vector of the indexes which indicate the columns of nonlinear covariates in X. |
| family | The family object. |
| V | The matrix of vertices of the triangulation, with dimension N by two where N is the number of vertices of the triangulation and each row is the coordinates for a vertex |
| Tr | The triangulation matrix of of the triangulation, with dimention n_Tr by three, where n_Tr is the number of triangles in the triangulation and each row is the indices of vertices in V. |
| d | The degree of piecewise polynomials. |
| r | The smoothness parameter. |
| B | The spline basis function of dimension n by $n_Tr * \{(d+1)(d+2)/2\}$, where n and n_Tr are the number of observations and the number of triangles inside the given triangulation respectively, d is the degree of the spline. If some points do not fall in the triangulation, the generation of the spline basis will not take those points into consideration. |
| Q2 | The Q2 matrix after QR decomposition of the smoothness matrix H. |
| K | The thin-plate energy function. |
| ind_inside | A vector contains the indexes of all the points which are inside the triangulation. |
| tria_all | The area of each triangle within the given triangulation. |
| lambda | The vector of the candidates of penalty parameter used in fitting the model. |
| r_theta | The vector of the upper and lower bound of an interval to search for an additional parameter theta used in negative binomial scenario. |
| off | The offset. |
| eps | The error tolerance used for the Pearson estimate of the scale parameter for negative binomial scenario. |

Examples

```
# Population:
family=poisson()
ngrid = 0.02

# Data generation:
pop = Datagenerator(family, ngrid)
N=nrow(pop)

# Triangulations and setup:
Tr = Tr0; V = V0; n = 1000; d = 2; r = 1;

# set up for smoothing parameters in the penalty term:
lambda_start=0.0001; lambda_end=10; nlambdas=10
lambda=exp(seq(log(lambda_start),log(lambda_end),length.out=nlambdas))

# Generate Sample:
ind_s=sample(N,n,replace=FALSE)
data=as.matrix(pop[ind_s,])
Y=data[,1]; alpha=data[,c(2:3)]; beta=data[,c(4:5)];
X=cbind(rep(1,length(Y)),data[,c(6:9)]); ind_l=c(1,4,5); ind_nl=c(2,3);
U=data[,c(10:11)];

# Fit the model:
mfit = gplsvcm_fit(Y, X,ind_l,ind_nl,U, V, Tr, d , r , lambda,family,off = 0,
r_theta = c(2, 8), eps= 0.01)
```

gplsvcm_fitwMIDF

Fitting the generalized partial linear spatially varying coefficient model with Model Selection

Description

gplsvcm_fitwMIDF perform a model selection procedure to identify the linear and nonlinear components first and then fit the corresponding generalized partial linear spatially varying coefficient model.

Usage

```
gplsvcm_fitwMIDF(
  Y,
  X,
  U,
  V,
  Tr,
  d = 2,
  r = 1,
  lambda = 10^seq(-6, 6, by = 0.5),
  family,
  k_n = NULL,
  method = "BIC",
  off = 0,
```

```

    r_theta = c(2, 8),
    eps = 0.01
  )

```

Arguments

| | |
|---------|--|
| Y | The response variable, a n by one matrix where n is the number of observations. |
| X | The design matrix of n by np where np is the number of covariates (including intercept if intercept exists). Each row is a vector of the covariates for an observation. |
| U | A n by two matrix where each row is the coordinates of an observation. |
| V | A N by two matrix of vertices of a triangulation, where N is the number of vertices and each row is the coordinates for a vertex. |
| Tr | A n_Tr by three triangulation matrix, where n_Tr is the number of triangles in the triangulation and each row is the indices of vertices in V. |
| d | The degree of piecewise polynomials – default is 2. |
| r | The smoothness parameter and $r < d$ – default is 1. |
| lambda | The vector of the candidates of penalty parameter – default is grid points of 10 to the power of a sequence from -6 to 6 by 0.5. |
| family | The family object which specifies the distribution and link to use (see glm and family). |
| k_n | The penalty parameter used in the model selection criteria. It need to be supplied only when the argument method is set to NULL – default is NULL. |
| method | The type of model selection criteria, options are "AIC", "BIC" and NULL which correspond to $k_n=2$, $k_n=\log(n)$ and $k_n=k_n$ respectively – default is "BIC". |
| off | The offset – default is 0. |
| r_theta | The vector of the upper and lower bound of an interval to search for an additional parameter theta for negative binomial scenario – default is c(2,8). |
| eps | The error tolerance for the Pearson estimate of the scale parameter, which is as close as possible to 1, when estimating an additional parameter theta for negative binomial scenario – default is 0.01. |

Details

The `gplsvcm_fitwMIDF` function is used to fit a generalized partial linear spatially varying co-efficient model when the linear and nonlinear parts of the design matrix X are not known before analysis. The construction of the polynomial spline functions is via [basis](#). It first perform a model selection based on Generalized Information Criterion (GIC) and output the selected model by specifying the parameters `ind_l` and `ind_nl` of the function `gplsvcm_fit`. Then the selected model is fitted by the function `gplsvcm_fit`.

Value

The function returns a list of fitted object information from S3 class "gplsvcm", see the items of the list from [gplsvcm_fit](#).

References

Zhang et al.(2010) Regularization Parameter Selections via Generalized Information Criterion. <https://www.tandfonline.com/doi/abs/10.1198/jasa.2009.tm08013>

Examples

```

# Population:
family=poisson()
ngrid = 0.02

# Data generation:
pop = Datagenerator(family, ngrid)
N=nrow(pop)

# Triangulations and setup:
Tr = Tr0; V = V0; n = 1000; d = 2; r = 1;

# set up for smoothing parameters in the penalty term:
lambda_start=0.0001; lambda_end=10; nlambdas=10;
lambda=exp(seq(log(lambda_start),log(lambda_end),length.out=nlambdas))

# Generate Sample:
ind_s=sample(N,n,replace=FALSE)
data=as.matrix(pop[ind_s,])
Y=data[,1]; X=data[,c(6:9)]; U=data[,c(10:11)];

# True coefficients
alpha=data[,c(2:3)]; beta=data[,c(4:5)];

# Fit the model with model selection based on AIC:
mfit1 = gplsvcm_fitwMIDF(Y, X, U, V, Tr, d, r, lambda,family,k_n=NULL,
method="AIC",off = 0,r_theta = c(2, 8), eps= 0.01)

# Fit the model with model selection based on BIC:
mfit2 = gplsvcm_fitwMIDF(Y, X, U, V, Tr, d, r, lambda,family,k_n=NULL,
method="BIC",off = 0,r_theta = c(2, 8), eps= 0.01)

# prediction intervals:
ind_l=mfit2$ind_l; ind_n1=mfit2$ind_n1;
set.seed(123)
PIs=compute_PIs(Y,X,ind_l,ind_n1,U,X,U,V,Tr,d,r,lambda,family,off = 0,
r_theta = c(2, 8), eps= 0.01,method="CV+", cp=0.95, nfold = 10)

# prediction:
Y_hat = gplsvcm_predict(mfit2, X, U)

# k-fold cross-validation:
set.seed(123)
MSPE = cv_gplsvcm(Y,X,ind_l,ind_n1,U,V,Tr,d,r,lambda,family,off = 0,r_theta =
c(2, 8), eps= 0.01,nfold=10)

# plot the estimated coefficients
gplsvcm_plot(mfit2,gridnumber=100,display=c(1,1),xlab=c("u1","u1"),
ylab=c("u2","u2"),main=c(expression(paste("The Estimated Surface for",
",hat(alpha)[1])),expression(paste("The Estimated Surface for",
",hat(alpha)[2]))))

```

| | |
|--------------|---|
| gplsvcm_plot | <i>Produces coefficient function plots for a fitted generalized partial linear spatially varying coefficient model.</i> |
|--------------|---|

Description

`gplsvcm_plot` produces the plots of the estimated coefficient functions from a fitted `gplsvcm` object.

Usage

```
gplsvcm_plot(
  mfit,
  gridnumber = 100,
  display = NULL,
  xlab = NULL,
  ylab = NULL,
  main = NULL,
  ...
)
```

Arguments

| | |
|-------------------------|--|
| <code>mfit</code> | A fitted <code>gplsvcm</code> object returned from function <code>gplsvcm_fit</code> or <code>gplsvcm_fitwMIDF</code> . |
| <code>gridnumber</code> | The number of grid points on one range for plots – default is 100. |
| <code>display</code> | If supplied then it is the vector for specifying how to display the estimated surfaces for the coefficient functions, used in <code>par(mfrow=)</code> . |
| <code>xlab</code> | If supplied then is the vector of characters where each element is the x label for the estimated surface of one coefficient function. |
| <code>ylab</code> | If supplied then is the vector of characters where each element is the y label for the estimated surface of one coefficient function. |
| <code>main</code> | If supplied then is the vector of characters where each element is the title for the estimated surface of one coefficient function. |
| <code>...</code> | other graphics parameters to pass on to plotting commands. See details in image2D . |

Details

This function used package `Triangulation` and `plot3D`, see [TriPlot](#) and [image2D](#).

Value

None

Examples

```
# See an example of gplsvcm_fitwMIDF.
```

| | |
|------------------------------|---|
| <code>gplsvcm_predict</code> | <i>Predictions for responses of new test points from a fitted generalized partial linear spatially varying coefficient model.</i> |
|------------------------------|---|

Description

`gplsvcm_predict` is used to make predictions for the responses of predicted points from a fitted `gplsvcm` object.

Usage

```
gplsvcm_predict(mfit, Xpred, Upred)
```

Arguments

| | |
|--------------------|---|
| <code>mfit</code> | A fitted <code>gplsvcm</code> object returned from function <code>gplsvcm_fit</code> or <code>gplsvcm_fitwMIDF</code> . |
| <code>Xpred</code> | The design matrix for prediction (including intercept if intercept exists). |
| <code>Upred</code> | The matrix of coordinates for prediction. |

Details

The construction of the polynomial spline functions is via [basis](#)

Value

A vector of predicted response.

Examples

```
# See an example of gplsvcm_fitwMIDF.
```

| | |
|----------------------|---|
| <code>loo_fit</code> | <i>Fit the model with the i-th training data point removed and compute the leave one out residuals</i> |
|----------------------|---|

Description

This is an internal function of package GPLSVCM.

Usage

```
loo_fit(
  Y_train,
  X_l_train,
  X_nl_train,
  ind_l,
  ind_nl,
  U_train,
  X_l_pred,
```

```
X_n1_pred,  
U_pred,  
B_pred,  
V,  
Tr,  
d,  
r,  
lambda,  
family,  
off,  
r_theta,  
eps  
)
```

nb_bps

Negative Binomial Family

Description

Negative Binomial Family

Usage

```
nb_bps(link = "log", theta)
```

Details

This is a built in function in GgAM.

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