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# **bamlss.vis: An R Package to Interactively Analyze and Visualize Bayesian Additive Models for Location, Scale and Shape (bamlss) Using the Shiny Framework**

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# 1 Introduction

Since the commercialization of the personal computer and the smartphone about two decades later the overwhelming majority of modern life in developing nations has greatly been revolutionized. To name a few advancements, the period stretching from the late 20th century until today has seen changes in the way modern human beings communicate, listen to music, work and are entertained. The common denominator of these changes is the switch from analogue to digital processes, which saw the creation of entire industries, such as Digital Image Processing. The digital revolution also started a significant growth in the number of data collection possibilities and -techniques, with the newest breakthrough, the Internet of Things (IoT), being right around the corner (O'Connor, 2016).

The exponential increase in available datapoints, paired with dramatic improvements in computing power, gave rise to numerous advancements in statistical sciences. Many computation-heavy models were able to be applied on a broader basis and new methods, such as Neural Nets or Generalized Additive Models could finally be realistically used (The Economist, 2015). With the increase in number of new methods and improvements in data availability, the recent past also saw a significant rise in employed statisticians. In the United States alone, the number of jobs classified as statisticians has increased by more than 120% in the years from 1997 to 2016 (Bureau of Labor Statistics, 2016).

One of the new fields that has emerged is distributional regression, where not only the mean, but each parameter of a response distribution can be modeled using a set of predictors (Klein et al., 2015). Notable frameworks called Generalized Additive Models for Location, Scale and Shape (gamlss) and Bayesian Additive Models for Location, Scale and Shape (bamlss) were invented by Rigby and Stasinopoulos (2001) in the form of a frequentist perspective and Umlauf et al. (2017) with a Bayesian approach, respectively.

Because methods have become increasingly more complex and capable over the years, it is important to make them accessible and understandable to the growing number of statistical users. In the case of distributional regression models, the interpretation of covariate effects on response moments and the expected conditional response distribution is harder than with traditional methods such as Ordinary Least Squares or Generalized Linear Models, since the moments of a distribution do not directly equate the modeled parameters, but are rather a

combination of them with a varying degree of complexity.

This thesis will introduce a framework for the visualisation of distributional regression models fitted using the **bamlss** R package (Umlauf et al., 2017) as well as display an implementation as an R extension titled **bamlss.vis**. The goal of this framework is the ability to:

- See and compare the expected distribution for chosen sets of covariates and
- View the direct relationship between moments of the response distribution and a chosen explanatory variable, given a set of covariates.

Additionally, the user can obtain the code which created the graphs to potentially reproduce them later. The implementation will be done using the statistical software R (R Core Team, 2017) in the form of a Shiny application (Chang et al., 2017).

## 2 Motivating Bayesian Additive Models for Location, Scale and Shape

Bayesian Additive Models for Location, Scale and Shape (bamlss) are a form of Bayesian regression models in which every parameter of a parametric distribution with  $K$  parameters is related to a set of additive predictors. The distribution does not have to follow the exponential family, which extends the distributions available for modeling beyond the ones used in Generalized Linear Models (GLM). In similar fashion to Generalized Additive Models (GAM, Hastie and Tibshirani, 1990), the additive predictors can assume different shapes, including non-linear, fixed, random and spatial effects (Umlauf et al., 2017).

In the ability to additively model multiple parameters of one distribution, bamlss bear many similarities with Generalized Additive Models for location, scale and shape (GAMLSS, Rigby and Stasinopoulos, 2001). Disparities lie in the estimation of model parameters, where bamlss utilize Markov Chain Monte Carlo (MCMC) simulations which provide credible intervals in situations where asymptotic maximum likelihood confidence intervals often fail, as well as bamlss' ability to model multivariate parametric distributions (Umlauf et al., 2017).

This chapter will describe the gradual expansion from Additive Models to bamlss.

## 2.1 Additive Models

Bamlss can be seen as a generalization of Structured Additive Regression, which are in turn a generalization of Additive Models. Additive Models, first proposed by Friedman and Stuetzle (1981) represent a model type in which a dependent variable  $y$  is related to a set of non-parametric predictors in an additive way. Assuming conditional independence of  $y_1, \dots, y_n$  given the explanatory variables  $\mathbf{z}_1, \dots, \mathbf{z}_K$ , we obtain the following model equation:

$$y_i = f_1(z_{i1}) + f_2(z_{i2}) + \dots + f_k(z_{ik}) + \epsilon_i \quad (1)$$

where  $f_j(\cdot)$  depict unspecified non-parametric functions of covariate  $z_j$ , which can include smoothing splines or local regression approaches. This makes additive models more flexible compared to standard linear regression, while still being more interpretable than non-additive models (Buja et al., 1989).

Fahrmeir et al. (2013) suggest that an Additive Model can also include parametric components. Given covariates  $\mathbf{x}_1, \dots, \mathbf{x}_Q$ , we can extend (1) to a semiparametric regression model with the following specification:

$$y_i = \sum_{j=1}^K f_j(z_{ij}) + \underbrace{\sum_{l=1}^Q \beta_l x_{il}}_{\beta_0 + \beta_1 x_{i1} + \dots + \beta_Q x_{iQ}} + \epsilon_i \quad (2)$$

Eq. (2) combines non-parametric and parametric components. Because the model would otherwise not be identified, functions  $f_j(\cdot)$  now have to be centered around zero, such that

$$\sum_{i=1}^n f_1(x_{i1}) = \dots = \sum_{i=1}^n f_K(x_{iK}) = 0$$

holds. The functions  $f_j(\cdot)$  are approximated using basis functions in the following scheme:

$$f_j(z_j) = \sum_{m=1}^{d_j} \mathbf{B}_m(z_j) \gamma_{jm}$$

This allows to write the Additive Model in a matrix form, indifferent of the chosen basis:

$$\mathbf{y} = \sum_{j=1}^K \mathbf{Z}_j \boldsymbol{\gamma}_j + \mathbf{X} \boldsymbol{\beta} + \boldsymbol{\epsilon} \quad (3)$$

Here, the design matrices  $\mathbf{Z}_1, \dots, \mathbf{Z}_K$  represent the basis functions assessed at different covariates.  $\mathbf{X}$  is constructed in equivalence to the standard linear regression model. Assumptions about the error term of a semiparametric Additive Model are also similar to the classic linear model, where  $\epsilon_i$  are identically and independently (i.i.d) normally distributed with  $E(\epsilon_i) = 0$  and  $Var(\epsilon_i) = \sigma^2$ . These properties are then also valid for the response variable, so that  $y_i \stackrel{i.i.d.}{\sim} N(\hat{y}, \sigma_y^2)$  (Fahrmeir et al., 2013, chap. 9.1).

## 2.2 Structured Additive Regression Models

The nonparametric components in additive models open the possibility for more flexible relationships between the dependent variable and single explanatory variables, which standard linear regression methods might not capture correctly. However, sometimes the area of model application requires even more flexibility, e.g. by including spatial covariates, fixed/random effects or interaction terms. These specific types of effects extend the Additive Model to a Structured Additive Regression Model (Fahrmeir et al., 2003, STAR). This chapter will briefly describe its different components.

### 2.2.1 Spatial Effects

Similarly to Section 2.1, observations  $(y_i, \mathbf{z}_i, \mathbf{x}_i)$  are given, where  $\mathbf{z}_i$  and  $\mathbf{x}_i$  represent vectors of covariate values for the  $i$ th observation. Additionally, a geographic location index  $s$  is known with observations  $s_i$ , which can be either discrete (e.g. region or country) as well as continuous (e.g. longitude/latitude). Extending the semiparametric Additive Model as specified in (2), a geospatial effect is now added:

$$\begin{aligned} y_i &= \sum_{j=1}^K f_j(z_{ij}) + \sum_{l=1}^Q \beta_l x_{il} + f_{geo}(s_i) + \epsilon_i \\ &= \kappa^{add} + f_{geo}(s_i) + \epsilon_i \end{aligned} \tag{4}$$

$\kappa^{add}$  includes the non-spatial effects from (2). The spatial effect,  $f_{geo}(\cdot)$ , is often viewed as a proxy for unknown covariates, such as altitude or climate data. If the geographic location index  $s$  is tracked using discrete values,  $f_{geo}(\cdot)$  could represent a Markov random field. For continuous values, smoothing techniques

such as Kriging (Matheron, 1963) or a multivariate tensor product spline are available. In both the discrete and the continuous case, the vector of geoaddivitive components  $\mathbf{f}_{geo}$  can be written as

$$\mathbf{f}_{geo} = \mathbf{Z}_{geo}\boldsymbol{\gamma}_{geo}$$

so that it can be incorporated into the geoaddivitive model in matrix notation in the following way

$$\mathbf{y} = \sum_{j=1}^K \mathbf{Z}_j \boldsymbol{\gamma}_j + \mathbf{X}\boldsymbol{\beta} + \mathbf{Z}_{geo}\boldsymbol{\gamma}_{geo} + \boldsymbol{\epsilon} \quad (5)$$

which bears similarities to the basis function approach in (3) (Fahrmeir et al., 2013, chap. 9.2).

### 2.2.2 Interaction Terms

The regression equation (2) of Additive Models included main nonparametric and parametric effects, but no interactions between covariates. When incorporating interaction effects, one has to differentiate between an interaction between a continuous and a categorical variable, as well as one where two continuous variables share a common effect (Fahrmeir et al., 2013, chap. 9.3).

To illustrate the first case, it is assumed that  $z_1$  and  $x_1$  are continuous and binary ( $x_i \in (0, 1)$ ) covariates, respectively. Then, the interaction term  $f_{z_1|x_1}(z_1) \cdot x_1$  can be included in the Additive Model from (2) in the following way:

$$y_i = \sum_{j=1}^K f_j(z_{ij}) + \sum_{l=1}^Q \beta_l x_{il} + \underbrace{f_{z_1|x_1}(z_{i1})x_{i1}}_{\substack{0 \quad \text{if } x_{i1}=0 \\ f_{z_1|x_1}(z_{i1}) \text{ if } x_{i1}=1}} + \epsilon_i$$

If  $x_1 = 0$ , the non-linear effects of  $z_1$  are now

$$\begin{aligned} & f_1(z_1) \quad \text{if } x_1 = 0 \\ & f_1(z_1) + f_{z_1|x_1}(z_1) + \beta_1 \quad \text{if } x_1 = 1 \end{aligned}$$

This framework can also incorporate spatially covarying terms, where the interaction term  $f_{geo|x_1}(s)$  represents an interaction between the location variable  $s$  and a categorical variable  $x_1$  (Fahrmeir et al., 2013).



Using a Basis function approach, the vector of interaction effects

$$\mathbf{f}_{int} = (f_{z_1|x_1}(z_{11})x_{11}, \dots, f_{z_1|x_1}(z_{n1})x_{n1})$$

can also be described in matrix notation to extend (3) in the following way:

$$\mathbf{y} = \sum_{j=1}^K \mathbf{Z}_j \boldsymbol{\gamma}_j + \mathbf{X} \boldsymbol{\beta} + \mathbf{Z}_{int} \boldsymbol{\gamma}_{int} + \boldsymbol{\epsilon}$$

Here, the design matrix  $\mathbf{Z}_{int}$  represents the Basis function values multiplied with  $x_1$  observations (Fahrmeir et al., 2013, chap. 9.3).

The possibility of interactions between two continuous covariates is also given. In this case, the interaction between  $z_1$  and  $z_2$  is modeled using a two-dimensional nonparametric function  $f_{z_1|z_2}(z_1, z_2)$ . Common two-dimensional functions include bi-variate smooth splines and Kriging techniques. When only the two-dimensional functions without main effects ( $f_1(z_1)$ ,  $f_2(z_2)$ ) should be included, the model equation assumes the following form:

$$y_i = f_{z_1|z_2}(z_{i1}, z_{i2}) + f_3(z_{i3}) + \dots + f_K(z_{iK}) + \sum_{l=1}^Q \beta_l x_{il} + \epsilon_i \quad (6)$$

For reasons of identifiability,  $f_{z_1|z_2}(z_1, z_2)$  also needs to be centered around zero. Fahrmeir et al. (2013, chap. 9.3.2) warn that for estimation of models with two-dimensional surfaces a high sample size with combinations of  $z_1$  and  $z_2$  is required. In cases where this requirement is not fulfilled, a simple main effects model as in (2) is preferred.

It is also possible to model the interaction effect of  $z_1$  and  $z_2$  using the two-dimensional surface  $f_{z_1|z_2}(z_1, z_2)$  while still including the main effects. In this scenario, the model is specified as follows:

$$y_i = f_{z_1|z_2}(z_{i1}, z_{i2}) + f_1(z_{i1}) + f_2(z_{i2}) + \sum_{j=3}^K f_j(z_{ij}) + \sum_{l=1}^Q \beta_l x_{il} + \epsilon_i \quad (7)$$

The identifiability problem in this model is more complex than before. To solve it, Fahrmeir et al. (2013, chap. 9.3) state that not only all included functions have to be centered around zero, but also “all slices of the interaction  $f_{z_1|z_2}(z_1, z_2)$ , i.e. all one-dimensional smooths with fixed value of  $z_1$  or  $z_2$ ”. Using the basis

function approach, the matrix representation of the model can be obtained:

$$\mathbf{y} = \sum_{j=1}^K \mathbf{Z}_j \boldsymbol{\gamma}_j + \mathbf{X} \boldsymbol{\beta} + \mathbf{Z}_{z_1|z_2} \boldsymbol{\gamma}_{z_1|z_2} + \boldsymbol{\epsilon} \quad (8)$$

with interaction term design matrix  $\mathbf{Z}_{z_1|z_2}$  (Fahrmeir et al., 2013, chap. 9.3).

### 2.2.3 Random Effects

When dealing with repeated measures or other longitudinal datasets it is often necessary to model cluster-specific similarities using Random Effects (Laird and Ware, 1982). Additive Models can also be extended with Random Effects to arrive at so called Additive Mixed Models. Assuming a longitudinal data structure with subjects  $j = 1, \dots, n_i$  in clusters  $i = 1, \dots, m$  and covariates  $\mathbf{x}_k$ , a parametric random coefficient model possesses the following structure:

$$y_{ij} = (\beta_0 + \nu_{0i}) + (\beta_1 + \nu_{1i})x_{ij1} + \dots + (\beta_Q + \nu_{Qi})x_{ijQ} + \epsilon_i$$

The “random” coefficients  $\nu_{0i}$  (intercept) and  $\nu_{1i}, \dots, \nu_{Qi}$  (slopes) represent the cluster-specific deviations from the main effects. To obtain Additive Mixed Models, the main effects are then replaced with nonparametric functions:

$$y_{ij} = f_1(x_{ij1}) + \dots + f_Q(x_{ijQ}) + \nu_{0i} + \nu_{1i}x_{ij1} + \dots + \nu_{Qi}x_{ijQ} + \epsilon_i \quad (9)$$

Like non-parametric main effects, Random Effects also have a matrix notation. In the case where every main effect is also modeled with cluster-specific effects, the matrix form of Additive Mixed Models is as follows:

$$\mathbf{y} = \sum_{j=1}^K \mathbf{Z}_j \boldsymbol{\gamma}_j + \mathbf{R}_0 \boldsymbol{\nu}_0 + \sum_{j=1}^K \mathbf{R}_j \boldsymbol{\nu}_j + \boldsymbol{\epsilon}$$

Here,  $\boldsymbol{\nu}_0 = (\nu_{01}, \dots, \nu_{0m})'$  and  $\boldsymbol{\nu}_j = (\nu_{j1}, \dots, \nu_{jm})'$  represent the Random Effects coefficients. A more in-depth look at the structure of the design matrices is given by Fahrmeir et al. (2013, chap. 9.4, p. 550)

## 2.3 Generalized Structured Additive Regression Models

Structured Additive Regression (STAR) models extend simple Additive Models with special model terms briefly introduced in the previous sections. These effects include:

- Nonlinear effects of  $z_1$
- Spatial effects of location index  $s$
- Interactions between continuous covariate  $z_1$  and a categorical variable  $x_1$
- Nonlinear interactions between two continuous covariates  $z_1, z_2$
- Random Effects with intercept  $\nu_0$  and slope  $\nu_j$  deviations from main effects

All of the aforementioned model terms can be included in a STAR interchangeably, including simple linear predictors  $\mathbf{x}'\boldsymbol{\beta}$  (Fahrmeir et al., 2013, chap 9.5).

STAR models provide very flexible ways of modeling the influence of explanatory variables on a given response variable  $y_i$ . Note that while the components can be nonparametric, the direct modeling of  $y_i$  assumes that the response variable follows a Gaussian distribution. However, when dealing with e.g. binary or categorical responses, this assumption is violated. Then, a type of model specification is needed that directly upholds the dependent variables' support (Olsson, 2002, chap. 2). To solve this challenge, STAR models are merged with Generalized Linear Models to Generalized STAR models.

Generalized Linear Models (GLM), first coined by Nelder and Wedderburn (1972), introduce a framework where the expectation of response  $y$  is related to a linear predictor  $\eta = \mathbf{x}'\boldsymbol{\beta}$  via a link function  $\eta = g(E(y)) = g(\mu)$  or a response function  $h = g^{-1}$  to arrive at the following model specification:

$$\begin{aligned} \mu_i &= h(\mathbf{x}'_i\boldsymbol{\beta}) \quad \text{or} \\ g(\mu_i) &= \mathbf{x}'_i\boldsymbol{\beta} \end{aligned} \tag{10}$$

When modeling a binomially distributed response the probability parameter  $\pi$ , which has a support of  $\pi \in [0, 1]$ , is related to predictors  $\mathbf{x}'\boldsymbol{\beta}$ . Using a logit link

function, we obtain a Logistic Regression Model:

$$\eta_i = \mathbf{x}_i' \boldsymbol{\beta}$$

$$E(y_i) = \pi_i = \frac{\exp(\eta_i)}{1 + \exp(\eta_i)}$$

Here, the response function ensures the correct support of  $\pi$  (Fahrmeir et al., 2013, chap. 5). Using a link function, the expectation of  $y$  can be the first moment of many different continuous or discrete distributions, which includes the Poisson, Binomial and Gamma distribution. However, all possible distributions need to be part of the exponential family (Rigby and Stasinopoulos, 2005).

Note in (10) that the effects of covariates  $\mathbf{x}_1, \dots, \mathbf{x}_K$  are modeled parametrically. Generalized Additive Models (GAM), as suggested by Hastie and Tibshirani (1990), extend the class of Generalized Linear Models to allow for non-parametric effects. In particular, the linear predictor  $\eta = \mathbf{x}'\boldsymbol{\beta}$  is interchanged by smooth non-parametric functions  $f_j(x_j)$ . Given response variable  $y$  and covariates  $\mathbf{z}_1, \dots, \mathbf{z}_K$ , the following model specification is obtained:

$$\eta_i = \sum_{j=1}^K f_j(x_{ij}) \tag{11}$$

$$\mu_i = E(y_i) = h(\eta_i)$$

Now, many different response distributions as well as flexible effects for explanatory variables are supported to create a highly flexible model framework. In (11), only non-parametric effects are linked to  $\eta_i$ . However, given response  $y$  and covariates  $(\mathbf{x}_i, \mathbf{z}_i)$ , all specific effects of STAR models (spatial effects  $f_{geo}(\cdot)$ , interactions  $f_{int}(\cdot)$ , etc.) as well as parametric coefficients can be combined to form a Generalized Structured Additive Regression Model (Generalized STAR):

$$\eta_i = f_1(z_{i1}) + \dots + f_K(z_{iK}) + \beta_0 + \beta_1 x_{i1} + \dots + \beta_Q x_{iQ} \tag{12}$$

$$\mu_i = h(\eta_i)$$

In semiparametric Generalized STAR models,  $f_j(\cdot)$  can have any of the structural forms described in Chapter 2.2. Modeled response variables also have to follow an exponential family distribution (Fahrmeir et al., 2013, chap. 9.5).

## 2.4 Structured Additive Distributional Regression

Generalized STAR models provide a framework to flexibly estimate the expected value of a previously specified distributional parameter. However, in many cases not only the first moment, but also higher-order moments are of special interest. In modeling income, for example, not only the expected income but also the shape of the overall distribution is important. A common measure for income inequality is the Gini coefficient, which can be calculated using the cumulative distribution function (Lerman and Yitzhaki, 1984).

## 2.5 GAMLSS

First modeling approaches which go beyond the mean of a distribution were suggested by Nelder and Pregibon (1987) using parametric functions of explanatory covariates related to the dispersion parameter  $\phi$  of an exponential family distribution. Building upon this approach, Generalized Additive Models for Location, Scale and Shape (gamlss) were introduced by Rigby and Stasinopoulos (2001). Gamlss combine the flexibility of being able to model multiple distributions with parametric or nonparametric explanatory effects and extend them for multiple response distribution parameters such that not only the location, but also the scale and shape of a distribution can be modeled simultaneously. Furthermore, gamlss relax the assumption of  $y$  following an exponential family distribution, which significantly increases the number of response modeling possibilities.

Assuming a dependent variable from a distribution with parameters  $\theta_1, \dots, \theta_L$  and observations  $y_1, \dots, y_n$ , given covariates  $\mathbf{z}_1, \dots, \mathbf{z}_K$  and  $\mathbf{x}_1, \dots, \mathbf{x}_Q$ , a gamlss can be described with the following model specification:

$$g_l(\theta_{il}) = \eta_{il} = \mathbf{x}'_{il}\boldsymbol{\beta} + \sum_{j=1}^{K_l} f_{jl}(z_{ijl}) \quad (13)$$

In Equation (13),  $g_l(\cdot)$  represents a known monotonic link function, which can be different for each parameter.  $\mathbf{x}'_{il}$  depicts the subset of  $x$  variables used to model parameter  $\theta_l$  in observation  $i$ , while  $f_{jl}(z_{ijl})$  serves as a non-parametric effect of covariate  $z_j$  on parameter  $\theta_l$ , taken from a subset of the  $K$   $z$  variables, evaluated for the  $i$ th observation. The specific subset of covariates  $z$  with non-parametric effects on parameter  $\theta_k$  has a length of  $K_l$  variables (Stasinopoulos

et al., 2007).

As shown above, `gamlss` can utilize different combinations of parametric and non-parametric effects to model each distributional parameter. Equation 13 displays a case in which every parameter is modeled using a non-empty subset of variables  $x$  and  $z$ . However, some parameters can also be set to a constant and not be dependent on covariates. For example, when assuming the Gaussian distribution for the dependent variable and connecting  $\mu$  to parametric effects  $\mathbf{x}_j$  using the identity link function ( $g(\mu) = \mu$ ) and the variance parameter  $\sigma^2$  to a constant, we arrive at a linear model specification (Stasinopoulos et al., 2007).

### 2.5.1 BAMLSS

As mentioned in the introduction of this thesis, not always do the modeled parameters directly equate the moments (location, scale and shape) of a distribution, but rather a combination of them. For this reason, approaches to simultaneously model the parameters of a distribution are often referred to as distributional regression, which includes `gamlss`. However, as seen in (13), `gamlss` in its normal form only incorporate main effect modeling. To further integrate structured additive terms, such as spatial effects, random effects and interaction terms (Brezger and Lang, 2006), distributional regression is further extended to Structured Additive Distributional Regression (Klein et al., 2015).

In 2013, Klein et al. introduced Bayesian Additive Distributional Regression, which is a model type extending `gamlss` to include structured additive predictors for modeling parameters of a specified distribution. It represents a fully Bayesian approach, in which coefficients are obtained by drawing samples from the approximate posterior effect distributions using Markov Chain Monte Carlo (MCMC) simulations.

An implementation of Bayesian Additive Distributional Regression, called Bayesian Additive Models for Location, Scale and Shape (`bamlss`) was since created by Umlauf et al. (2017). As the authors point out, the name bears resemblance to `gamlss`, because of many similarities in its modeling approach. However, extensions of `bamlss` over `gamlss` are manifold. First, parallel to the proposed framework of Klein et al. (2013), MCMC simulations are utilized for estimation of coefficients. This is done in contrast to `gamlss`, where predictor coefficient estimates are retrieved via penalised likelihood maximisation techniques. Ad-

vantages of using MCMC simulations over likelihood-based approaches include the sample-based inference, which yields more reliable confidence intervals than the intervals of gamlss estimates based on asymptotic properties. Second, bamlss offer more flexibility of specifying covariate effects with the support of structured additive predictors, like spatial effects or two-dimensional splines. Third, bamlss also support multivariate response distributions, which enhances gamlss' univariate response framework. Furthermore, the implementation of bamlss is designed in a way that allows for the usage of external estimation algorithms and software packages like JAGS or BayesX.

The model specification of bamlss is similar to the gamlss class. The parameters  $\theta_1, \dots, \theta_L$  of a parametric distribution  $\mathbf{y}$  with observations  $y_1, \dots, y_n$  are linked to structured additive predictors using monotonic and twice-differentiable link functions  $g_l(\theta_l)$  (note that the paper uses  $h_l(\theta_l)$ ). Based on covariates  $\mathbf{x}_1, \dots, \mathbf{x}_Q$ , the following model equation can be obtained:

$$g_l(\theta_l) = f_{1l}(\mathbf{x}_{1l}; \boldsymbol{\beta}_{1l}) + \dots + f_{Ql}(\mathbf{x}_{Ql}; \boldsymbol{\beta}_{Ql}) \quad (14)$$

Here,  $f_{jl}(\cdot)$  represent unspecified functions that can attain any structured additive predictor forms, including nonparametric effects. It is also possible to describe the effects in vector form:

$$\mathbf{f}_{jl} = \begin{bmatrix} f_{jl}(\mathbf{x}_1; \boldsymbol{\beta}_{jl}) \\ \vdots \\ f_{jl}(\mathbf{x}_n; \boldsymbol{\beta}_{jl}) \end{bmatrix} = f_{jl}(\mathbf{X}_{jl}; \boldsymbol{\beta}_{jl})$$

with  $\mathbf{X}_{jl}$  ( $n \times m_{jl}$ ) specifying the design matrix for effect  $f_{jl}(\cdot)$  so that they integrate themselves into the following model equation:

$$blabla \quad (15)$$

### 3 bamlss.vis

## 4 Conclusion

## Appendix



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