Package 'mars'

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Title Multivariate Adaptive Regression Splines (MARS)
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Description Build regression models using the techniques in Friedman's paper "Multivariate Adaptive Regression Splines
References Jerame H. Friedman. ``Multivariate Adaptive Regression Splines." Ann, Statist. 19 (1) 1 - 67, March, 1991 \url{https://doi.org/10.1214/aos/1176347963}
Example test <- mars(y~x1+x2, data=mars::marstestdata, control=mars.control(Mmax=2))
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R topics documented:
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mars

Multivariate Adaptive Regression Splines (MARS)

Description

MARS (Multivariate Adaptive Regression Splines) is a regression analysis that automatically splits and better linear fit into non-linear models.

Usage

```
mars(formula, data, control=NULL, ...)
```

Arguments

formula an R formula

data a data frame containing the data control an object of class 'mars.control'

... further arguments

Details

MARS - forward stepwise algorithm: Forward stepwise fits the data nicely by adjusting the coefficient values as well as deriving a proper set of basis functions. Forward stepwise produces basis functions which do not have zero pairwise product expectations. The advantage of this is that basis functions, except for B0, can be removed without leaving a hole in the predictor space.

MARS - backward stepwise algorithm: Jstar(J*) backward stepwise is all of the basis function set and derived from forward stepwise. One basis function is deleted at each iteration of the outer loop, while the inner loop chooses which one to be deleted. The chosen basis function to be deleted is either the one improving the model by its removal or degrading the model the least by the removal. Constant basis function BO(x) = 1 is not considered for elimination. A sequence of (Mmax - 1) models is what is constructed from backward stepwise, and the current sequence has one less basis function than that of the previous sequence. Once the iteration is terminated, the users are left with the best model.

Value

an S3 object of class mars that includes the final regression model and a description of the basis functions which are constructed by the hinge functions

Author(s)

Siyul Sam Byun, So Yeon Park, Dawu Liu

References

```
Jerame H. Friedman. "Multivariate Adaptive Regression Splines." Ann, Statist. 19 (1) 1 - 67, March, 1991 https://doi.org/10.1214/aos/1176347963
```

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See Also

```
plot.mars for plotting the basis functions of the mars object
predict.mars for making predictions on a new data using the mars object
summary.mars for summarizing the mars object
print.mars for printing the mars object
```

Examples

```
test <- mars(y^{x}1+x2, data=mars::marstestdata, control=mars.control(Mmax=2))
```

mars.control

Constructor for 'mars.control' objects

Description

This function constructs a 'mars.control' object that specifies parameters used in the model fitting procedure.

Usage

```
mars.control(Mmax = 2, d = 3, trace = FALSE)
```

Arguments

Mmax A maximum even integer of basis functions. Default value is 2.

d A smoothing parameter for the generalized cross-validation. Default value is 3.

trace A logical value

Value

```
a mars.control object
```

Examples

```
test <- mars.control(Mmax = 10)</pre>
```

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marstestdata

marstestdata

Description

A dataset for testing purpose

Usage

marstestdata

Format

A data frame with 100 rows and 11 variables:

- y response variable
- x1 explanatory variable
- x2 explanatory variable
- x3 explanatory variable
- x4 explanatory variable
- x5 explanatory variable
- **x6** explanatory variable
- x7 explanatory variable
- x8 explanatory variable
- x9 explanatory variable
- x10 explanatory variable

plot.mars

Plots a mars object

Description

Plots basis functions that are constructed with a single explanatory variable or two explanatory variables

Usage

```
## S3 method for class 'mars' plot(x, ...)
```

Arguments

```
x a mars object
... further arguments
```

See Also

```
Other methods: predict.mars(), print.mars(), summary.mars()
```

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Examples

```
mar <- mars(y^*x1+x2+x3, data=mars::marstestdata, control=mars.control(Mmax=6)) plot(x=mar)
```

predict.mars

Predicted values based on mars object.

Description

Predicted values based on mars object.

Usage

```
## S3 method for class 'mars'
predict(object, newdata, ...)
```

Arguments

object a mars object

newdata an optional data frame in which to look for variables with which to predict (if

omitted, the fitted values are used)

... further arguments

Value

predicted values of the response variable

See Also

```
Other methods: plot.mars(), print.mars(), summary.mars()
```

Examples

```
mar <- mars(y~x1+x2+x3, data=mars::marstestdata, control=mars.control(Mmax=6))
predict(object=mar, newdata=mars::marstestdata)</pre>
```

print.mars

Prints out the function call and coefficients of a mars object

Description

Prints out the function call and coefficients of a mars object

Usage

```
## S3 method for class 'mars'
print(x, ...)
```

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Arguments

```
x a mars object... further arguments
```

See Also

```
Other methods: plot.mars(), predict.mars(), summary.mars()
```

Examples

```
mar <- mars(y^x1+x2+x3, data=mars::marstestdata, control=mars.control(Mmax=6)) print(mar)
```

summary.mars

Summary method for class "mars".

Description

Prints function call, five-number summary, summary of hinge functions for each basis function, and the coefficients of each basis function of a mars object

Usage

```
## S3 method for class 'mars'
summary(object, ...)
```

Arguments

```
object a mars object for which a summary is desired.
... further arguments
```

See Also

```
Other methods: plot.mars(), predict.mars(), print.mars()
```

Examples

```
mar <- mars(y^*x1+x2+x3, data=mars::marstestdata, control=mars.control(Mmax=6)) summary(mar)
```

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