Automated Model Building and Goodness-of-fit via Quantile Regression

Haim Bar

September 8, 2022

Abstract

This repository contains code and data used in the paper *Automated Model Building and Goodness-of-fit via Quantile Regression* by Bar, Booth, and Wells. Given P predictors x_i and n observations for each x_i and a response variable y, the goal is to build a model, $y = f(x_1, \ldots, x_P)$ where $f()$ consists of combinations of powers of the x_i's, which fits the data well across multiple quantiles.

1 Prerequisites

In order to run the code you must first install the **QREM** package. Since **QREM** has a model selection option for cases in which the number of predictors is large you also need to install the packages **edgefinder** and **SEMMS**. The recommended way to install these packages is from the GitHub repository:

```
devtools::install_github("haimbar/edgefinder")
devtools::install_github("haimbar/SEMMS")
devtools::install_github("haimbar/QREM")
```

The model building algorithm is implemented in a function called *fitQRloop* in the file runQREM.R. The function takes five arguments:

- M the data matrix with P columns and n rows.
- qns The quantile which will be used in the fitting algorithm.
- minDiff The minimal improvement in the overall goodness of fit in order to accept a new term.
- maxdeg The maximum degree of any term in the model.
- maxrows The maximum number of possible terms up to degree maxdeg.

The file initSim.R contains the values we used by default. It also contains three other variables which are used by **QREM** in the fitting process:

- mxm The maximum number of segments in the partition of the selected variable.
- alphaQ The level of the goodness of fit test.
- plotit A Boolean variable which tells the function *flatQQplot* whether to show intermediate diagnostic plots for each accepted new term in the model.

```
qns <- 1:5/6
k <- length(qns)
minDiff <- 4
maxdeg <- 15
maxrows <- 5000
mxm <- 30
```

```
alphaQ <- 0.01
plotit <- FALSE
```

2 A Univariate Example

The file Code/Univariate02.R contains the code for example #1 in the paper, where $f(x) = x^5e^{-x}$ and the random noise is normally distributed with mean 0 and standard deviation which grows linearly with x, $sd = 0.25(x + 0.05)$.

```
N <- 5000
set.seed(211111)
x <- runif(N, min=0, max=4*pi)
y <- exp(-x)*x^5 + rnorm(N, 0, 0.25*(x+0.05)) # EXAMPLE 1 in the paper
M <- data.frame(y=y, x1=x)
res <- fitQRloop(M=M, qn = qns, maxdeg = maxdeg, minDiff = minDiff)
pdf("Figures/Uni02.pdf", width=5, height=5)
plot(x, y, cex=0.5, pch=19, col="grey66", axes=F)
axis(1); axis(2); grid()
for (i in 1:k) {
  lines(sort(x), res$qremFit[[i]]$fitted.mod$fitted.values[order(x)],
        col=2)
}
```

The fitted quantile regression models are shown as red curves in Figure 1.

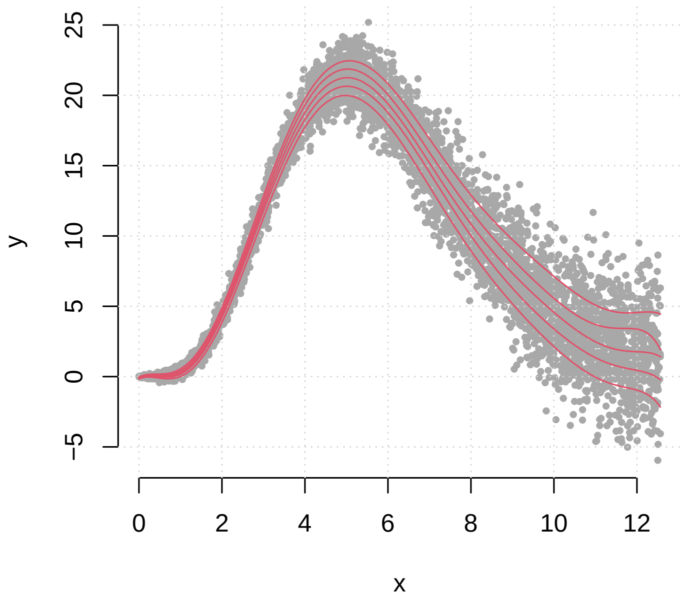

Figure 1: The fitted QR model for $q = 1/6, \ldots, 5/6$ where the true model is $f(x) = x^5e^{-x}$ with random errors i.i.d. $N(0, [0.25(x + 0.05)]^2)$.

3 A Multivariate Example

The program in Code/multivariate04.R generates a data matrix with 2000 observations and 4 predictors, but only x_1, x_2, x_4 are related to the response,

$$y = x_1 x_2 x_4 + \epsilon$$

and the random errors are i.i.d. $\epsilon \sim N(0, 0.1^2)$

```
source("Code/initSim.R")
set.seed(211013)
N <- 2000
M <- matrix(runif(N*4, min = -1, max=3), nrow=N, ncol=4)
y <- M[,1]*M[,2]*M[,4] + rnorm(N, 0, 0.1)
M <- as.data.frame(cbind(y, M))
colnames(M) <- c("y", "x1", "x2", "x3", "x4")
res <- fitQRloop(M=M, qn = qns, maxdeg = maxdeg, minDiff = minDiff, maxrows
↪   = maxrows)
pdf("Figures/multivariate04.pdf", width=5, height=5)
i <- which(qns == 0.5)
plot(M$y, res$qremFit[[i]]$fitted.mod$fitted.values, cex=0.6, pch=19,
     xlab="Observed", ylab="predicted", axes=FALSE, col="grey66")
abline(0, 1, col=3, lwd=2); axis(1); axis(2)
dev.off()
```

The fitted model is:

```
x1*x2*x4 + I(x4^2) + x2*x4 + I(x2^2) + x1*x4 + x1*x2 + I(x1^2) + x4 + x2
↪  + x1
```

The predicted values are very close to the observed one, as can be seen in Figure 2.

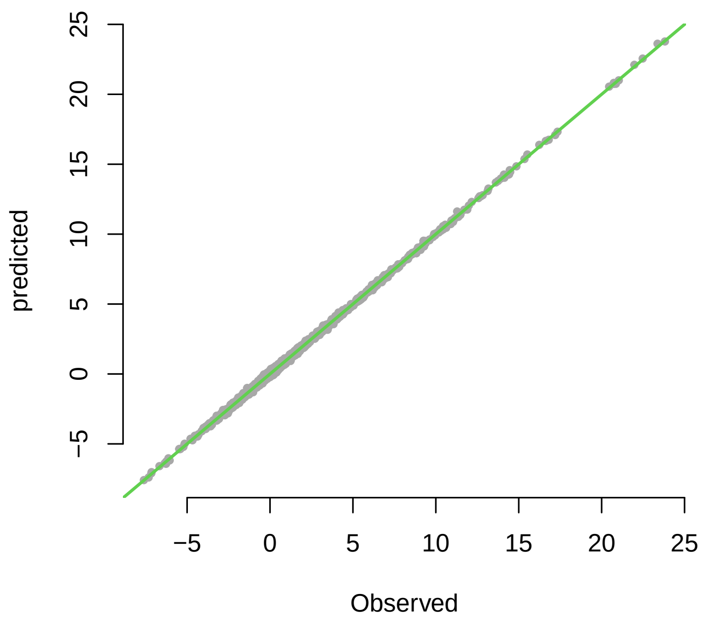

Figure 2: Fitted QR model vs. observed values for $q = 1/2$

Examples which involve more complicated models with more than one predictor may take a few minutes to run.

References

[1] Bar, H. Y., Booth, J. G., and Wells, M. T. (2020). A Scalable Empirical Bayes Approach to Variable Selection in Generalized Linear Models. *Journal of Computational and Graphical Statistics*, **0**(0), 1–12.