## Generlized additive Models

Mats Hansson 12 mars 2016

The gampackage makes is easier to work with multiple nonlinear terms. In addition it knows how to plot these functions and their standard errors.

```
library(ISLR)
attach(Wage)
library(gam)

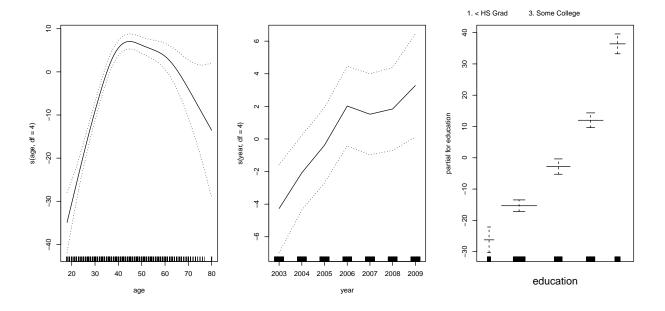
## Warning: package 'gam' was built under R version 3.2.4

## Loading required package: splines

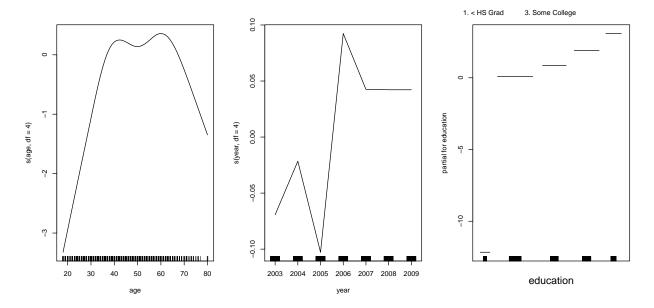
## Loading required package: foreach

## Loaded gam 1.12

gam1=gam(wage~s(age, df=4) +s(year, df=4)+ education, data=Wage)
par(mfrow=c(1,3))
plot(gam1, se=TRUE)
```



```
gam2=gam(I(wage>250)~s(age, df=4) +s(year, df=4)+education, family = binomial, data=Wage)
plot(gam2)
```



Lets see if we need a nonliner term for year

```
gam2a=gam(I(wage>250)~s(age, df=4) +year+education, data=Wage,family=binomial)
anova(gam2, gam2a, test="Chisq")
```

```
## Analysis of Deviance Table
##
## Model 1: I(wage > 250) ~ s(age, df = 4) + s(year, df = 4) + education
## Model 2: I(wage > 250) ~ s(age, df = 4) + year + education
## Resid. Df Resid. Dev Df Deviance Pr(>Chi)
## 1 2987 602.87
## 2 2990 603.78 -3 -0.90498 0.8242
```

One nice feature of the gam packages is that it knows hot to plot the function nicely, even for models fit by lm and glm.

```
par(mfrow=c(1,3))
lm1=lm(wage~ns(age,df=4)+ns(year,df=4)+education, data=Wage)
plot.gam(lm1,se=TRUE)
```

