

Generalized Additive Models (GAMs)

- + Very flexible in choosing non-linear models and generalizable to different types of responses.
 - + Because of the additivity we can still interpret the contribution of each predictor while considering the other predictors fixed.
 - + GAMs can outperform linear models in terms of prediction.
 - + Built on the framework of GLMs, so can handle different response distributions
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- Additivity is convenient but it is also one of the main limitations of GAMs (independent contributions of predictors)
 - Spline fitting and penalization can be computationally intensive for large data.
 - GAMs might miss non-linear interactions among predictors.

This Week's Practical

Hands on modeling non-linearity

