lagr: Local Adaptive Grouped Regularization in R

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Varying coefficient regression (VCR) is a form of regression analysis in which the coefficients may vary over the model's domain. Methods for variable selection in a VCR model generally assume that the set of relevant predictors is constant over the domain, but recently the methodology of local adaptive grouped regularization (LAGR) has been shown to accurately select the locally relevant covariates in a VCR model. This paper introduces the R package **lagr**, which provides functions for estimating the parameters in a VCR model via LAGR and plotting the results of the analysis. The software's functionality is illustrated with an example analysis of a VCR model for educational attainment in the state of Georgia.