Package 'gwselect'

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Title Variable selection in Geographically Weighted Regression models

Type Package

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Description Several variable selection techniques for GWR models
License GPL-3
Depends R (>= 2.14.0), sp, plotrix, glmnet, lars, ggplot2, doMC, scales
R topics documented:
gwselect-package
gwglmnet
gwglmnet
gwglmnet
gwglmnet
gwglmnet.adaptive.fit
gwglmnet.adaptive.ssr
gwglmnet.cv.f
gwglmnet.fit
gwglmnet.nen
gwglmnet.nen.adaptive.fit
gwglmnet.nen.adaptive.fit.parallel
gwglmnet.nen.cv.f
gwglmnet.nen.fit
gwglmnet.nen.fit.parallel
gwglmnet.nen.sel
gwglmnet.sel
gwr.matplot
registerCores
utils
Index 44

gwselect-package

Variable selection for a geographically weighted regression model, using the LASSO

Description

Variable selection for a geographically weighted regression model, using the LASSO

Details

Package: gwselect Type: Package Version: 0.1

Date: 2012-08-24 License: GPL-3

~~ An overview of how to use the package, including the most important functions ~~

Author(s)

Wesley Brooks Maintainer: Wesley Brooks <wesley@somesquares.com>

References

~~ Literature or other references for background information ~~

See Also

~~ Optional links to other man pages, e.g. ~~ ~~ <pkg> ~~

gwglmnet

Fit a GW-GLM model using the LASSO for variable selection.

Description

Fit a GW-GLM model using the LASSO for variable selection.

Usage

```
{\tt gwglmnet(formula,\ data,\ coords,\ gweight,\ bw,\ D\ =\ NULL,\ verbose\ =\ FALSE,\ longlat\ =\ FALSE,\ adapt\ =\ Alse,\ longlat\ =\ Alse,\ adapt\ =\ Alse,
```

Arguments

formula

data

coords

gweight

```
bw
D
verbose
longlat
adapt
s
family
weights
nearest.neighbors
```

Author(s)

Wesley Brooks

```
##---- Should be DIRECTLY executable !! ----
##-- ==> Define data, use random,
##--or do help(data=index) for the standard data sets.
## The function is currently defined as
function (formula, data, coords, gweight, bw, D = NULL, verbose = FALSE,
    longlat = FALSE, adapt = FALSE, s, family, weights = NULL,
    nearest.neighbors = FALSE)
    if (!is.logical(adapt))
        stop("adapt must be logical")
    if (is(data, "Spatial")) {
        if (!missing(coords))
            warning("data is Spatial* object, ignoring coords argument")
        coords <- coordinates(data)</pre>
        if ((is.null(longlat) || !is.logical(longlat)) && !is.na(is.projected(data)) &&
            !is.projected(data)) {
            longlat <- TRUE
        else longlat <- FALSE
        data <- as(data, "data.frame")</pre>
    if (is.null(longlat) || !is.logical(longlat))
        longlat <- FALSE</pre>
    if (missing(coords))
        stop("Observation coordinates have to be given")
    mf <- match.call(expand.dots = FALSE)</pre>
    m <- match(c("formula", "data"), names(mf), 0)</pre>
    mf \leftarrow mf[c(1, m)]
    mf$drop.unused.levels <- TRUE</pre>
    mf[[1]] <- as.name("model.frame")</pre>
    mf <- eval(mf, parent.frame())</pre>
    mt <- attr(mf, "terms")</pre>
    dp.n <- length(model.extract(mf, "response"))</pre>
    if (!is.null(weights) && !is.numeric(weights))
        stop("'weights' must be a numeric vector")
    if (is.null(weights))
```

```
weights <- rep(as.numeric(1), dp.n)</pre>
 if (any(is.na(weights)))
      stop("NAs in weights")
  if (any(weights < 0))</pre>
      stop("negative weights")
 y <- model.extract(mf, "response")</pre>
 x \leftarrow model.matrix(mt, mf)
 if (is.null(D)) {
      n = dim(coords)[1]
      if (longlat) {
          D = as.matrix(earth.dist(coords), n, n)
      }
      else {
          Xmat = matrix(rep(coords[, 1], times = n), n, n)
          Ymat = matrix(rep(coords[, 2], times = n), n, n)
          D = sqrt((Xmat - t(Xmat))^2 + (Ymat - t(Ymat))^2)
      }
 if (!nearest.neighbors) {
      weight.matrix = gweight(D, bw)
 }
 else {
      n = dim(D)[1]
      bandwidths = sapply(1:n, function(x) {
          neighbor.weight(q = bw, D = D[x, ], weight.function = gweight,
              verbose = verbose, tol = 0.001)
      })
      weight.matrix = as.matrix(rbind(sapply(1:n, function(k) {
          gweight(as.vector(D[k, ]), as.numeric(bandwidths[1,
              k]))
      })), n, n)
 }
 if (!adapt) {
      res = gwglmnet.fit(x, y, coords, weight.matrix, s, verbose,
          family, weights)
 }
 else {
      res = gwglmnet.adaptive.fit(x, y, coords, weight.matrix,
          s, verbose, family, weights)
 }
 res[["data"]] = data
 res[["response"]] = as.character(formula[[2]])
}
```

gwglmnet

Fit a GW-GLM model using the LASSO for variable selection.

Description

Fit a GW-GLM model using the LASSO for variable selection.

Usage

```
gwglmnet(formula, data, coords, gweight, bw, D = NULL, verbose = FALSE, longlat = FALSE, adapt =
```

Arguments

```
formula
data
coords
gweight
bw
D
verbose
longlat
adapt
s
family
weights
nearest.neighbors
```

Author(s)

Wesley Brooks

```
##---- Should be DIRECTLY executable !! ----
##-- ==> Define data, use random,
##--or do help(data=index) for the standard data sets.
## The function is currently defined as
function (formula, data, coords, gweight, bw, D = NULL, verbose = FALSE,
    longlat = FALSE, adapt = FALSE, s, family, weights = NULL,
    nearest.neighbors = FALSE)
{
    if (!is.logical(adapt))
        stop("adapt must be logical")
    if (is(data, "Spatial")) {
        if (!missing(coords))
            warning("data is Spatial* object, ignoring coords argument")
        coords <- coordinates(data)</pre>
        if ((is.null(longlat) || !is.logical(longlat)) && !is.na(is.projected(data)) &&
            !is.projected(data)) {
            longlat <- TRUE</pre>
        else longlat <- FALSE
        data <- as(data, "data.frame")</pre>
    if (is.null(longlat) || !is.logical(longlat))
        longlat <- FALSE</pre>
    if (missing(coords))
        stop("Observation coordinates have to be given")
    mf <- match.call(expand.dots = FALSE)</pre>
    m <- match(c("formula", "data"), names(mf), 0)</pre>
    mf \leftarrow mf[c(1, m)]
```

```
mf$drop.unused.levels <- TRUE
  mf[[1]] <- as.name("model.frame")</pre>
  mf <- eval(mf, parent.frame())</pre>
  mt <- attr(mf, "terms")</pre>
  dp.n <- length(model.extract(mf, "response"))</pre>
  if (!is.null(weights) && !is.numeric(weights))
       stop("'weights' must be a numeric vector")
  if (is.null(weights))
      weights <- rep(as.numeric(1), dp.n)</pre>
  if (any(is.na(weights)))
      stop("NAs in weights")
  if (any(weights < 0))</pre>
      stop("negative weights")
  y <- model.extract(mf, "response")</pre>
  x <- model.matrix(mt, mf)</pre>
  if (is.null(D)) {
      n = dim(coords)[1]
      if (longlat) {
           D = as.matrix(earth.dist(coords), n, n)
       }
      else {
           Xmat = matrix(rep(coords[, 1], times = n), n, n)
           Ymat = matrix(rep(coords[, 2], times = n), n, n)
           D = \operatorname{sqrt}((\operatorname{Xmat} - \operatorname{t}(\operatorname{Xmat}))^2 + (\operatorname{Ymat} - \operatorname{t}(\operatorname{Ymat}))^2)
       }
  if (!nearest.neighbors) {
      weight.matrix = gweight(D, bw)
  }
  else {
      n = dim(D)[1]
      bandwidths = sapply(1:n, function(x) {
           neighbor.weight(q = bw, D = D[x, ], weight.function = gweight,
               verbose = verbose, tol = 0.001)
      })
      weight.matrix = as.matrix(rbind(sapply(1:n, function(k) {
           gweight(as.vector(D[k, ]), as.numeric(bandwidths[1,
               k]))
      })), n, n)
  if (!adapt) {
       res = gwglmnet.fit(x, y, coords, weight.matrix, s, verbose,
           family, weights)
  }
  else {
      res = gwglmnet.adaptive.fit(x, y, coords, weight.matrix,
           s, verbose, family, weights)
  res[["data"]] = data
  res[["response"]] = as.character(formula[[2]])
  res
}
```

Description

Fit a GW-GLM model using the LASSO for variable selection.

Usage

```
{\tt gwglmnet(formula,\ data,\ coords,\ gweight,\ bw,\ D\ =\ NULL,\ verbose\ =\ FALSE,\ longlat\ =\ FALSE,\ adapt\ =\ Alse,\ longlat\ =\ Alse,\ adapt\ =\ Alse,
```

Arguments

```
formula
data
coords
gweight
bw
D
verbose
longlat
adapt
s
family
weights
nearest.neighbors
```

Author(s)

Wesley Brooks

```
##---- Should be DIRECTLY executable !! ----
##-- ==> Define data, use random,
##--or do help(data=index) for the standard data sets.
## The function is currently defined as
function (formula, data, coords, gweight, bw, D = NULL, verbose = FALSE,
    longlat = FALSE, adapt = FALSE, s, family, weights = NULL,
    nearest.neighbors = FALSE)
{
    if (!is.logical(adapt))
        stop("adapt must be logical")
    if (is(data, "Spatial")) {
        if (!missing(coords))
            warning("data is Spatial* object, ignoring coords argument")
        coords <- coordinates(data)</pre>
        if ((is.null(longlat) || !is.logical(longlat)) && !is.na(is.projected(data)) &&
            !is.projected(data)) {
            longlat <- TRUE</pre>
        }
        else longlat <- FALSE
        data <- as(data, "data.frame")</pre>
```

```
if (is.null(longlat) || !is.logical(longlat))
    longlat <- FALSE</pre>
if (missing(coords))
    stop("Observation coordinates have to be given")
mf <- match.call(expand.dots = FALSE)</pre>
m <- match(c("formula", "data"), names(mf), 0)</pre>
mf \leftarrow mf[c(1, m)]
mf$drop.unused.levels <- TRUE</pre>
mf[[1]] <- as.name("model.frame")</pre>
mf <- eval(mf, parent.frame())</pre>
mt <- attr(mf, "terms")</pre>
dp.n <- length(model.extract(mf, "response"))</pre>
if (!is.null(weights) && !is.numeric(weights))
    stop("'weights' must be a numeric vector")
if (is.null(weights))
    weights <- rep(as.numeric(1), dp.n)</pre>
if (any(is.na(weights)))
    stop("NAs in weights")
if (any(weights < 0))</pre>
    stop("negative weights")
y <- model.extract(mf, "response")</pre>
x <- model.matrix(mt, mf)</pre>
if (is.null(D)) {
    n = dim(coords)[1]
    if (longlat) {
        D = as.matrix(earth.dist(coords), n, n)
    }
    else {
        Xmat = matrix(rep(coords[, 1], times = n), n, n)
        Ymat = matrix(rep(coords[, 2], times = n), n, n)
        D = sqrt((Xmat - t(Xmat))^2 + (Ymat - t(Ymat))^2)
    }
if (!nearest.neighbors) {
    weight.matrix = gweight(D, bw)
}
else {
    n = dim(D)[1]
    bandwidths = sapply(1:n, function(x) {
        neighbor.weight(q = bw, D = D[x, ], weight.function = gweight,
             verbose = verbose, tol = 0.001)
    })
    weight.matrix = as.matrix(rbind(sapply(1:n, function(k) {
        gweight(as.vector(D[k, ]), as.numeric(bandwidths[1,
            k]))
    })), n, n)
if (!adapt) {
    res = gwglmnet.fit(x, y, coords, weight.matrix, s, verbose,
        family, weights)
}
else {
    res = gwglmnet.adaptive.fit(x, y, coords, weight.matrix,
        s, verbose, family, weights)
res[["data"]] = data
```

```
res[["response"]] = as.character(formula[[2]])
res
}
```

gwglmnet

Fit a GW-GLM model using the LASSO for variable selection.

Description

Fit a GW-GLM model using the LASSO for variable selection.

Usage

```
gwglmnet(formula, data, coords, gweight, bw, D = NULL, verbose = FALSE, longlat = FALSE, adapt =
```

Arguments

```
formula
data
coords
gweight
bw
D
verbose
longlat
adapt
s
family
weights
nearest.neighbors
```

Author(s)

Wesley Brooks

```
##---- Should be DIRECTLY executable !! ----
##-- ==> Define data, use random,
##--or do help(data=index) for the standard data sets.

## The function is currently defined as
function (formula, data, coords, gweight, bw, D = NULL, verbose = FALSE,
    longlat = FALSE, adapt = FALSE, s, family, weights = NULL,
    nearest.neighbors = FALSE)
{
    if (!is.logical(adapt))
        stop("adapt must be logical")
```

```
if (is(data, "Spatial")) {
    if (!missing(coords))
        warning("data is Spatial* object, ignoring coords argument")
    coords <- coordinates(data)</pre>
    if ((is.null(longlat) || !is.logical(longlat)) && !is.na(is.projected(data)) &&
         !is.projected(data)) {
        longlat <- TRUE</pre>
    }
    else longlat <- FALSE
    data <- as(data, "data.frame")</pre>
if (is.null(longlat) || !is.logical(longlat))
    longlat <- FALSE</pre>
if (missing(coords))
    stop("Observation coordinates have to be given")
mf <- match.call(expand.dots = FALSE)</pre>
m <- match(c("formula", "data"), names(mf), 0)</pre>
mf \leftarrow mf[c(1, m)]
mf$drop.unused.levels <- TRUE</pre>
mf[[1]] <- as.name("model.frame")</pre>
mf <- eval(mf, parent.frame())</pre>
mt <- attr(mf, "terms")</pre>
dp.n <- length(model.extract(mf, "response"))</pre>
if (!is.null(weights) && !is.numeric(weights))
    stop("'weights' must be a numeric vector")
if (is.null(weights))
    weights <- rep(as.numeric(1), dp.n)</pre>
if (any(is.na(weights)))
    stop("NAs in weights")
if (any(weights < 0))</pre>
    stop("negative weights")
y <- model.extract(mf, "response")</pre>
x <- model.matrix(mt, mf)</pre>
if (is.null(D)) {
    n = dim(coords)[1]
    if (longlat) {
        D = as.matrix(earth.dist(coords), n, n)
    }
    else {
        Xmat = matrix(rep(coords[, 1], times = n), n, n)
        Ymat = matrix(rep(coords[, 2], times = n), n, n)
        D = sqrt((Xmat - t(Xmat))^2 + (Ymat - t(Ymat))^2)
    }
if (!nearest.neighbors) {
    weight.matrix = gweight(D, bw)
}
else {
    n = dim(D)[1]
    bandwidths = sapply(1:n, function(x) {
        neighbor.weight(q = bw, D = D[x, ], weight.function = gweight,
             verbose = verbose, tol = 0.001)
    weight.matrix = as.matrix(rbind(sapply(1:n, function(k) {
        gweight(as.vector(D[k, ]), as.numeric(bandwidths[1,
    })), n, n)
```

gwglmnet.adaptive.fit 11

gwglmnet.adaptive.fit Use the adaptive LASSO to fit a GLM in the GWR setting.

Description

Use the adaptive LASSO to fit a GLM in the GWR setting.

Usage

```
gwglmnet.adaptive.fit(x, y, coords, weight.matrix, s, verbose, family, prior.weights)
```

Arguments

```
x
y
coords
weight.matrix
s
verbose
family
prior.weights
```

Author(s)

Wesley Brooks

```
##---- Should be DIRECTLY executable !! ----
##-- ==> Define data, use random,
##--or do help(data=index) for the standard data sets.

## The function is currently defined as
function (x, y, coords, weight.matrix, s, verbose, family, prior.weights)
{
    gwglmnet.object = list()
    coords.unique = unique(coords)
```

12

```
model = list()
s.optimal = vector()
adapt.normx = list()
adapt.scale = list()
cv.error = list()
coef.scale = list()
glm.step = list()
for (i in 1:dim(coords.unique)[1]) {
    colocated = which(coords[, 1] == coords.unique[i, 1] &
        coords[, 2] == coords.unique[i, 2])
    loow = weight.matrix[i, -colocated]
    if (sum(loow) == 0) {
        return(list(cv.error = Inf))
    prior.loow = prior.weights[-colocated]
    reps = length(colocated)
    w <- prior.loow * loow
    xx = as.matrix(x[-colocated, ])
    yy = as.matrix(y[-colocated])
    if (family == "binomial" && (abs(sum(yy * w) - sum(w)) <</pre>
        1e-04 \mid \mid sum(yy * w) < 1e-04)) {
        cat(paste("Abort. i=", i, ", weighted sum=", sum(yy * w), ", sum of weights=", sum(w), "\n", sep = ""))
        model[[i]] = NULL
        cv.error[[i]] = 0
        s.optimal = c(s.optimal, max(s))
    }
    else {
        m \leftarrow ncol(xx)
        n <- nrow(xx)
        one \leftarrow rep(1, n)
        meanx <- drop(one %*% xx)/n</pre>
        x.centered <- scale(xx, meanx, FALSE)</pre>
        normx <- sqrt(drop(one %*% (x.centered^2)))</pre>
        adapt.normx[[i]] = normx
        names(normx) <- NULL</pre>
        xs = x.centered
        for (k in 1:dim(x.centered)[2]) {
             if (normx[k] != 0) {
              xs[, k] = xs[, k]/normx[k]
             }
             else {
               xs[, k] = rep(0, dim(xs)[1])
               normx[k] = Inf
        out.glm = try(glm(yy \sim xs, family = family, weights = w))
        if (class(out.glm) == "try-error") {
             cat(paste("Had to use the last glm for location ",
               i, "\n", sep = ""))
            glm.step[[i]] = out.glm = glm.step[[i - 1]]
        }
        else {
             glm.step[[i]] = out.glm
        beta.glm = out.glm$coeff[2:(m + 1)]
        adapt.weight = abs(beta.glm)
```

gwglmnet.adaptive.fit

```
adapt.scale[[i]] = adapt.weight
        for (k in 1:dim(x.centered)[2]) {
            if (!is.na(adapt.weight[k])) {
              xs[, k] = xs[, k] * adapt.weight[k]
            }
            else {
              xs[, k] = rep(0, dim(xs)[1])
              adapt.weight[k] = 0
        coef.scale[[i]] = adapt.weight/normx
        names(coef.scale[[i]]) = sapply(strsplit(names(coef.scale[[i]]),
            "xs"), function(x) {
            x[2]
        })
        if (sum(coef.scale[[i]]) < 1e-10) {</pre>
            if (verbose) {
              cat(paste("opted for the intercept-only model at location: ",
                i, "\n", sep = ""))
            model[[i]] = NULL
            predictions = rep(coef(out.glm)[["(Intercept)"]],
              length(colocated))
            cv.error[[i]] = abs(matrix(predictions - matrix(y[colocated],
              nrow = reps, ncol = length(s)))
            s.optimal = c(s.optimal, max(s))
        }
        else {
            if (family == "binomial") {
              model[[i]] = glmnet(x = xs, y = cbind(1 - yy,
                yy), lambda = s, family = family, weights = w)
            }
            else {
              model[[i]] = glmnet(x = xs, y = yy, lambda = s,
                family = family, weights = w)
            predictions = predict(model[[i]], newx = scale(matrix(x[colocated,
              ], nrow = reps, ncol = dim(xx)[2]), center = meanx,
              scale = normx/adapt.weight), type = "response",
              s = s)
            cv.error[[i]] = colSums(abs(matrix(predictions -
              matrix(y[colocated], nrow = reps, ncol = length(s)),
              nrow = reps, ncol = length(s)))
            s.optimal = c(s.optimal, s[which.min(cv.error[[i]])])
        }
    if (verbose) {
        cat(paste(i, "\n", sep = ""))
    }
}
gwglmnet.object[["coef.scale"]] = coef.scale
gwglmnet.object[["model"]] = model
gwglmnet.object[["s"]] = s.optimal
gwglmnet.object[["mode"]] = mode
gwglmnet.object[["coords"]] = coords.unique
gwglmnet.object[["cv.error"]] = cv.error
gwglmnet.object[["s.range"]] = s
```

```
class(gwglmnet.object) = "gwglmnet.object"
return(gwglmnet.object)
}
```

 $\begin{tabular}{ll} gwglmnet.adaptive.ssr & \textit{Get the sum of squared residuals in for a geographically-weighted} \\ &\textit{GLM} \\ \end{tabular}$

Description

Get the sum of squared residuals in for a geographically-weighted GLM

Usage

```
gwglmnet.adaptive.ssr(bw, x, y, colocated, dist, s, verbose, family, prior.weights, gweight, typ
```

Arguments

```
bw
x
y
colocated
dist
s
verbose
family
prior.weights
gweight
type
target
```

Author(s)

Wesley Brooks

```
##---- Should be DIRECTLY executable !! ----
##-- ==> Define data, use random,
##--or do help(data=index) for the standard data sets.

## The function is currently defined as
function (bw, x, y, colocated, dist, s, verbose, family, prior.weights,
    gweight, type, target)
{
    reps = length(colocated)
    loow = gweight(dist, bw)[-colocated]
    w <- prior.weights[-colocated] * loow
    xx = as.matrix(x[-colocated,])
    yy = as.matrix(y[-colocated])</pre>
```

15

```
m < - ncol(xx)
n <- nrow(xx)</pre>
one \leftarrow rep(1, n)
meanx <- drop(one %*% xx)/n</pre>
x.centered <- scale(xx, meanx, FALSE)</pre>
normx <- sqrt(drop(one %*% (x.centered^2)))</pre>
names(normx) <- NULL</pre>
xs = x.centered
for (k in 1:dim(x.centered)[2]) {
         if (normx[k] != 0) {
                  xs[, k] = xs[, k]/normx[k]
         }
         else {
                  xs[, k] = rep(0, dim(xs)[1])
                  normx[k] = Inf
         }
}
glm.step = try(glm(yy \sim xs, family = family, weights = w))
if (class(glm.step) == "try-error") {
         cat(paste("Couldn't make a model for finding the SSR at bandwidth ",
                  bw, "\n", sep = ""))
         return(Inf)
beta.glm = glm.step$coeff[2:(m + 1)]
adapt.weight = abs(beta.glm)
for (k in 1:dim(x.centered)[2]) {
         if (!is.na(adapt.weight[k])) {
                  xs[, k] = xs[, k] * adapt.weight[k]
         }
         else {
                  xs[, k] = rep(0, dim(xs)[1])
                  adapt.weight[k] = 0
         }
if (family == "binomial") {
         model = glmnet(x = xs, y = cbind(1 - yy, yy), weights = w,
                  family = family, lambda = s)
}
else {
         model = glmnet(x = xs, y = yy, weights = w, family = family,
                  lambda = s)
11 = model lambda
xs.colocated = (x[colocated, ] - meanx) * adapt.weight/normx
predictions = predict(model, newx = matrix(xs.colocated,
         nrow = reps, ncol = dim(xs)[2]), s = 11, type = "response",
         )
cv.error = colSums(abs(matrix(predictions - matrix(y[colocated],
         nrow = reps, ncol = length(ll)), nrow = reps, ncol = length(ll))))
s.optimal = ll[which.min(cv.error)]
fitted = predict(model, newx = xs, s = s.optimal, type = "response")
if (family == "poisson")
         pearson.resid = sum(w * (yy - fitted)^2/fitted)
if (family == "binomial")
         pearson.resid = sum(w * (yy - fitted)^2/(fitted * (1 - fitted)^2/(fitted * (1 - fitted)^2/(fitted * (1 - fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fitted)^2/(fit
                  fitted)))
(abs(pearson.resid - target))^2
```

gwglmnet.cv.f

}

gwglmnet.cv.f

Perform cross-validation for bandwidth selection in a gw-glm model.

Description

Perform cross-validation for bandwidth selection in a gw-glm model.

Usage

```
gwglmnet.cv.f(formula, data, bw, coords, gweight, verbose, adapt, longlat, s, family, weights, r
```

Arguments

```
formula
data
bw
coords
gweight
verbose
adapt
longlat
s
family
weights
nn
D
```

Author(s)

Wesley Brooks

```
##---- Should be DIRECTLY executable !! ----
##-- ==> Define data, use random,
##--or do help(data=index) for the standard data sets.

## The function is currently defined as
function (formula, data, bw, coords, gweight, verbose, adapt,
    longlat, s, family, weights, nn, D = NULL, ...)
{
    cat(paste("Beginning with bandwidth: ", bw, "\n", sep = ""))
    gwglmnet.model = gwglmnet(formula = formula, data = data,
        coords = coords, gweight = gweight, bw = bw, verbose = verbose,
    longlat = longlat, adapt = adapt, s = s, family = family,
    weights = weights, nearest.neighbors = nn, D = D)
```

gwglmnet.fit 17

```
cv.error = sum(sapply(gwglmnet.model[["cv.error"]], min))
cat(paste("Bandwidth: ", bw, ". CV error: ", cv.error, "\n",
    sep = ""))
return(cv.error)
}
```

gwglmnet.fit

Fit a gw-glm model using the LASSO for variable selection

Description

Fit a gw-glm model using the LASSO for variable selection

Usage

```
gwglmnet.fit(x, y, coords, weight.matrix, s, verbose, family, prior.weights)
```

Arguments

```
x
y
coords
weight.matrix
s
verbose
family
prior.weights
```

Author(s)

Wesley Brooks

18 gwglmnet.nen

```
reps = length(colocated)
    w <- prior.loow * loow
    if (sum(loow) == 0) {
        return(list(cv.error = Inf))
    reps = length(colocated)
    xx = as.matrix(x[-colocated, ])
    yy = as.matrix(y[-colocated])
    if (family == "binomial" && (abs(sum(yy * w) - sum(w)) <</pre>
        1e-04 \mid | sum(yy * w) < 1e-04)) {
        cat(paste("Abort. i=", i, ", weighted sum=", sum(yy *
            w), ", sum of weights=", sum(w), "\n", sep = ""))
        model[[i]] = NULL
        cv.error[[i]] = 0
        s.optimal = c(s.optimal, max(s))
    }
    else {
        model[[i]] = glmnet(x = xx, y = cbind(1 - yy, yy),
            weights = w, family = family, lambda = s)
        predictions = predict(model[[i]], newx = matrix(x[colocated,
            ], nrow = reps, ncol = dim(xx)[2]), s = s, type = "response")
        cv.error[[i]] = colSums(abs(matrix(predictions -
            matrix(y[colocated], nrow = reps, ncol = length(s)),
            nrow = reps, ncol = length(s)))
        s.optimal = c(s.optimal, s[which.min(cv.error[[i]])])
    if (verbose) {
        cat(paste(i, "\n", sep = ""))
}
gwglmnet.object[["coef.scale"]] = NULL
gwglmnet.object[["model"]] = model
gwglmnet.object[["s"]] = s.optimal
gwglmnet.object[["mode"]] = mode
gwglmnet.object[["coords"]] = coords.unique
gwglmnet.object[["cv.error"]] = cv.error
gwglmnet.object[["s.range"]] = s
class(gwglmnet.object) = "gwglmnet.object"
return(gwglmnet.object)
```

gwglmnet.nen

Create a GW-GLM model using the LASSO for variable selection and Nearest Effective Neighbors for bandwidth selection.

Description

Create a GW-GLM model using the LASSO for variable selection and Nearest Effective Neighbors for bandwidth selection.

Usage

```
gwglmnet.nen(formula, data, coords, gweight, bw, D = NULL, verbose = FALSE, longlat = FALSE, ada
```

gwglmnet.nen 19

Arguments

```
formula
data
coords
gweight
bw
D
verbose
longlat
adapt
s
family
weights
tolerance
beta1
beta2
type
parallel
```

Author(s)

Wesley Brooks

```
##---- Should be DIRECTLY executable !! ----
##-- ==> Define data, use random,
##--or do help(data=index) for the standard data sets.
## The function is currently defined as
function (formula, data, coords, gweight, bw, D = NULL, verbose = FALSE,
    longlat = FALSE, adapt = FALSE, s = NULL, family, weights = NULL,
    tolerance = .Machine$double.eps^0.25, beta1 = NULL, beta2 = NULL,
    type, parallel = FALSE)
{
    if (!is.logical(adapt))
        stop("adapt must be logical")
    if (is(data, "Spatial")) {
        if (!missing(coords))
            warning("data is Spatial* object, ignoring coords argument")
        coords <- coordinates(data)</pre>
        if ((is.null(longlat) || !is.logical(longlat)) && !is.na(is.projected(data)) &&
            !is.projected(data)) {
            longlat <- TRUE</pre>
        }
        else longlat <- FALSE</pre>
        data <- as(data, "data.frame")</pre>
    if (is.null(longlat) || !is.logical(longlat))
```

20 gwglmnet.nen

```
longlat <- FALSE</pre>
if (missing(coords))
    stop("Observation coordinates have to be given")
mf <- match.call(expand.dots = FALSE)</pre>
m <- match(c("formula", "data"), names(mf), 0)</pre>
mf \leftarrow mf[c(1, m)]
mf$drop.unused.levels <- TRUE</pre>
mf[[1]] <- as.name("model.frame")</pre>
mf <- eval(mf, parent.frame())</pre>
mt <- attr(mf, "terms")</pre>
dp.n <- length(model.extract(mf, "response"))</pre>
if (!is.null(weights) && !is.numeric(weights))
    stop("'weights' must be a numeric vector")
if (is.null(weights))
    weights <- rep(as.numeric(1), dp.n)</pre>
if (any(is.na(weights)))
    stop("NAs in weights")
if (any(weights < 0))</pre>
    stop("negative weights")
y <- model.extract(mf, "response")</pre>
x <- model.matrix(mt, mf)</pre>
if (is.null(D)) {
    n = dim(coords)[1]
    if (longlat) {
        D = as.matrix(earth.dist(coords), n, n)
    else {
        Xmat = matrix(rep(coords[, 1], times = n), n, n)
        Ymat = matrix(rep(coords[, 2], times = n), n, n)
        D = sqrt((Xmat - t(Xmat))^2 + (Ymat - t(Ymat))^2)
    }
}
n = dim(D)[1]
if (is.null(beta1) || is.null(beta2)) {
    bbox <- cbind(range(coords[, 1]), range(coords[, 2]))</pre>
    difmin <- spDistsN1(bbox, bbox[2, ], longlat)[1]</pre>
    if (any(!is.finite(difmin)))
        difmin[which(!is.finite(difmin))] <- 0</pre>
    beta1 <- difmin/1000
    beta2 <- 2 * difmin
}
res = list()
if (adapt) {
    if (parallel) {
        res[["model"]] = gwglmnet.nen.adaptive.fit.parallel(x,
             y, coords, D, s, verbose, family, weights, gweight,
            bw, beta1, beta2, type, tol = toelrance, longlat = longlat)
    }
    else {
        res[["model"]] = gwglmnet.nen.adaptive.fit(x, y,
            coords, D, s, verbose, family, weights, gweight,
            bw, beta1, beta2, type, tol = toelrance, longlat = longlat)
    }
if (!adapt) {
    if (!parallel) {
        res[["model"]] = gwglmnet.nen.fit(x, y, coords, D,
```

gwglmnet.nen.adaptive.fit

Fit a GW-GLM model using the LASSO for variable selection and Nearest Effective Neighbors for bandwidth selection.

Description

Fit a GW-GLM model using the LASSO for variable selection and Nearest Effective Neighbors for bandwidth selection.

Usage

```
\verb|gwglmnet.nen.adaptive.fit.parallel(x, y, coords, D, s, verbose, family, prior.weights, gweight,\\
```

Arguments

```
x
y
coords
D
s
verbose
family
prior.weights
gweight
target
beta1
beta2
type
tol
longlat
```

Author(s)

Wesley Brooks

```
##---- Should be DIRECTLY executable !! ----
##-- ==> Define data, use random,
##--or do help(data=index) for the standard data sets.
## The function is currently defined as
function (x, y, coords, D, s, verbose, family, prior.weights,
    gweight, target, beta1, beta2, type = "pearson", tol = 1e-25,
    longlat = FALSE)
    coords.unique = unique(coords)
    n = dim(coords.unique)[1]
    gwglmnet.object = foreach(i = 1:n, .packages = "glmnet",
        .errorhandling = "remove") %dopar% {
        colocated = which(coords[, 1] == coords.unique[i, 1] &
            coords[, 2] == coords.unique[i, 2])
        dist = D[i, ]
        opt = optimize(gwglmnet.adaptive.ssr, lower = beta1,
            upper = beta2, maximum = FALSE, tol = target/1000,
            x = x, y = y, colocated = colocated, s = s, gweight = gweight,
            verbose = verbose, dist = dist, prior.weights = prior.weights,
            family = family, target = target, type = type)
        bandwidth = opt$minimum
        cat(paste("For i=", i, ", bw=", bandwidth, ", tolerance=",
            target/1000, ", miss=", sqrt(opt$objective), ".\n",
            sep = ""))
        loow = gweight(D[i, -colocated], bandwidth)
        prior.loow = prior.weights[-colocated]
        w <- prior.loow * loow
        reps = length(colocated)
        if (sum(loow) == 0) {
            return(list(cv.error = Inf))
        }
        xx = as.matrix(x[-colocated, ])
        yy = as.matrix(y[-colocated])
        m <- ncol(xx)</pre>
        n <- nrow(xx)</pre>
        one \leftarrow rep(1, n)
        meanx <- drop(one %*% xx)/n</pre>
        x.centered <- scale(xx, meanx, FALSE)</pre>
        normx <- sqrt(drop(one %*% (x.centered^2)))</pre>
        names(normx) <- NULL</pre>
        xs = x.centered
        for (k in 1:dim(x.centered)[2]) {
            if (normx[k] != 0) {
                xs[, k] = xs[, k]/normx[k]
            }
            else {
                xs[, k] = rep(0, dim(xs)[1])
                normx[k] = Inf
        }
```

```
glm.step = try(glm(yy ~ xs, family = family, weights = w))
if (class(out.glm) == "try-error") {
    cat(paste("Couldn't make a model for finding the SSR at location ",
        i, ", bandwidth ", bw, "\n", sep = ""))
    return(Inf)
beta.glm = glm.step$coeff[2:(m + 1)]
adapt.weight = abs(beta.glm)
for (k in 1:dim(x.centered)[2]) {
    if (!is.na(adapt.weight[k])) {
        xs[, k] = xs[, k] * adapt.weight[k]
    else {
        xs[, k] = rep(0, dim(xs)[1])
        adapt.weight[k] = 0
}
print(family)
print(sum(yy * w))
if (family == "binomial" && (abs(sum(yy * w) - sum(w)) <</pre>
    1e-04 \mid | sum(yy * w) < 1e-04)) {
    cat(paste("Abort. i=", i, ", weighted sum=", sum(yy * w), ", sum of weights=", sum(w), "\n", sep = ""))
    model = NULL
    cv.error = 0
    s.optimal = max(s)
else if (family == "binomial") {
    print("Right choice")
    xs.colocated = (x[colocated, ] - meanx) * adapt.weight/normx
    model = glmnet(x = xs, y = cbind(1 - yy, yy), weights = w,
        family = family, lambda = s)
    predictions = predict(model, newx = matrix(xs.colocated,
        nrow = reps, ncol = dim(xx)[2]), s = 11, type = "response")
    cv.error = colSums(abs(matrix(predictions - matrix(y[colocated],
        nrow = reps, ncol = length(s)), nrow = reps,
        ncol = length(s)))
    s.optimal = ll[which.min(cv.error)]
    print(cv.error)
}
else {
    xs.colocated = (x[colocated, ] - meanx) * adapt.weight/normx
    model = glmnet(x = xs, y = yy, weights = w, family = family,
        lambda = s)
    11 = model$lambda
    predictions = predict(model, newx = matrix(xs.colocated,
        nrow = reps, ncol = dim(xx)[2]), s = 11, type = "response")
    cv.error = colSums(abs(matrix(predictions - matrix(y[colocated],
        nrow = reps, ncol = length(ll)), nrow = reps,
        ncol = length(ll))))
    s.optimal = ll[which.min(cv.error)]
if (verbose) {
    cat(paste(i, "\n", sep = ""))
list(model = model, cv.error = cv.error, s = s.optimal,
    index = i)
```

```
}
print("returning from gwglmnet.nen.adaptive.fit.parallel")
class(gwglmnet.object) = "gwglmnet.object"
return(gwglmnet.object)
}
```

```
gwglmnet.nen.adaptive.fit.parallel
```

Fit a GW-GLM model using the LASSO for variable selection and Nearest Effective Neighbors for bandwidth selection.

Description

Fit a GW-GLM model using the LASSO for variable selection and Nearest Effective Neighbors for bandwidth selection.

Usage

```
gwglmnet.nen.adaptive.fit.parallel(x, y, coords, D, s, verbose, family, prior.weights, gweight,
```

Arguments

```
x
y
coords
D
s
verbose
family
prior.weights
gweight
target
beta1
beta2
type
tol
longlat
```

Author(s)

Wesley Brooks

```
##---- Should be DIRECTLY executable !! ----
##-- ==> Define data, use random,
##--or do help(data=index) for the standard data sets.
## The function is currently defined as
function (x, y, coords, D, s, verbose, family, prior.weights,
   gweight, target, beta1, beta2, type = "pearson", tol = 1e-25,
   longlat = FALSE)
{
   coords.unique = unique(coords)
   n = dim(coords.unique)[1]
   gwglmnet.object = foreach(i = 1:n, .packages = "glmnet",
        .errorhandling = "remove") %dopar% {
        colocated = which(coords[, 1] == coords.unique[i, 1] &
            coords[, 2] == coords.unique[i, 2])
        dist = D[i, ]
        opt = optimize(gwglmnet.adaptive.ssr, lower = beta1,
            upper = beta2, maximum = FALSE, tol = target/1000,
            x = x, y = y, colocated = colocated, s = s, gweight = gweight,
            verbose = verbose, dist = dist, prior.weights = prior.weights,
            family = family, target = target, type = type)
        bandwidth = opt$minimum
        cat(paste("For i=", i, ", bw=", bandwidth, ", tolerance=",
            target/1000, ", miss=", sqrt(opt$objective), ".\n",
            sep = "")
        loow = gweight(D[i, -colocated], bandwidth)
        prior.loow = prior.weights[-colocated]
        w <- prior.loow * loow
        reps = length(colocated)
        if (sum(loow) == 0) {
            return(list(cv.error = Inf))
        }
        xx = as.matrix(x[-colocated, ])
        yy = as.matrix(y[-colocated])
        m <- ncol(xx)</pre>
        n <- nrow(xx)</pre>
        one \leftarrow rep(1, n)
        meanx <- drop(one %*% xx)/n</pre>
        x.centered <- scale(xx, meanx, FALSE)</pre>
        normx <- sqrt(drop(one %*% (x.centered^2)))</pre>
        names(normx) <- NULL</pre>
        xs = x.centered
        for (k in 1:dim(x.centered)[2]) {
            if (normx[k] != 0) {
                xs[, k] = xs[, k]/normx[k]
            else {
                xs[, k] = rep(0, dim(xs)[1])
                normx[k] = Inf
            }
        }
        glm.step = try(glm(yy \sim xs, family = family, weights = w))
        if (class(out.glm) == "try-error") {
            cat(paste("Couldn't make a model for finding the SSR at location ",
                i, ", bandwidth ", bw, "\n", sep = ""))
```

```
return(Inf)
   beta.glm = glm.step$coeff[2:(m + 1)]
   adapt.weight = abs(beta.glm)
    for (k in 1:dim(x.centered)[2]) {
        if (!is.na(adapt.weight[k])) {
           xs[, k] = xs[, k] * adapt.weight[k]
       }
       else {
           xs[, k] = rep(0, dim(xs)[1])
           adapt.weight[k] = 0
    }
   print(family)
    print(sum(yy * w))
    if (family == "binomial" && (abs(sum(yy * w) - sum(w)) <</pre>
        1e-04 \mid \mid sum(yy * w) < 1e-04)) {
       model = NULL
        cv.error = 0
       s.optimal = max(s)
   else if (family == "binomial") {
       print("Right choice")
       xs.colocated = (x[colocated, ] - meanx) * adapt.weight/normx
       model = glmnet(x = xs, y = cbind(1 - yy, yy), weights = w,
            family = family, lambda = s)
       predictions = predict(model, newx = matrix(xs.colocated,
           nrow = reps, ncol = dim(xx)[2]), s = 11, type = "response")
       cv.error = colSums(abs(matrix(predictions - matrix(y[colocated],
           nrow = reps, ncol = length(s)), nrow = reps,
           ncol = length(s)))
        s.optimal = ll[which.min(cv.error)]
       print(cv.error)
   }
   else {
       xs.colocated = (x[colocated, ] - meanx) * adapt.weight/normx
       model = glmnet(x = xs, y = yy, weights = w, family = family,
           lambda = s)
       11 = model$lambda
       predictions = predict(model, newx = matrix(xs.colocated,
            nrow = reps, ncol = dim(xx)[2]), s = 11, type = "response")
        cv.error = colSums(abs(matrix(predictions - matrix(y[colocated],
           nrow = reps, ncol = length(ll)), nrow = reps,
           ncol = length(11)))
       s.optimal = 11[which.min(cv.error)]
   if (verbose) {
       cat(paste(i, "\n", sep = ""))
   list(model = model, cv.error = cv.error, s = s.optimal,
        index = i)
print("returning from gwglmnet.nen.adaptive.fit.parallel")
class(gwglmnet.object) = "gwglmnet.object"
return(gwglmnet.object)
```

gwglmnet.nen.cv.f 27

}

gwglmnet.nen.cv.f Cross-validation for selection of tuning parameter in a GW-GLM model using Nearest Effective Neighbors for bandwidth selection.

Description

Cross-validation for selection of tuning parameter in a GW-GLM model using Nearest Effective Neighbors for bandwidth selection.

Usage

```
{\tt gwglmnet.nen.cv.f(formula,\ data,\ bw,\ coords,\ gweight,\ verbose,\ adapt,\ longlat,\ s\ =\ NULL,\ beta1,}
```

Arguments

formula

data

bw

coords

gweight

verbose

 $\operatorname{\mathsf{adapt}}$

longlat

s

beta1

beta2

family

weights

D

tolerance

type

parallel

. . .

Author(s)

Wesley Brooks

28 gwglmnet.nen.fit

Examples

```
##---- Should be DIRECTLY executable !! ----
##-- ==> Define data, use random,
##--or do help(data=index) for the standard data sets.
## The function is currently defined as
function (formula, data, bw, coords, gweight, verbose, adapt,
   longlat, s = NULL, beta1, beta2, family, weights = NULL,
   D = NULL, tolerance = .Machine$double.eps^0.25, type = "pearson",
   parallel = FALSE, ...)
   cat(paste("Beginning with target SSR: ", bw, ", tolerance: ",
       tolerance, "n", sep = ""))
   gwglmnet.model = gwglmnet.nen(formula = formula, data = data,
       coords = coords, gweight = gweight, bw = bw, verbose = verbose,
       longlat = longlat, adapt = adapt, s = s, family = family,
       weights = weights, D = D, tol = tolerance, beta1 = beta1,
       beta2 = beta2, type, parallel = parallel)
   print(gwglmnet.model[["model"]][["cv.error"]])
   print(names(gwglmnet.model))
   print(gwglmnet.model[["model"]])
   cv.error = sum(sapply(gwglmnet.model[["model"]], function(x) min(x[["cv.error"]])))
   cat(paste("Bandwidth: ", bw, ". CV error: ", cv.error, "\n",
        sep = ""))
   return(cv.error)
```

gwglmnet.nen.fit

Fit a GW-GLM model using Nearest Effective Neighbors for bandwidth selection.

Description

Fit a GW-GLM model using Nearest Effective Neighbors for bandwidth selection.

Usage

```
gwglmnet.nen.fit(x, y, coords, D, s = NULL, verbose, family, prior.weights, gweight, bw, beta1,
```

Arguments

```
x
y
coords
D
s
verbose
family
prior.weights
gweight
```

gwglmnet.nen.fit 29

```
bw
beta1
beta2
type
tol
longlat
```

Author(s)

Wesley Brooks

```
##---- Should be DIRECTLY executable !! ----
##-- ==> Define data, use random,
##--or do help(data=index) for the standard data sets.
## The function is currently defined as
function (x, y, coords, D, s = NULL, verbose, family, prior.weights,
    gweight, bw, beta1, beta2, type = "pearson", tol = 1e-25,
    longlat = FALSE)
{
    coords.unique = unique(coords)
    model = list()
    s.optimal = vector()
    gwglmnet.object = list()
    cv.error = list()
    for (i in 1:dim(coords.unique)[1]) {
        colocated = which(coords[, 1] == coords.unique[i, 1] &
            coords[, 2] == coords.unique[i, 2])
        dist = D[i, ]
        bandwidth = optimize(gwglmnet.ssr, lower = beta1, upper = beta2,
            maximum = FALSE, tol = bw/10, x = x, y = y, colocated = colocated,
            s = s, gweight = gweight, verbose = verbose, dist = dist,
            prior.weights = prior.weights, family = family, target = bw,
            type = type)$minimum
        cat(paste("For i=", i, ", bw=", bandwidth, ".\n", sep = ""))
        weight.matrix = gweight(D, bandwidth)
        loow = weight.matrix[i, -colocated]
        prior.loow = prior.weights[-colocated]
        reps = length(colocated)
        w <- prior.loow * loow
        if (sum(loow) == 0) {
            return(list(cv.error = Inf))
        reps = length(colocated)
        xx = as.matrix(x[-colocated, ])
        yy = as.matrix(y[-colocated])
        if (family == "binomial" && (abs(sum(yy * w) - sum(w)) <
            1e-04 \mid \mid sum(yy * w) < 1e-04)) {
            cat(paste("Abort. i=", i, ", weighted sum=", sum(yy \star
                w), ", sum of weights=", sum(w), "\n", sep = ""))
            model[[i]] = NULL
            cv.error[[i]] = 0
            s.optimal = c(s.optimal, max(s))
```

```
else if (family == "binomial") {
        model[[i]] = glmnet(x = xx, y = cbind(1 - yy, yy),
            weights = w, family = family, lambda = s)
       predictions = predict(model[[i]], newx = matrix(x[colocated,
            ], nrow = reps, ncol = dim(xx)[2]), s = s, type = "response")
        cv.error[[i]] = colSums(abs(matrix(predictions -
            matrix(y[colocated], nrow = reps, ncol = length(s)),
            nrow = reps, ncol = length(s)))
        s.optimal = c(s.optimal, s[which.min(cv.error[[i]])])
    }
    else {
        model[[i]] = glmnet(x = xx, y = yy, weights = w,
            family = family, lambda = s)
        predictions = predict(model[[i]], newx = matrix(x[colocated,
            ], nrow = reps, ncol = dim(xx)[2]), s = s, type = "response")
        cv.error[[i]] = colSums(abs(matrix(predictions -
            matrix(y[colocated], nrow = reps, ncol = length(s)),
            nrow = reps, ncol = length(s)))
        s.optimal = c(s.optimal, s[which.min(cv.error[[i]])])
    }
    if (verbose) {
        cat(paste(i, "\n", sep = ""))
}
gwglmnet.object[["coef.scale"]] = NULL
gwglmnet.object[["model"]] = model
gwglmnet.object[["s"]] = s.optimal
gwglmnet.object[["mode"]] = mode
gwglmnet.object[["coords"]] = coords.unique
gwglmnet.object[["cv.error"]] = cv.error
gwglmnet.object[["s.range"]] = s
class(gwglmnet.object) = "gwglmnet.object"
return(gwglmnet.object)
```

gwglmnet.nen.fit.parallel

Multicore-aware function to fit a GW-GLM model using the LASSO for variable selection and Nearest Effective Neighbors for bandwidth selection.

Description

Multicore-aware function to fit a GW-GLM model using the LASSO for variable selection and Nearest Effective Neighbors for bandwidth selection.

Usage

```
gwglmnet.nen.fit.parallel(x, y, coords, D, s, verbose, family, prior.weights, gweight, target, b
```

Arguments

```
x
y
coords
D
s
verbose
family
prior.weights
gweight
target
beta1
beta2
type
tol
longlat
```

Author(s)

Wesley Brooks

```
##---- Should be DIRECTLY executable !! ----
##-- ==> Define data, use random,
##--or do help(data=index) for the standard data sets.
## The function is currently defined as
function (x, y, coords, D, s, verbose, family, prior.weights,
   gweight, target, beta1, beta2, type = "pearson", tol = 1e-25,
   longlat = FALSE)
   coords.unique = unique(coords)
   n = dim(coords.unique)[1]
   gwglmnet.object = foreach(i = 1:n, .packages = "glmnet",
        .errorhandling = "remove") %dopar% {
       colocated = which(coords[, 1] == coords.unique[i, 1] &
            coords[, 2] == coords.unique[i, 2])
       dist = D[i, ]
       opt = optimize(gwglmnet.ssr, lower = beta1, upper = beta2,
            maximum = FALSE, tol = target/1000, x = x, y = y,
            colocated = colocated, s = s, gweight = gweight,
            verbose = verbose, dist = dist, prior.weights = prior.weights,
            family = family, target = target, type = type)
       bandwidth = opt$minimum
       \verb|cat(paste("For i=", i, ", bw=", bandwidth, ", tolerance=",
            target/1000, ", miss=", sqrt(opt$objective), ".\n",
            sep = "")
       loow = gweight(D[i, -colocated], bandwidth)
       prior.loow = prior.weights[-colocated]
```

32 gwglmnet.nen.sel

```
w <- prior.loow * loow
    reps = length(colocated)
    if (sum(loow) == 0) {
        return(list(cv.error = Inf))
    xx = as.matrix(x[-colocated, ])
    yy = as.matrix(y[-colocated])
    if (family == "binomial" && (abs(sum(yy * w) - sum(w)) <
        1e-04 \mid \mid sum(yy * w) < 1e-04)) {
        cat(paste("Abort. i=", i, ", weighted sum=", sum(yy *
   w), ", sum of weights=", sum(w), "\n", sep = ""))
        model = NULL
        cv.error = 0
        s.optimal = max(s)
    }
    else if (family == "binomial") {
        model = glmnet(x = xx, y = cbind(1 - yy, yy), weights = w,
            family = family, lambda = s)
        predictions = predict(model, newx = matrix(x[colocated,
            ], nrow = reps, ncol = dim(xx)[2]), s = s, type = "response")
        cv.error = colSums(abs(matrix(predictions - matrix(y[colocated],
            nrow = reps, ncol = length(s)), nrow = reps,
            ncol = length(s)))
        s.optimal = s[which.min(cv.error)]
    }
    else {
        model = glmnet(x = xx, y = yy, weights = w, family = family,
            lambda = s)
        11 = model$lambda
        predictions = predict(model, newx = matrix(x[colocated,
            ], nrow = reps, ncol = dim(xx)[2]), s = 11, type = "response")
        cv.error = colSums(abs(matrix(predictions - matrix(y[colocated],
            nrow = reps, ncol = length(ll)), nrow = reps,
            ncol = length(ll)))
        s.optimal = ll[which.min(cv.error)]
    if (verbose) {
        cat(paste(i, "\n", sep = ""))
    list(model = model, cv.error = cv.error, s = s.optimal,
        index = i)
}
print("returning from gwglmnet.nen.fit.parallel")
class(gwglmnet.object) = "gwglmnet.object"
return(gwglmnet.object)
```

gwglmnet.nen.sel

Bandwidth selection using Nearest Effective Neighbors in a GW-GLM model.

Description

Bandwidth selection using Nearest Effective Neighbors in a GW-GLM model.

gwglmnet.nen.sel 33

Usage

```
gwglmnet.nen.sel(formula, data = list(), coords, adapt = FALSE, gweight = gwr.Gauss, s = NULL, n
```

Arguments

```
formula
data
coords
adapt
gweight
s
method
verbose
longlat
family
weights
tol
type
parallel
```

Author(s)

Wesley Brooks

```
##---- Should be DIRECTLY executable !! ----
##-- ==> Define data, use random,
##--or do help(data=index) for the standard data sets.
## The function is currently defined as
function (formula, data = list(), coords, adapt = FALSE, gweight = gwr.Gauss,
    s = NULL, method = "cv", verbose = FALSE, longlat = FALSE,
    family, weights = NULL, tol = .Machine$double.eps^0.25, type,
    parallel = FALSE)
{
    if (!is.logical(adapt))
        stop("adapt must be logical")
    if (is(data, "Spatial")) {
        if (!missing(coords))
            warning("data is Spatial* object, ignoring coords argument")
        coords <- coordinates(data)</pre>
        if ((is.null(longlat) || !is.logical(longlat)) && !is.na(is.projected(data)) &&
            !is.projected(data)) {
            longlat <- TRUE</pre>
        else longlat <- FALSE
        data <- as(data, "data.frame")</pre>
    if (is.null(longlat) || !is.logical(longlat))
        longlat <- FALSE</pre>
```

34 gwglmnet.nen.sel

```
if (missing(coords))
      stop("Observation coordinates have to be given")
 mf <- match.call(expand.dots = FALSE)</pre>
 m <- match(c("formula", "data", "weights"), names(mf), 0)</pre>
 mf \leftarrow mf[c(1, m)]
 mf$drop.unused.levels <- TRUE</pre>
 mf[[1]] <- as.name("model.frame")</pre>
 mf <- eval(mf, parent.frame())</pre>
 mt <- attr(mf, "terms")</pre>
 dp.n <- length(model.extract(mf, "response"))</pre>
 if (!is.null(weights) && !is.numeric(weights))
      stop("'weights' must be a numeric vector")
  if (is.null(weights))
      weights <- rep(1, dp.n)</pre>
  if (any(is.na(weights)))
      stop("NAs in weights")
  if (any(weights < 0))
      stop("negative weights")
 y <- model.extract(mf, "response")</pre>
 x <- model.matrix(mt, mf)</pre>
 n = dim(coords)[1]
 if (longlat) {
      D = as.matrix(earth.dist(coords), n, n)
 else {
      Xmat = matrix(rep(coords[, 1], times = n), n, n)
      Ymat = matrix(rep(coords[, 2], times = n), n, n)
      D = sqrt((Xmat - t(Xmat))^2 + (Ymat - t(Ymat))^2)
 }
 model = glm(formula = formula, data = data, family = family,
      weights = weights)
 SSR = sum((weights * residuals(model, type = type))^2)
  cat(paste("The SSR from the global model is: ", SSR, "\n",
      sep = "")
 nloc = unique(coords)
 lowerSSR <- SSR/5000</pre>
 upperSSR <- SSR
 bbox <- cbind(range(coords[, 1]), range(coords[, 2]))</pre>
 difmin <- spDistsN1(bbox, bbox[2, ], longlat)[1]</pre>
  if (any(!is.finite(difmin)))
      difmin[which(!is.finite(difmin))] <- 0</pre>
 beta1 <- difmin/1000
 beta2 <- difmin
 cat(paste("Maximum distance: ", difmin, "\n", sep = ""))
 opt <- optimize(gwglmnet.nen.cv.f, lower = lowerSSR, upper = upperSSR,</pre>
      maximum = FALSE, tol = tol, tolerance = tol, formula = formula,
      coords = coords, s = s, beta1 = beta1, beta2 = beta2,
      gweight = gweight, verbose = verbose, longlat = longlat,
      data = data, D = D, weights = weights, adapt = adapt,
      family = family, type = type, parallel = parallel)
 bdwt <- opt$minimum</pre>
 res <- bdwt
 res
}
```

gwglmnet.sel 35

gwglmnet.sel

Bandwidth selection in a GW-GLM model (bandwidth in terms of nearest neighbors or distance).

Description

Bandwidth selection in a GW-GLM model (bandwidth in terms of nearest neighbors or distance).

Usage

```
gwglmnet.sel(formula, data = list(), coords, adapt = FALSE, nearest.neighbors = FALSE, gweight =
```

Arguments

```
formula
data
coords
adapt
nearest.neighbors
gweight
s
method
verbose
longlat
family
weights
tol
```

Author(s)

Wesley Brooks

```
##---- Should be DIRECTLY executable !! ----
##-- ==> Define data, use random,
##--or do help(data=index) for the standard data sets.

## The function is currently defined as
function (formula, data = list(), coords, adapt = FALSE, nearest.neighbors = FALSE,
    gweight = gwr.Gauss, s, method = "cv", verbose = FALSE, longlat = FALSE,
    family, weights, tol = .Machine$double.eps^0.25)
{
    if (!is.logical(adapt))
        stop("adapt must be logical")
    if (is(data, "Spatial")) {
        if (!missing(coords))
            warning("data is Spatial* object, ignoring coords argument")
```

36 gwglmnet.sel

```
coords <- coordinates(data)</pre>
    if ((is.null(longlat) || !is.logical(longlat)) && !is.na(is.projected(data)) &&
         !is.projected(data)) {
        longlat <- TRUE</pre>
    else longlat <- FALSE
    data <- as(data, "data.frame")</pre>
if (is.null(longlat) || !is.logical(longlat))
    longlat <- FALSE</pre>
if (missing(coords))
    stop("Observation coordinates have to be given")
mf <- match.call(expand.dots = FALSE)</pre>
m <- match(c("formula", "data", "weights"), names(mf), 0)</pre>
mf \leftarrow mf[c(1, m)]
{\tt mf\$drop.unused.levels} {\tt <-} {\tt TRUE}
mf[[1]] <- as.name("model.frame")</pre>
mf <- eval(mf, parent.frame())</pre>
mt <- attr(mf, "terms")</pre>
dp.n <- length(model.extract(mf, "response"))</pre>
weights <- as.vector(model.extract(mf, "weights"))</pre>
if (!is.null(weights) && !is.numeric(weights))
    stop("'weights' must be a numeric vector")
if (is.null(weights))
    weights <- rep(as.numeric(1), dp.n)</pre>
if (any(is.na(weights)))
    stop("NAs in weights")
if (any(weights < 0))
    stop("negative weights")
y <- model.extract(mf, "response")</pre>
x <- model.matrix(mt, mf)</pre>
n = dim(coords)[1]
if (longlat) {
    D = as.matrix(earth.dist(coords), n, n)
}
else {
    Xmat = matrix(rep(coords[, 1], times = n), n, n)
    Ymat = matrix(rep(coords[, 2], times = n), n, n)
    D = sqrt((Xmat - t(Xmat))^2 + (Ymat - t(Ymat))^2)
if (nearest.neighbors) {
    beta1 <- 0
    beta2 <- 1
else {
    bbox <- cbind(range(coords[, 1]), range(coords[, 2]))</pre>
    difmin <- spDistsN1(bbox, bbox[2, ], longlat)[1]</pre>
    if (any(!is.finite(difmin)))
        difmin[which(!is.finite(difmin))] <- 0</pre>
    beta1 <- difmin/1000
    beta2 <- 2 * difmin
opt <- optimize(gwglmnet.cv.f, lower = beta1, upper = beta2,</pre>
    maximum = FALSE, tol = tol, formula = formula, coords = coords,
    s = s, gweight = gweight, verbose = verbose, longlat = longlat,
    data = data, D = D, weights = weights, adapt = adapt,
    nn = nearest.neighbors, family = family)
```

gwr.matplot 37

```
bdwt <- opt$minimum
res <- bdwt
res
}</pre>
```

gwr.matplot

Heatmap plotting function for gwrselect package

Description

Heatmap plotting function for gwrselect package

Usage

```
gwr.matplot()
```

Arguments

```
formula
data
coords
gweight
bw
D
verbose
longlat
adapt
s
family
weights
nearest.neighbors
```

Author(s)

Wesley Brooks

```
##---- Should be DIRECTLY executable !! ----
##-- ==> Define data, use random,
##--or do help(data=index) for the standard data sets.

## The function is currently defined as
function (formula, data, coords, gweight, bw, D = NULL, verbose = FALSE,
    longlat = FALSE, adapt = FALSE, s, family, weights = NULL,
    nearest.neighbors = FALSE)
{
    if (!is.logical(adapt))
```

38 gwr.matplot

```
stop("adapt must be logical")
if (is(data, "Spatial")) {
    if (!missing(coords))
        warning("data is Spatial* object, ignoring coords argument")
    coords <- coordinates(data)</pre>
    if ((is.null(longlat) || !is.logical(longlat)) && !is.na(is.projected(data)) &&
        !is.projected(data)) {
        longlat <- TRUE</pre>
    }
    else longlat <- FALSE
    data <- as(data, "data.frame")</pre>
if (is.null(longlat) || !is.logical(longlat))
    longlat <- FALSE</pre>
if (missing(coords))
    stop("Observation coordinates have to be given")
mf <- match.call(expand.dots = FALSE)</pre>
m <- match(c("formula", "data"), names(mf), 0)</pre>
mf \leftarrow mf[c(1, m)]
mf$drop.unused.levels <- TRUE</pre>
mf[[1]] <- as.name("model.frame")</pre>
mf <- eval(mf, parent.frame())</pre>
mt <- attr(mf, "terms")</pre>
dp.n <- length(model.extract(mf, "response"))</pre>
if (!is.null(weights) && !is.numeric(weights))
    stop("'weights' must be a numeric vector")
if (is.null(weights))
    weights <- rep(as.numeric(1), dp.n)</pre>
if (any(is.na(weights)))
    stop("NAs in weights")
if (any(weights < 0))
    stop("negative weights")
y <- model.extract(mf, "response")</pre>
x <- model.matrix(mt, mf)</pre>
if (is.null(D)) {
    n = dim(coords)[1]
    if (longlat) {
        D = as.matrix(earth.dist(coords), n, n)
    }
    else {
        Xmat = matrix(rep(coords[, 1], times = n), n, n)
        Ymat = matrix(rep(coords[, 2], times = n), n, n)
        D = sqrt((Xmat - t(Xmat))^2 + (Ymat - t(Ymat))^2)
    }
if (!nearest.neighbors) {
    weight.matrix = gweight(D, bw)
}
else {
    n = dim(D)[1]
    bandwidths = sapply(1:n, function(x) {
        neighbor.weight(q = bw, D = D[x, ], weight.function = gweight,
             verbose = verbose, tol = 0.001)
    weight.matrix = as.matrix(rbind(sapply(1:n, function(k) {
        gweight(as.vector(D[k, ]), as.numeric(bandwidths[1,
            k]))
```

registerCores 39

registerCores

Register multiple cores for parallelization via doMC

Description

Register multiple cores for parallelization via doMC

Usage

```
gwglmnet(formula, data, coords, gweight, bw, D = NULL, verbose = FALSE, longlat = FALSE, adapt =
```

Arguments

```
formula
data
coords
gweight
bw
D
verbose
longlat
adapt
s
family
weights
nearest.neighbors
```

Author(s)

Wesley Brooks

40 registerCores

```
##---- Should be DIRECTLY executable !! ----
##-- ==> Define data, use random,
##--or do help(data=index) for the standard data sets.
## The function is currently defined as
function (formula, data, coords, gweight, bw, D = NULL, verbose = FALSE,
    longlat = FALSE, adapt = FALSE, s, family, weights = NULL,
    nearest.neighbors = FALSE)
{
    if (!is.logical(adapt))
        stop("adapt must be logical")
    if (is(data, "Spatial")) {
        if (!missing(coords))
            warning("data is Spatial* object, ignoring coords argument")
        coords <- coordinates(data)</pre>
        if ((is.null(longlat) || !is.logical(longlat)) && !is.na(is.projected(data)) &&
            !is.projected(data)) {
            longlat <- TRUE</pre>
        }
        else longlat <- FALSE
        data <- as(data, "data.frame")</pre>
    if (is.null(longlat) || !is.logical(longlat))
        longlat <- FALSE
    if (missing(coords))
        stop("Observation coordinates have to be given")
    mf <- match.call(expand.dots = FALSE)</pre>
    m <- match(c("formula", "data"), names(mf), 0)</pre>
    mf \leftarrow mf[c(1, m)]
    mf$drop.unused.levels <- TRUE
    mf[[1]] <- as.name("model.frame")</pre>
    mf <- eval(mf, parent.frame())</pre>
    mt <- attr(mf, "terms")</pre>
    dp.n <- length(model.extract(mf, "response"))</pre>
    if (!is.null(weights) && !is.numeric(weights))
        stop("'weights' must be a numeric vector")
    if (is.null(weights))
        weights <- rep(as.numeric(1), dp.n)</pre>
    if (any(is.na(weights)))
        stop("NAs in weights")
    if (any(weights < 0))</pre>
        stop("negative weights")
    y <- model.extract(mf, "response")</pre>
    x <- model.matrix(mt, mf)</pre>
    if (is.null(D)) {
        n = dim(coords)[1]
        if (longlat) {
            D = as.matrix(earth.dist(coords), n, n)
        }
        else {
            Xmat = matrix(rep(coords[, 1], times = n), n, n)
            Ymat = matrix(rep(coords[, 2], times = n), n, n)
            D = sqrt((Xmat - t(Xmat))^2 + (Ymat - t(Ymat))^2)
        }
    }
```

utils 41

```
if (!nearest.neighbors) {
     weight.matrix = gweight(D, bw)
 }
 else {
     n = dim(D)[1]
     bandwidths = sapply(1:n, function(x) {
          neighbor.weight(q = bw, D = D[x, ], weight.function = gweight,
              verbose = verbose, tol = 0.001)
     })
     weight.matrix = as.matrix(rbind(sapply(1:n, function(k) {
         gweight(as.vector(D[k, ]), as.numeric(bandwidths[1,
     })), n, n)
 if (!adapt) {
     res = gwglmnet.fit(x, y, coords, weight.matrix, s, verbose,
         family, weights)
 else {
     res = gwglmnet.adaptive.fit(x, y, coords, weight.matrix,
         s, verbose, family, weights)
 res[["data"]] = data
 res[["response"]] = as.character(formula[[2]])
}
```

utils

utility functions for the gwselect package

Description

utility functions for the gwselect package

Usage

```
gwglmnet(formula, data, coords, gweight, bw, D = NULL, verbose = FALSE, longlat = FALSE, adapt =
```

Arguments

```
formula
data
coords
gweight
bw
D
verbose
longlat
adapt
s
```

42 utils

```
family
weights
nearest.neighbors
```

Author(s)

Wesley Brooks

```
##---- Should be DIRECTLY executable !! ----
##-- ==> Define data, use random,
##--or do help(data=index) for the standard data sets.
## The function is currently defined as
function (formula, data, coords, gweight, bw, D = NULL, verbose = FALSE,
    longlat = FALSE, adapt = FALSE, s, family, weights = NULL,
    nearest.neighbors = FALSE)
{
    if (!is.logical(adapt))
         stop("adapt must be logical")
    if (is(data, "Spatial")) {
         if (!missing(coords))
             warning("data is Spatial* object, ignoring coords argument")
        coords <- coordinates(data)</pre>
        if ((is.null(longlat) || !is.logical(longlat)) && !is.na(is.projected(data)) &&
             !is.projected(data)) {
            longlat <- TRUE</pre>
        else longlat <- FALSE
        data <- as(data, "data.frame")</pre>
    if (is.null(longlat) || !is.logical(longlat))
        longlat <- FALSE</pre>
    if (missing(coords))
        stop("Observation coordinates have to be given")
    mf <- match.call(expand.dots = FALSE)</pre>
    m <- match(c("formula", "data"), names(mf), 0)</pre>
    mf \leftarrow mf[c(1, m)]
    mf$drop.unused.levels <- TRUE</pre>
    mf[[1]] <- as.name("model.frame")</pre>
    mf <- eval(mf, parent.frame())</pre>
    mt <- attr(mf, "terms")</pre>
    dp.n <- length(model.extract(mf, "response"))</pre>
    if (!is.null(weights) && !is.numeric(weights))
         stop("'weights' must be a numeric vector")
    if (is.null(weights))
        weights <- rep(as.numeric(1), dp.n)</pre>
    if (any(is.na(weights)))
        stop("NAs in weights")
    if (any(weights < 0))
        stop("negative weights")
    y <- model.extract(mf, "response")</pre>
    x <- model.matrix(mt, mf)</pre>
    if (is.null(D)) {
```

utils 43

```
n = dim(coords)[1]
     if (longlat) {
         D = as.matrix(earth.dist(coords), n, n)
      }
     else {
         Xmat = matrix(rep(coords[, 1], times = n), n, n)
         Ymat = matrix(rep(coords[, 2], times = n), n, n)
         D = sqrt((Xmat - t(Xmat))^2 + (Ymat - t(Ymat))^2)
     }
 if (!nearest.neighbors) {
     weight.matrix = gweight(D, bw)
 }
 else {
     n = dim(D)[1]
     bandwidths = sapply(1:n, function(x) {
         neighbor.weight(q = bw, D = D[x, ], weight.function = gweight,
             verbose = verbose, tol = 0.001)
     })
     weight.matrix = as.matrix(rbind(sapply(1:n, function(k) {
         gweight(as.vector(D[k, ]), as.numeric(bandwidths[1,
             k]))
     })), n, n)
 }
 if (!adapt) {
     res = gwglmnet.fit(x, y, coords, weight.matrix, s, verbose,
         family, weights)
 }
 else {
     res = gwglmnet.adaptive.fit(x, y, coords, weight.matrix,
         s, verbose, family, weights)
 }
 res[["data"]] = data
 res[["response"]] = as.character(formula[[2]])
}
```

Index

```
*Topic \textasciitildekwd1
                                                *Topic variable selection
    gwglmnet, 2, 4, 6, 9
                                                    gwglmnet.adaptive.ssr, 14
    gwglmnet.adaptive.fit, 11
                                                <pkg>, 2
    gwglmnet.cv.f, 16
                                                gwglmnet, 2, 4, 6, 9
    gwglmnet.fit, 17
                                                gwglmnet.adaptive.fit, 11
    gwglmnet.nen, 18
                                                gwglmnet.adaptive.ssr, 14
    gwglmnet.nen.adaptive.fit, 21
                                                gwglmnet.cv.f, 16
    gwglmnet.nen.adaptive.fit.parallel,
                                                gwglmnet.fit, 17
                                                gwglmnet.nen, 18
    gwglmnet.nen.cv.f, 27
                                                gwglmnet.nen.adaptive.fit, 21
    gwglmnet.nen.fit, 28
                                                gwglmnet.nen.adaptive.fit.parallel, 24
    gwglmnet.nen.fit.parallel, 30
                                                gwglmnet.nen.cv.f, 27
    gwglmnet.nen.sel, 32
                                                gwglmnet.nen.fit, 28
    gwglmnet.sel, 35
                                                gwglmnet.nen.fit.parallel, 30
    gwr.matplot, 37
                                                gwglmnet.nen.sel, 32
    registerCores, 39
                                                gwglmnet.sel, 35
    utils, 41
                                                gwr.matplot, 37
*Topic \textasciitildekwd2
                                                gwselect (gwselect-package), 2
    gwglmnet, 2, 4, 6, 9
                                                gwselect-package, 2
    gwglmnet.adaptive.fit, 11
    gwglmnet.cv.f, 16
                                                registerCores, 39
    gwglmnet.fit, 17
    gwglmnet.nen, 18
                                                utils, 41
    gwglmnet.nen.adaptive.fit, 21
    gwglmnet.nen.adaptive.fit.parallel,
        24
    gwglmnet.nen.cv.f, 27
    gwglmnet.nen.fit, 28
    gwglmnet.nen.fit.parallel, 30
    gwglmnet.nen.sel, 32
    gwglmnet.sel, 35
    gwr.matplot, 37
    registerCores, 39
    utils, 41
*Topic geographically weighted
        regression
    gwglmnet.adaptive.ssr, 14
*Topic glm
    gwglmnet.adaptive.ssr, 14
*Topic gwr
    gwglmnet.adaptive.ssr, 14
*Topic package
    gwselect-package, 2
```