## Package 'plsmselect'

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**Title** Linear and Smooth Predictor Modelling with Penalisation and Variable Selection

Version 0.2.0

**Description** Fit a model with potentially many linear and smooth predictors. Interaction effects can also be quantified. Variable selection is done using penalisation. For 11-type penalties we use iterative steps alternating between using linear predictors (lasso) and smooth predictors (generalised additive model).

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Encoding UTF-8

LazyData true

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## create\_dataset

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cbh

Internal Function

## Description

Undocumented function. Do not use directly

## Usage

cbh(lp, event.time, status)

## Arguments

lp	The linear predictor to be used as offset
event.time	The event times
status	Status indicating the complement of censoring

create\_dataset Function to create the simulated dataset

## Description

Undocumented function. Do not use directly

## Usage

create\_dataset()

cumbasehaz

#### Description

This is only used when with family="cox"

## Usage

```
cumbasehaz(object)
```

#### Arguments

object fitted model object of the class gamlasso as produced by gamlasso

#### Value

This function returns the cumulative baseline hazard function of a gamlasso object if fitted using family = "cox". More specifically, cumbasehaz(object) is the cumulative baseline hazard function corresponding to the linear predictor predict(object).

#### See Also

gamlasso

## Examples

```
library(plsmselect)
```

```
data(simData)
```

```
plot(time.seq, H0.pred(time.seq), type="1", ylab="Predicted Cumulative Baseline Hazard")
## Obtain predicted survial probabilities at month 1 and 2 (days 30 & 60):
lp <- predict(cfit) # estimated linear predictor
S.pred <- cbind(exp(-H0.pred(30)*exp(lp)), exp(-H0.pred(60)*exp(lp)))
## Obtain predicted survival at month 1 and 2 directly:
S.pred2 <- predict(cfit, type="response", new.event.times=c(30,60))
## Confirm that the two arrived at the same values:
all.equal(S.pred, S.pred2)
# See ?gamlasso for an example fitting a gaussian response model
# See ?summary.gamlasso for an example fitting a binomial response model
# See ?predict.gamlasso for an example fitting a poisson response model</pre>
```

find\_family

Internal Function

## Description

Undocumented function. Do not use directly

#### Usage

find\_family(fam)

## Arguments

fam Family in character form

formula\_setup Internal Function

## Description

Undocumented function. Do not use directly

## gamlasso

## Usage

```
formula_setup(
  formula = NULL,
  response.name = NULL,
  linear.name = NULL,
  smooth.name = NULL,
  family = NULL,
  smooth.penalty = NULL,
  num.knots = NULL,
  offset.name = NULL,
  interactions = F
)
```

## Arguments

formula	A formula to be parsed
response.name	The name of the response variable. Vector of two if family = "binomial"
linear.name	The names of the variables to be used as linear predictors
<pre>smooth.name</pre>	The names of the variables to be used as smoothers
family	The family describing the error distribution and link function to be used in the model. A character string which can only be "gaussian" (default), "binomial", "poisson" or "cox". For family = "binomial", response can be a vector of two and for family="cox", weights must be provided (see details below).
<pre>smooth.penalty</pre>	The penalty used on the smoothers. Can be 1 or 2
num.knots	Number of knots for each smoothers. Can be a single integer (recycled for each smoother variable) or a vector of integers the same length as the number of smoothers.
offset.name	The name of the offset variable. NULL (default) if not provided
interactions	logical. Should interactions be included.

```
gamlasso
```

Fitting a gamlasso model

## Description

This function will fit a gamlasso model with the given penalties. For some special cases using gam or glmnet might be more efficient and/or flexible

```
## S3 method for class 'formula'
gamlasso(
   formula,
   data,
```

gamlasso

```
family = "gaussian",
  linear.penalty = "l1",
  smooth.penalty = "12",
  num.knots = 5,
  offset = NULL,
 weights = NULL,
  interactions = F,
  seed = .Random.seed[1],
  num.iter = 100,
  tolerance = 1e-04,
  . . .
)
## Default S3 method:
gamlasso(
  response,
  linear.terms,
  smooth.terms,
  data,
  family = "gaussian",
  linear.penalty = "l1",
  smooth.penalty = "12",
 num.knots = 5,
  offset = NULL,
 weights = NULL,
  interactions = F,
  seed = .Random.seed[1],
  num.iter = 100,
  tolerance = 1e-04,
  prompts = F,
  verbose = T,
  . . .
)
```

## Arguments

formula	A formula describing the model to be fitted
response	The name of the response variable. Could be two variables in case of a general binomial fit (see details below)
linear.terms	The names of the variables to be used as linear predictors
<pre>smooth.terms</pre>	The names of the variables to be used as smoothers
data	The data with which to fit the model
family	The family describing the error distribution and link function to be used in the model. A character string which can only be "gaussian" (default), "binomial", "poisson" or "cox". For family = "binomial", response can be a vector of two and for family="cox", weights must be provided (see details below).

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#### gamlasso

- linear.penalty The penalty used on the linear predictors. A character string which can be
   "none" (default), "11" or "12". If "11" is used then we use the gam and lasso
   loop. Otherwise only a gam model is fitted (with penalities on parametric terms
   if linear.penalty = "12" ).
- smooth.penalty The penalty used on the smoothers. A character string which can be "11" or "12" (default). "12" refers to the inherent second order penalty smoothers have for controlling their shape, so "none" is not an option. For "11" basis is specified by bs='ts', else bs='tp' is used. (see gam for details on basis types)
- num.knots Number of knots for each smoothers. Can be a single integer (recycled for each smoother variable) or a vector of integers the same length as the number of smoothers.
- offset The name of the offset variable. NULL (default) if not provided
- weights The name of the weights variable. NULL (default) if not provided. See details below.
- interactions logical. Should interactions be included as covariates. If TRUE then the smoothers are fitted with ti instead of s so that the added effects of the interactions can be quantified separately.
- seed The random seed can be specified for reproducibility. This is used for fitting the gam and lasso models, or fixed before each loop of gamlasso.
- num.iter Number of iterations for the gamlasso loop
- tolerance Tolerance for covergence of the gamlasso loop
- prompts logical. Should gamlassoChecks provide interactive user prompts for corrective action when needed.
- verbose logical. Should there be "progress reports" printed to the console while fitting the model.

... Additional arguments

#### Details

gamlasso allows for specifying models in two ways: 1) with the the formula approach, and 2) with the term specification approach.

The formula approach is appropriate for when the user wants an L1-penalty on the linear terms of the model, in which case the user is required to specify the linear terms in a model matrix named "X" appended to the input data frame. A typical formula specification would be " $y \sim X + s(z) + \ldots$ " where "X" corresponds to the model-matrix of linear terms subject to an L1-penalty, while everything to the right of "X" is considered part of the gam formula (i.e. all smooth terms). In light of the above formula, gamlasso iterates (until convergence) between the following two lines of pseudo code:

- model.cv.glmnet <- cv.glmnet(y=y, x=X, offset="model.gam fitted values")</li>
- model.gam <- gam(y ~ s(z) + ..., offset="model.cv.glmnet fitted values")</pre>

The term specification approach can fit the same type of models as the formula approach (i.e. models with L1-penalty on the linear terms). However, it is more flexible in terms of penalty-structure and can be useful if the user has big data sets with lots of variables making the formula specification cumbersome. In the term specification approach the user simply specifies the names of the data columns corresponding to the response, linear.terms and smooth.terms and then specifies whether to put a linear.penalty="11", "12" or "none" (on linear.terms) and whether to put a smooth.penalty="11" or "12" (on smooth.terms).

While fitting a binomial model for binary responses (0/1) include the response variable before "~" if using the formula approach or when using the term- specification approach the response argument will be a single variable name. In general if the responses are success/failure counts then the formula should start with something similar to cbind(success,failure) ~ ... and for using the termspecification approach the response argument should be a vector of length two giving the success and failure variable names.

If family="cox" then the weights argument must be provided and should correspond to a status variable (1-censor). For other models it should correspond to a custom weights variables to be used for the weighted log-likelihood, for example the total counts for fitting a binomial model. (weights for families other than "cox" currently not implemented)

Both the formula and term-specification approaches can fit interaction models as well. There are three kinds of interactions - those between two linear predictors, between two smooth predictors and between linear and smooth predictors. For the formula approach the first type of interaction must be included as additional columns in the "X" matrix and the other two types must be mentioned in the smooth terms part of the formula. For the term-specification approach the argument interaction must be TRUE in which case all the pairwise interactions are used as predictors and variable selection is done on all of them.

#### Value

If the arguments fail the basic checking by gamlassoChecks then returns NULL. Else the function calls gamlassoFit which returns a list of two models, gam and cv.glmnet. Either of these could be NULL but if both are non-null then convergence, a matrix of values determining the convergence of the gamlasso loop is also returned. gamlassoFit also returns inherit, a list of select arguments used to fit the gamlasso model and some more values needed for prediction.

#### Note

The default values of num.iter and tolerance are essentially arbitrary. Also for each step when we check for convergence between the new and old predictions by the gam and lasso predictions, we use the following distance metric

$$d(x,y) = \frac{1}{length(x)} \sum_{i=1}^{length(x)} (x_i - y_i)^2$$

See Also

gam, glmnet

## Examples

library(plsmselect)

#### gamlassoChecks

```
data(simData)
## Fit gaussian gamlasso model using the formula approach:
## (L1-penalty both on model matrix (X) and smooth terms (bs="ts"))
simData$X = model.matrix(~x1+x2+x3+x4+x5+x6+x7+x8+x9+x10, data=simData)[,-1]
gfit = gamlasso(Yg ~ X +
                   s(z1, k=5, bs="ts") +
                   s(z2, k=5, bs="ts") +
                   s(z3, k=5, bs="ts") +
                   s(z4, k=5, bs="ts"),
                   data = simData,
                   seed=1)
## Equivalently with term specification approach:
gfit = gamlasso(response="Yg",
                  linear.terms=paste0("x",1:10),
                  smooth.terms=paste0("z",1:4),
                  data=simData,
                  linear.penalty = "l1",
                  smooth.penalty = "l1",
                  num.knots = 5,
                  seed=1)
## The two main components of gfit are
## gfit$cv.glmnet (LASSO component) and gfit$gam (GAM components):
## Extract lasso estimates of linear terms:
coef(gfit$cv.glmnet, s="lambda.min")
## Plot the estimates of the smooth effects:
plot(gfit$gam, pages=1)
# See ?summary.gamlasso for an example fitting a binomial response model
# See ?predict.gamlasso for an example fitting a poisson response model
# See ?cumbasehaz for an example fitting a survival response model
```

gamlassoChecks Checking data before fitting gamlasso

## Description

This function checks if the arguments entered for fitting a gamlasso model are compatible with each other. Not recommended to call directly. Only use if cleaning data prior to fitting gamlassoFit

```
gamlassoChecks(
   data,
   response.name,
```

```
linear.name,
smooth.name,
family,
linear.penalty,
smooth.penalty,
offset.name,
weights.name,
num.knots,
num.iter,
tolerance,
seed,
prompts
)
```

## Arguments

data	The training data for fitting the model
response.name	The name of the response variable. Vector of two if family = "binomial"
linear.name	The names of the variables to be used as linear predictors
<pre>smooth.name</pre>	The names of the variables to be used as smoothers
family	The family describing the error distribution and link function to be used in the model. A character string which can only be "gaussian" (default), "binomial", "poisson" or "cox". For family = "binomial", response can be a vector of two and for family="cox", weights must be provided (see details below).
linear.penalty	The penalty used on the linear predictors. Can be 0, 1 or 2
<pre>smooth.penalty</pre>	The penalty used on the smoothers. Can be 1 or 2
offset.name	The name of the offset variable. NULL (default) if not provided
weights.name	The name of the weights variable. NULL (default) if not provided. See Details of gamlasso.
num.knots	Number of knots for each smoothers. Can be a single integer (recycled for each smoother variable) or a vector of integers the same length as the number of smoothers.
num.iter	Number of iterations for the gamlasso loop
tolerance	Tolerance for covergence of the gamlasso loop
seed	The random seed can be specified for reproducibility. This is used for fitting the gam and lasso models, or fixed before each loop of gamlasso.
prompts	logical. Should gamlassoChecks provide interactive user prompts for corrective action when needed.

## Value

gamlassoChecks produces a series of logical values: allcheck indicating if the arguments passed all the checks, fit.smoothgam indicating if there aren't any linear predictors and a model with only smoothers should be fitted, fit.glmnet is the counterpart for smooth predictors. It also returns the cleaned (if needed) arguments as a list named cleandata who's elements are:

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## gamlassoFit

train.data	The training data with unnecessary columns deleted
linear.name, smooth.name, num.knots	The changed variable names and number of knots
linear.penalty,smooth.penalty	The changed penalties for linear and smooth terms. Reset to their default values or

## Note

The arguments offset.name, num.iter, tolerance and seed are not currently not being used in testing.

#### Examples

## Usage similar to gamlassoFit

gamlassoFit

The function fitting a gamlasso model

## Description

This function is the workhorse for fitting a gamlasso model. Not recommended to call directly. It is slightly more efficient than gamlasso.default since it doesn't perform any quality checks. Only use if the data has been cleaned and no errors are expected to occur.

```
gamlassoFit(
  data.
  formula = NULL,
  response.name = NULL,
  linear.name = NULL,
  smooth.name = NULL,
  family = "gaussian",
  linear.penalty = 0,
  smooth.penalty = 2,
  offset.name = NULL,
 weights.name = NULL,
  num.knots = 5,
  num.iter = 100,
  interactions = F,
  tolerance = 1e-04,
  seed = .Random.seed[1],
  verbose = TRUE
)
```

## Arguments

data	The training data for fitting the model
formula	A formula describing the model to be fitted
response.name	The name of the response variable. Vector of two if family = "binomial"
linear.name	The names of the variables to be used as linear predictors
smooth.name	The names of the variables to be used as smoothers
family	The family describing the error distribution and link function to be used in the model. A character string which can only be "gaussian" (default), "binomial", "poisson" or "cox". For family = "binomial", response can be a vector of two and for family="cox", weights must be provided (see details below).
linear.penalty	The penalty used on the linear predictors. Can be 0, 1 or 2
<pre>smooth.penalty</pre>	The penalty used on the smoothers. Can be 1 or 2
offset.name	The name of the offset variable. NULL (default) if not provided
weights.name	The name of the weights variable. NULL (default) if not provided. See Details of gamlasso.
num.knots	Number of knots for each smoothers. Can be a single integer (recycled for each smoother variable) or a vector of integers the same length as the number of smoothers.
num.iter	Number of iterations for the gamlasso loop
interactions	logical. Should interactions be included.
tolerance	Tolerance for covergence of the gamlasso loop
seed	The random seed can be specified for reproducibility. This is used for fitting the gam and lasso models, or fixed before each loop of gamlasso.
verbose	logical. Should there be "progress reports" printed to the console while fitting the model.

## Value

See gamlasso

## Examples

 $\ensuremath{\#\#}$  Not recommended to use directly. Please see examples of gamlasso

lasso\_gam\_loop Internal Function

## Description

Undocumented function. Do not use directly

## Usage

```
lasso_gam_loop(
  data,
  response.name,
  families,
  formulae,
  num.iter,
  tolerance,
  offset.name,
  weights,
  seed
)
```

## Arguments

data	The data with value for all the linear and smooth predictors
response.name	The name of the response variable. Vector of two if family = "binomial"
families	List of two families as returned by find_family
formulae	List of formulae as returned by formula_setup
num.iter	Number of iterations for the gamlasso loop
tolerance	Tolerance for covergence of the gamlasso loop
offset.name	The name of the offset variable. NULL (default) if not provided
weights	Vector with values of the weights variable if it exists. NULL otherwise.
seed	The random seed can be specified for reproducibility. This is used for fitting the gam and lasso models, or fixed before each loop of gamlasso.

meandist

Internal Function

## Description

Undocumented function. Do not use directly

## Usage

meandist(x, y)

#### Arguments

x, y Vectors of the same length

nzeros

Internal Function

## Description

Undocumented function. Do not use directly

## Usage

nzeros(x, y = NULL)

## Arguments

x, y Vectors of the same length

predict.gamlasso Prediction from a fitted gamlasso model

## Description

Takes a fitted gamlasso object produced by gamlasso and returns predictions given a new set of values of the linear and smooth variables.

```
## S3 method for class 'gamlasso'
predict(
   object,
   newdata = NULL,
   type = "link",
   s = "lambda.min",
   new.event.times = NULL,
   ...
)
```

#### predict.gamlasso

#### Arguments

object	fitted model object of the class gamlasso as produced by gamlasso
newdata	A data frame with the values of the linear and smooth variables for which pre- dictions are to be made. If not provided then predictions corresponding to the original data used to fit object is returned. If provided then the variable names (column names) should match with the variable names used to fit object: the code throws an error if not.
type	When this has the value "link" (default) then the linear predictor (with off- set added if needed) is returned. When type = "response" predictions on the response scale is returned, depending on the family used while fitting object.
S	Value of the lasso penalty parameter lambda at which predictions are required. Default is "lambda.min" but alternatively "lambda.lse" can be used.
new.event.times	5
	A vector of new event times to be used for predicting survival times when type = "response" for a gamlasso object fitted with family = "cox"
	Other arguments

#### Details

Lasso models do not have standard errors so predict.gamlasso does not provide them either. The standard errors for the gam part of the model can be accesed by using mgcv::predict.gam with suitable options. Offsets are always included in the prediction if present in the original call to gamlasso. Also if type is anything other than "link" or "response" then the function throws an error.

## Value

Returns a vector of the same length as nrow(newdata) with the values of the linear predictor or on the response scale depending on type. For type = "link" the value is simply the elementwise sum of the predictions from the gam and lasso models in object. For type = "response" the values are on the response scale, for example exponential of the linear response is returned if object\$inherit\$family = "poisson"

#### See Also

gamlasso, predict.gam, predict.glmnet.

#### Examples

```
library(plsmselect)
```

data(simData)

```
data=simData,
                linear.penalty = "12",
                smooth.penalty = "12",
                family="poisson",
                num.knots = 5,
                seed=1)
## fitted values (of linear predictor):
fitted.values <- predict(pfit)</pre>
## predicted values on response scale:
pred.response <- predict(pfit, type="response", newdata=simData)</pre>
## For same model as above, but with L1-penalty on linear terms
## i.e. L1-penalty on the model matrix (X) we can use formula approach:
simData$X = model.matrix(~x1+x2+x3+x4+x5+x6+x7+x8+x9+x10, data=simData)[,-1]
pfit = gamlasso(Yp ~ X +
                   s(z1, k=5) + # L2-penalty (bs="tp") is default (see ?mgcv::s)
                   s(z2, k=5) +
                   s(z3, k=5) +
                   s(z4, k=5),
                 family="poisson",
                 data = simData,
                 seed=1)
# See ?gamlasso for an example fitting a gaussian response model
# See ?summary.gamlasso for an example fitting a binomial response model
```

# See ?cumbasehaz for an example fitting a survival response model

print.gamlasso Print a gamlasso object

#### Description

The default print method for a gamlasso object

## Usage

```
## S3 method for class 'gamlasso'
print(x, ...)
```

## Arguments

х	fitted model object of the class gamlasso as produced by gamlasso
	Other arguments

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## readconfirm

## Details

Outputs a list of two. lasso prints the lasso model (the same output as print(object\$cv.glmnet\$glmnet.fit)) if it is non-null and gam prints the gam model (the same output as print(object\$gam)) if it is non-null.

#### See Also

gamlasso, summary.gamlasso, print.gam, print.glmnet.

## Examples

## Please see the examples in ?gamlasso

readconfirm	Internal Function
Description	
Internal Function	
Usage	
<pre>readconfirm()</pre>	
simData	Simulated dataset to be used for gamlasso

## Description

The package includes a simulated dataset that we will use for the examples.

#### Usage

data(simData)

#### Format

A 100-by-23 data frame. There are 10 variables (x1,...,x10) corresponding to the linear predictors and 4 (z1,...,z4) corresponding to the smooth predictors. There are 7 response variables corresponding to the different models fitted -

- Yg for the Gaussian response
- Yb as Bernoulli and success and failure as Binomial count responses
- Yp as the Poisson response
- time and status as the survival model responses

The variables starting with X are the same as the linear predictors but are concatenated into a matrix X to be used for the formula implementation of gamlasso

#### Details

The code for creating this simulated dataset is included in the vignette of this package.

#### Examples

## Please see examples in ?gamlasso

summary.gamlasso Summary for a gamlasso fit

#### Description

Default sumary method for a gamlasso object

#### Usage

```
## S3 method for class 'gamlasso'
summary(object, s = "lambda.min", ...)
```

## Arguments

object	fitted model object of the class gamlasso as produced by gamlasso
S	Value of the lasso penalty parameter lambda at which predictions are required. Default is "lambda.min" but alternatively "lambda.lse" can be used.
	Other arguments

#### Details

Outputs a list of two. gam prints a summary of the gam model (the same output as summary (object\$gam)) if it is non-null. Objects of the class cv.glmnet do not have a default summary method, so the list item lasso produces the coefficients of the cross-vaidated lasso fit corresponding to the lowest value of the  $\lambda$  used (the same output as coef(object\$cv.glmnet, s = "lambda.min") if it is non-null).

#### See Also

gamlasso, summary.gam, coef.cv.glmnet.

#### Examples

```
library(plsmselect)
```

data(simData)

```
smooth.terms=paste0("z",1:4),
data=simData,
family = "binomial",
linear.penalty = "12",
smooth.penalty = "11",
num.knots = 5,
seed=1)
## Since the above model has linear.penalty = "12" it is
```

```
## a pure GAM model (i.e. no LASSO component):
bfit$cv.glmnet
```

```
## Summary of model (here essentially the same as summary(bfit$gam)
## because there is no LASSO component, i.e. linear.penalty="l2")
summary(bfit)
```

```
data = simData,
family = "binomial",
linear.penalty = "12",
smooth.penalty = "11",
seed=1)
```

```
seed=1)
```

# See ?gamlasso for an example fitting a gaussian response model

# See ?predict.gamlasso for an example fitting a poisson response model

# See ?cumbasehaz for an example fitting a survival response model

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