

# Package ‘qgam’

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**Type** Package

**Title** Smooth Additive Quantile Regression Models

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**Maintainer** Matteo Fasiolo <matteo.fasiolo@gmail.com>

**Description** Smooth additive quantile regression models, fitted using the methods of Fasiolo et al. (2020) <[doi:10.1080/01621459.2020.1725521](https://doi.org/10.1080/01621459.2020.1725521)>. See Fasiolo et al. (2021) <[doi:10.18637/jss.v100.i09](https://doi.org/10.18637/jss.v100.i09)> for an introduction to the package. Differently from 'quantreg', the smoothing parameters are estimated automatically by marginal loss minimization, while the regression coefficients are estimated using either PIRLS or Newton algorithm. The learning rate is determined so that the Bayesian credible intervals of the estimated effects have approximately the correct coverage. The main function is `qgam()` which is similar to `gam()` in 'mgcv', but fits non-parametric quantile regression models.

**License** GPL (>= 2)

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**Author** Matteo Fasiolo [aut, cre],  
Ben Griffiths [aut],  
Simon N. Wood [ctb],  
Margaux Zaffran [ctb],  
Yannig Goude [ctb],  
Raphael Nedellec [ctb]

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AUDem

*Australian electricity demand data*

---

### Description

Data set on electricity demand from Sidney, Australia. The data has been downloaded from <https://www.ausgrid.com.au>, and it originally contained electricity demand from 300 customers, at 30min resolution. We discarded 53 customers because their demand was too irregular, and we integrated the demand data with temperature data from the National Climatic Data Center, covering the same period.

### Usage

`data(AUDem)`

### Format

AUDem is a list, where AUDem\$meanDem is a data.frame containing the following variables:

- doy** the day of the year, from 1 to 365;
- tod** the time of day, ranging from 18 to 22, where 18 indicates the period from 17:00 to 17:30, 18.5 the period from 17:30 to 18:00 and so on;
- dem** the demand (in KW) during a 30min period, averaged over the 247 households;
- dow** factor variable indicating the day of the week;

**temp** the external temperature at Sidney airport, in degrees Celsius;  
**date** local date and time;  
**dem48** the lagged mean demand, that is the average demand (dem) during the same 30min period of the previous day;

The second element is `AUDem$qDem48` which is a matrix with as many rows as `AUDem$meanDem`. Each rows contains 20 equally spaced empirical quantiles of the lagged individual electricity demand of the 247 customers.

### Value

A list where `AUDem$meanDem` is a `data.frame` and `AUDem$qDem48` a matrix.

### Examples

```
library(qgam)
data(AUDem)

# Mean demand over the period
plot(AUDem$meanDem$dem, type = 'l')

# 20 quantiles of individual demand over 5 days
matplot(seq(0.01, 0.99, length.out = 20),
        t(AUDem$qDem48[c(1, 50, 75, 100, 250), ]),
        type = 'l',
        ylab = "Electricity demand (KW)",
        xlab = expression("Probability level " * "(p)"),
        lty = 1)
```

---

check

*Generic checking function*

---

### Description

Generic function for checking R objects which produces, for instance, convergence tests or diagnostic plots. For `qgam` objects `check.qgam()` will be used.

### Usage

```
check(obj, ...)
```

### Arguments

`obj` the object to be checked.  
`...` extra arguments, mainly used by graphic functions.

### Value

Reports the results of convergence tests and/or produces diagnostic plots.

**Author(s)**

Matteo Fasiolo <matteo.fasiolo@gmail.com>.

**Examples**

```
#####
# Using check.qgam
#####
library(qgam)
set.seed(0)
dat <- gamSim(1, n=200)
b<-qgam(y~s(x0)+s(x1)+s(x2)+s(x3), data=dat, qu = 0.5)
plot(b, pages=1)
check(b, pch=19, cex=.3)
```

---

check.learn

*Visual checks for the output of tuneLearn()*

---

**Description**

Provides some visual plots showing how the calibration criterion and the effective degrees of freedom of each smooth component vary with the learning rate.

**Usage**

```
## S3 method for class 'learn'
check(obj, sel = 1:2, ...)
```

**Arguments**

obj	the output of a call to tuneLearn.
sel	this function produces two plots, set this parameter to 1 to plot only the first, to 2 to plot only the second or leave it to 1:2 to plot both.
...	currently not used, here only for compatibility reasons.

**Details**

The first plot shows how the calibrations loss, which we are trying to minimize, varies with the log learning rate. This function should look quite smooth, if it doesn't then try to increase `err` or `control$K` (the number of bootstrap samples) in the original call to `tuneLearn`. The second plot shows how the effective degrees of freedom of each smooth term vary with  $\log(\sigma)$ . Generally as  $\log(\sigma)$  increases the complexity of the fit decreases, hence the slope is negative.

**Value**

It produces several plots.

**Author(s)**

Matteo Fasiolo <matteo.fasiolo@gmail.com>.

**References**

Fasiolo, M., Wood, S.N., Zaffran, M., Nedellec, R. and Goude, Y., 2020. Fast calibrated additive quantile regression. Journal of the American Statistical Association (to appear). doi:[10.1080/01621459.2020.1725521](https://doi.org/10.1080/01621459.2020.1725521).

**Examples**

```
library(qgam)
set.seed(525)
dat <- gamSim(1, n=200)
b <- tuneLearn(lsig = seq(-0.5, 1, length.out = 10),
              y~s(x0)+s(x1)+s(x2)+s(x3),
              data=dat, qu = 0.5)

check(b)
```

---

check.learnFast	<i>Visual checks for the output of tuneLearnFast()</i>
-----------------	--

---

**Description**

Provides some visual checks to verify whether the Brent optimizer used by tuneLearnFast() worked correctly.

**Usage**

```
## S3 method for class 'learnFast'
check(obj, sel = NULL, ...)
```

**Arguments**

obj	the output of a call to tuneLearnFast.
sel	integer vector determining which of the plots will be produced. For instance if sel = c(1, 3) only the 1st and 3rd plots are showed. No entry of sel can be bigger than one plus the number of quantiles considered in the original tuneLearnFast() call. That is, if we estimated the learning rate for qu = c(0.1, 0.4), then max(sel) must be <= 3.
...	currently not used, here only for compatibility reasons.

## Details

The top plot in the first page shows the bracket used to estimate  $\log(\sigma)$  for each quantile. The brackets are delimited by the crosses and the red dots are the estimates. If a dot falls very close to one of the crosses, that might indicate problems. The bottom plot shows, for each quantile, the value of parameter `err` used. Sometimes the algorithm needs to increase `err` above its user-defined value to achieve convergence. Subsequent plots show, for each quantile, the value of the loss function corresponding to each value of  $\log(\sigma)$  explored by Brent algorithm.

## Value

It produces several plots.

## Author(s)

Matteo Fasiolo <matteo.fasiolo@gmail.com>.

## References

Fasiolo, M., Wood, S.N., Zaffran, M., Nedellec, R. and Goude, Y., 2020. Fast calibrated additive quantile regression. *Journal of the American Statistical Association* (to appear). doi:[10.1080/01621459.2020.1725521](https://doi.org/10.1080/01621459.2020.1725521).

## Examples

```
library(qgam)
set.seed(525)
dat <- gamSim(1, n=200)
b <- tuneLearnFast(y ~ s(x0)+s(x1)+s(x2)+s(x3),
  data = dat, qu = c(0.4, 0.5),
  control = list("tol" = 0.05)) # <- sloppy tolerance to speed-up calibration
check(b)
check(b, 3) # Produces only third plot
```

---

check.qgam

*Some diagnostics for a fitted qgam model*

---

## Description

Takes a fitted gam object produced by `qgam()` and produces some diagnostic information about the fitting procedure and results. It is partially based on `mgcv::gam.check`.

## Usage

```
## S3 method for class 'qgam'
check(obj, nbin = 10, lev = 0.05, ...)
```

**Arguments**

obj	the output of a qgam() call.
nbin	number of bins used in the internal call to cqcheck().
lev	the significance levels used by cqcheck(), which determines the width of the confidence intervals.
...	extra arguments to be passed to plot()

**Details**

This function provides two plots. The first shows how the number of responses falling below the fitted quantile (y-axis) changes with the fitted quantile (x-axis). To be clear: if the quantile is fixed to, say, 0.5 we expect 50% of the responses to fall below the fit. See ?cqcheck() for details. The second plot related to  $|F(\hat{\mu}) - F(\mu_0)|$ , which is the absolute bias attributable to the fact that qgam is using a smoothed version of the pinball-loss. The absolute bias is evaluated at each observation, and an histogram is produced. See Fasiolo et al. (2017) for details. The function also prints out the integrated absolute bias, and the proportion of observations lying below the regression line. It also provides some convergence diagnostics (regarding the optimization), which are the same as in mgcv: :gam.check. It reports also the maximum (k') and the selected degrees of freedom of each smooth term.

**Value**

Simply produces some plots and prints out some diagnostics.

**Author(s)**

Matteo Fasiolo <matteo.fasiolo@gmail.com>, Simon N. Wood.

**References**

Fasiolo, M., Wood, S.N., Zaffran, M., Nedellec, R. and Goude, Y., 2020. Fast calibrated additive quantile regression. Journal of the American Statistical Association (to appear). doi:10.1080/01621459.2020.1725521.

**Examples**

```
library(qgam)
set.seed(0)
dat <- gamSim(1, n=200)
b<-qgam(y~s(x0)+s(x1)+s(x2)+s(x3), data=dat, qu = 0.5)
plot(b, pages=1)
check.qgam(b, pch=19, cex=.3)
```

---

 cqcheck
 

---

*Visually checking a fitted quantile model*


---

## Description

Given an additive quantile model, fitted using `qgam`, `cqcheck` provides some plots that allow to check what proportion of responses, `y`, falls below the fitted quantile.

## Usage

```
cqcheck(
  obj,
  v,
  X = NULL,
  y = NULL,
  nbin = c(10, 10),
  bound = NULL,
  lev = 0.05,
  scatter = FALSE,
  ...
)
```

## Arguments

<code>obj</code>	the output of a <code>qgam</code> call.
<code>v</code>	if a 1D plot is required, <code>v</code> should be either a single character or a numeric vector. In the first case <code>v</code> should be the names of one of the variables in the dataframe <code>X</code> . In the second case, the length of <code>v</code> should be equal to the number of rows of <code>X</code> . If a 2D plot is required, <code>v</code> should be either a vector of two characters or a matrix with two columns.
<code>X</code>	a dataframe containing the data used to obtain the conditional quantiles. By default it is <code>NULL</code> , in which case predictions are made using the model matrix in <code>obj\$model</code> .
<code>y</code>	vector of responses. Its <i>i</i> -th entry corresponds to the <i>i</i> -th row of <code>X</code> . By default it is <code>NULL</code> , in which case it is internally set to <code>obj\$y</code> .
<code>nbin</code>	a vector of integers of length one (1D case) or two (2D case) indicating the number of bins to be used in each direction. Used only if <code>bound==NULL</code> .
<code>bound</code>	in the 1D case it is a numeric vector whose increasing entries represent the bounds of each bin. In the 2D case a list of two vectors should be provided. <code>NULL</code> by default.
<code>lev</code>	the significance levels used in the plots, this determines the width of the confidence intervals. Default is 0.05.
<code>scatter</code>	if <code>TRUE</code> a scatterplot is added (using the <code>points</code> function). <code>FALSE</code> by default.
<code>...</code>	extra graphical parameters to be passed to <code>plot()</code> .



## Details

Having fitted an additive model for, say, quantile  $qu=0.4$  one would expect that about 40 responses fall below the fitted quantile. This function allows to visually compare the empirical number of responses ( $qu\_hat$ ) falling below the fit with its theoretical value ( $qu$ ). In particular, the responses are binned, which the bins being constructed along one or two variables (given by arguments  $v$ ). Let  $qu\_hat[i]$  be the proportion of responses below the fitted quantile in the  $i$ th bin. This should be approximately equal to  $qu$ , for every  $i$ . In the 1D case, when  $v$  is a single character or a numeric vector, `cqcheck` provides a plot where: the horizontal line is  $qu$ , the dots correspond to  $qu\_hat[i]$  and the grey lines are confidence intervals for  $qu$ . The confidence intervals are based on `qbinom(lev/2, siz, qu)`, if the dots fall outside them, then  $qu\_hat[i]$  might be deviating too much from  $qu$ . In the 2D case, when  $v$  is a vector of two characters or a matrix with two columns, we plot a grid of bins. The responses are divided between the bins as before, but now don't plot the confidence intervals. Instead we report the empirical proportions  $qu\_hat[i]$  for the non-empty bin, and with colour the bins in red if  $qu\_hat[i]<qu$  and in green otherwise. If  $qu\_hat[i]$  falls outside the confidence intervals we put an `*` next to the numeric  $qu\_hat[i]$  and we use more intense colours.

## Value

Simply produces a plot.

## Author(s)

Matteo Fasiolo <matteo.fasiolo@gmail.com>.

## Examples

```
#####
# Bivariate additive model  $y \sim 1+x+x^2+z+x*z/2+e$ ,  $e \sim N(0, 1)$ 
#####
## Not run:
library(qgam)
set.seed(15560)
n <- 500
x <- rnorm(n, 0, 1); z <- rnorm(n)
X <- cbind(1, x, x^2, z, x*z)
beta <- c(0, 1, 1, 1, 0.5)
y <- drop(X %*% beta) + rnorm(n)
dataf <- data.frame(cbind(y, x, z))
names(dataf) <- c("y", "x", "z")

#### Fit a constant model for median
qu <- 0.5
fit <- qgam(y~1, qu = qu, data = dataf)

# Look at what happens along x: clearly there is non linear pattern here
cqcheck(obj = fit, v = c("x"), X = dataf, y = y)

#### Add a smooth for x
fit <- qgam(y~s(x), qu = qu, data = dataf)
cqcheck(obj = fit, v = c("x"), X = dataf, y = y) # Better!
```

```

# Lets look across x and z. As we move along z (x2 in the plot)
# the colour changes from green to red
cqcheck(obj = fit, v = c("x", "z"), X = dataf, y = y, nbin = c(5, 5))

# The effect look pretty linear
cqcheck(obj = fit, v = c("z"), X = dataf, y = y, nbin = c(10))

#### Lets add a linear effect for z
fit <- qgam(y~s(x)+z, qu = qu, data = dataf)

# Looks better!
cqcheck(obj = fit, v = c("z"))

# Lets look across x and y again: green prevails on the top-left to bottom-right
# diagonal, while the other diagonal is mainly red.
cqcheck(obj = fit, v = c("x", "z"), nbin = c(5, 5))

### Maybe adding an interaction would help?
fit <- qgam(y~s(x)+z+I(x*z), qu = qu, data = dataf)

# It does! The real model is:  $y \sim 1 + x + x^2 + z + xz/2 + e$ ,  $e \sim N(0, 1)$ 
cqcheck(obj = fit, v = c("x", "z"), nbin = c(5, 5))

## End(Not run)

```

---

cqcheckI

*Interactive visual checks for additive quantile fits*


---

## Description

Given an additive quantile model, fitted using `qgam`, `cqcheck2DI` provides some interactive 2D plots that allow to check what proportion of responses,  $y$ , falls below the fitted quantile. This is an interactive version of the `cqcheck` function.

## Usage

```

cqcheckI(
  obj,
  v,
  X = NULL,
  y = NULL,
  run = TRUE,
  width = "100%",
  height = "680px"
)

```

**Arguments**

obj	the output of a qgam call.
v	if a 1D plot is required, v should be either a single character or a numeric vector. In the first case v should be the names of one of the variables in the dataframe X. In the second case, the length of v should be equal to the number of rows of X. If a 2D plot is required, v should be either a vector of two characters or a matrix with two columns.
X	a dataframe containing the data used to obtain the conditional quantiles. By default it is NULL, in which case predictions are made using the model matrix in obj\$model.
y	vector of responses. Its i-th entry corresponds to the i-th row of X. By default it is NULL, in which case it is internally set to obj\$y.
run	if TRUE (default) the function produces an interactive plot, otherwise it returns the corresponding shiny app.
width	the width of the main plot. Default is "100%".
height	width the width of the main plot. Default is "680px".

**Details**

This is an interactive version of the cqcheck, see ?cqcheck for details. The main interactive feature is that one can select an area by brushing, and then double-click to zoom in. In the 1D case the vertical part of the selected area is not use: we zoom only along the x axis. Double-clicking without brushing zooms out.

**Value**

Simply produces an interactive plot.

**Author(s)**

Matteo Fasiolo <matteo.fasiolo@gmail.com>.

**Examples**

```
## Not run:
#####
# Example 1: Bivariate additive model  $y \sim 1 + x + x^2 + z + x*z/2 + e$ ,  $e \sim N(0, 1)$ 
#####
library(qgam)
set.seed(15560)
n <- 1000
x <- rnorm(n, 0, 1); z <- rnorm(n)
X <- cbind(1, x, x^2, z, x*z)
beta <- c(0, 1, 1, 1, 0.5)
y <- drop(X %*% beta) + rnorm(n)
dataf <- data.frame(cbind(y, x, z))
names(dataf) <- c("y", "x", "z")
```

```

#### Fit a constant model for median
qu <- 0.5
fit <- qgam(y~1, qu = qu, data = dataf)

# Look at what happens along x: clearly there is non linear pattern here
cqcheckI(obj = fit, v = c("x"), X = dataf, y = y)

#### Add a smooth for x
fit <- qgam(y~s(x), qu = qu, data = dataf)
cqcheckI(obj = fit, v = c("x"), X = dataf, y = y) # Better!

# Lets look across across x and z. As we move along z (x2 in the plot)
# the colour changes from green to red
cqcheckI(obj = fit, v = c("x", "z"), X = dataf, y = y)

# The effect look pretty linear
cqcheckI(obj = fit, v = c("z"), X = dataf, y = y)

#### Lets add a linear effect for z
fit <- qgam(y~s(x)+z, qu = qu, data = dataf)

# Looks better!
cqcheckI(obj = fit, v = c("z"))

# Lets look across x and y again: green prevails on the top-left to bottom-right
# diagonal, while the other diagonal is mainly red.
cqcheckI(obj = fit, v = c("x", "z"))

### Maybe adding an interaction would help?
fit <- qgam(y~s(x)+z+I(x*z), qu = qu, data = dataf)

# It does! The real model is:  $y \sim 1 + x + x^2 + z + xz/2 + e$ ,  $e \sim N(0, 1)$ 
cqcheckI(obj = fit, v = c("x", "z"))

## End(Not run)

```

---

elf

*Extended log-F model with fixed scale*


---

## Description

The `elf` family implements the Extended log-F density of Fasiolo et al. (2017) and it is supposed to work in conjunction with the extended GAM methods of Wood et al. (2017), implemented by `mgcv`. It differs from the `elflss` family, because here the scale of the density (sigma, aka the learning rate) is a single scalar, while in `elflss` it can depend on the covariates. At the moment the family is mainly intended for internal use, use the `qgam` function to fit quantile GAMs based on ELF.

## Usage

```
elf(theta = NULL, link = "identity", qu, co)
```

**Arguments**

theta	a scalar representing the log-scale $\log(\sigma)$ .
link	the link function between the linear predictor and the quantile location.
qu	parameter in (0, 1) representing the chosen quantile. For instance, to fit the median choose $qu=0.5$ .
co	positive constant used to determine parameter lambda of the ELF density ( $\lambda = co / \sigma$ ). Can be vector valued.

**Details**

This function is meant for internal use only.

**Value**

An object inheriting from `mgcv`'s class `extended.family`.

**Author(s)**

Matteo Fasiolo <matteo.fasiolo@gmail.com> and Simon N. Wood.

**References**

Fasiolo, M., Wood, S.N., Zaffran, M., Nedellec, R. and Goude, Y., 2020. Fast calibrated additive quantile regression. *Journal of the American Statistical Association* (to appear). doi:10.1080/01621459.2020.1725521.

Wood, Simon N., Pya, N. and Säfken, B. (2017). Smoothing parameter and model selection for general smooth models. *Journal of the American Statistical Association*.

**Examples**

```
library(qgam)
set.seed(2)
dat <- gamSim(1,n=400,dist="normal",scale=2)

# Fit median using elf directly: FAST BUT NOT RECOMMENDED
fit <- gam(y~s(x0)+s(x1)+s(x2)+s(x3),
          family = elf(co = 0.1, qu = 0.5), data = dat)
plot(fit, scale = FALSE, pages = 1)

# Using qgam: RECOMMENDED
fit <- qgam(y~s(x0)+s(x1)+s(x2)+s(x3), data=dat, qu = 0.8)
plot(fit, scale = FALSE, pages = 1)
```

elflss

*Extended log-F model with variable scale***Description**

The `elflss` family implements the Extended log-F (ELF) density of Fasiolo et al. (2017) and it is supposed to work in conjunction with the general GAM fitting methods of Wood et al. (2017), implemented by `mgcv`. It differs from the `elf` family, because here the scale of the density (sigma, aka the learning rate) can depend of the covariates, while in while in `elf` it is a single scalar. NB this function was use within the `qgam` function, but since `qgam` version 1.3 quantile models with varying learning rate are fitted using different methods (a parametric location-scale model, see Fasiolo et al. (2017) for details.).

**Usage**

```
elflss(link = list("identity", "log"), qu, co, theta, remInter = TRUE)
```

**Arguments**

<code>link</code>	vector of two characters indicating the link function for the quantile location and for the log-scale.
<code>qu</code>	parameter in (0, 1) representing the chosen quantile. For instance, to fit the median choose <code>qu=0.5</code> .
<code>co</code>	positive vector of constants used to determine parameter lambda of the ELF density ( $\lambda = co / \sigma$ ).
<code>theta</code>	a scalar representing the intercept of the model for the log-scale $\log(\sigma)$ .
<code>remInter</code>	if TRUE the intercept of the log-scale model is removed.

**Details**

This function is meant for internal use only.

**Value**

An object inheriting from `mgcv`'s class `general.family`.

**Author(s)**

Matteo Fasiolo <matteo.fasiolo@gmail.com> and Simon N. Wood.

**References**

Fasiolo, M., Wood, S.N., Zaffran, M., Nedellec, R. and Goude, Y., 2020. Fast calibrated additive quantile regression. *Journal of the American Statistical Association* (to appear). doi:10.1080/01621459.2020.1725521.

Wood, Simon N., Pya, N. and Säfken, B. (2017). Smoothing parameter and model selection for general smooth models. *Journal of the American Statistical Association*.

**Examples**

```
## Not run:
set.seed(651)
n <- 1000
x <- seq(-4, 3, length.out = n)
X <- cbind(1, x, x^2)
beta <- c(0, 1, 1)
sigma = 1.2 + sin(2*x)
f <- drop(X %*% beta)
dat <- f + rnorm(n, 0, sigma)
dataf <- data.frame(cbind(dat, x))
names(dataf) <- c("y", "x")

# Fit median using elflss directly: NOT RECOMMENDED
fit <- gam(list(y~s(x, bs = "cr"), ~ s(x, bs = "cr")),
           family = elflss(theta = 0, co = rep(0.2, n), qu = 0.5),
           data = dataf)

plot(x, dat, col = "grey", ylab = "y")
tmp <- predict(fit, se = TRUE)
lines(x, tmp$fit[ , 1])
lines(x, tmp$fit[ , 1] + 3 * tmp$se.fit[ , 1], col = 2)
lines(x, tmp$fit[ , 1] - 3 * tmp$se.fit[ , 1], col = 2)

## End(Not run)
```

---

log1pexp

*Calculating  $\log(1+\exp(x))$  accurately*


---

**Description**

Calculates  $\log(1+\exp(x))$  in a numerically stable fashion.

**Usage**

```
log1pexp(x)
```

**Arguments**

x                    a numeric vector.

**Details**

We follow the recipe of Machler (2012), that is formula (10) page 7.

**Value**

A numeric vector where the i-th entry is equal to  $\log(1+\exp(x[i]))$ , but computed more stably.

**Author(s)**

Matteo Fasiolo <matteo.fasiolo@gmail.com>.

**References**

Machler, M. (2012). Accurately computing  $\log(1-\exp(-|a|))$ . URL: <https://cran.r-project.org/package=Rmpfr/vignettes/log1mexp-note.pdf>.

**Examples**

```
set.seed(141)
library(qgam);
x <- rnorm(100, 0, 100)
log1pexp(x) - log1p(exp(x))
```

---

mqgam

*Fit multiple smooth additive quantile regression models*


---

**Description**

This function fits a smooth additive regression model to several quantiles.

**Usage**

```
mqgam(
  form,
  data,
  qu,
  discrete = FALSE,
  lsig = NULL,
  err = NULL,
  multicore = !is.null(cluster),
  cluster = NULL,
  ncores = detectCores() - 1,
  paropts = list(),
  control = list(),
  argGam = NULL
)
```

**Arguments**

form	A GAM formula, or a list of formulae. See ?mgcv::gam details.
data	A data frame or list containing the model response variable and covariates required by the formula. By default the variables are taken from environment(formula): typically the environment from which gam is called.
qu	A vectors of quantiles of interest. Each entry should be in (0, 1).



discrete	If TRUE then covariate discretisation is used for faster model fitting. See <code>mgcv::bam</code> for details.
lsig	The value of the log learning rate used to create the Gibbs posterior. By default <code>lsig=NULL</code> and this parameter is estimated by posterior calibration described in Fasiolo et al. (2017). Obviously, the function is much faster if the user provides a value.
err	An upper bound on the error of the estimated quantile curve. Should be in (0, 1). If it is a vector, it should be of the same length of <code>qu</code> . Since <code>qgam v1.3</code> it is selected automatically, using the methods of Fasiolo et al. (2017). The old default was <code>err=0.05</code> .
multicore	If TRUE the calibration will happen in parallel.
cluster	An object of class <code>c("SOCKcluster", "cluster")</code> . This allows the user to pass her own cluster, which will be used if <code>multicore == TRUE</code> . The user has to remember to stop the cluster.
ncores	Number of cores used. Relevant if <code>multicore == TRUE</code> .
paropts	a list of additional options passed into the <code>foreach</code> function when parallel computation is enabled. This is important if (for example) your code relies on external data or packages: use the <code>.export</code> and <code>.packages</code> arguments to supply them so that all cluster nodes have the correct environment set up for computing.
control	A list of control parameters. The only one relevant here is <code>link</code> , which is the link function used (see <code>?elf</code> and <code>?elf1ss</code> for defaults). All other control parameters are used by <code>tuneLearnFast</code> . See <code>?tuneLearnFast</code> for details.
argGam	A list of parameters to be passed to <code>mgcv::gam</code> . This list can potentially include all the arguments listed in <code>?gam</code> , with the exception of <code>formula</code> , <code>family</code> and <code>data</code> .

## Value

A list with entries:

- `fit` = a `gamObject`, one for each entry of `qu`. Notice that the slots `model` and `smooth` of each object has been removed to save memory. See `?gamObject`.
- `model` = the `model` slot of the `gamObjects` in the `fit` slot. This is the same for every fit, hence only one copy is stored.
- `smooth` = the `smooth` slot of the `gamObjects` in the `fit` slot. This is the same for every fit, hence only one copy is stored.
- `calibr` = a list which is the output of an internal call to `tuneLearnFast`, which is used for calibrating the learning rate. See `?tuneLearnFast` for details.

## Author(s)

Matteo Fasiolo <matteo.fasiolo@gmail.com>.

## References

- Fasiolo, M., Wood, S.N., Zaffran, M., Nedellec, R. and Goude, Y., 2020. Fast calibrated additive quantile regression. *Journal of the American Statistical Association* (to appear). doi:10.1080/01621459.2020.1725521.
- Fasiolo, M., Wood, S.N., Zaffran, M., Nedellec, R. and Goude, Y., 2021. qgam: Bayesian Nonparametric Quantile Regression Modeling in R. *Journal of Statistical Software*, 100(9), 1-31, doi:10.18637/jss.v100.i09.

## Examples

```
#####
# Multivariate Gaussian example
####
library(qgam)
set.seed(2)
dat <- gamSim(1, n=300, dist="normal", scale=2)

fit <- mqgam(y~s(x0)+s(x1)+s(x2)+s(x3), data=dat, qu = c(0.2, 0.8))

invisible( qdo(fit, 0.2, plot, pages = 1) )

#####
# Univariate "car" example
####
library(qgam); library(MASS)

# Fit for quantile 0.8 using the best sigma
quSeq <- c(0.2, 0.4, 0.6, 0.8)
set.seed(6436)
fit <- mqgam(accel~s(times, k=20, bs="ad"), data = mcycle, qu = quSeq)

# Plot the fit
xSeq <- data.frame(cbind("accel" = rep(0, 1e3), "times" = seq(2, 58, length.out = 1e3)))
plot(mcycle$times, mcycle$accel, xlab = "Times", ylab = "Acceleration", ylim = c(-150, 80))
for(iq in quSeq){
  pred <- qdo(fit, iq, predict, newdata = xSeq)
  lines(xSeq$times, pred, col = 2)
}
```

---

pinLoss

*Pinball loss function*

---

## Description

Evaluates the pinball loss.

## Usage

```
pinLoss(y, mu, qu, add = TRUE)
```

**Arguments**

y	points at which the loss is evaluated.
mu	location parameter of the pinball loss.
qu	quantile level of the loss.
add	if TRUE the losses at which quantile level will be added up.

**Value**

A numeric vector or matrix of evaluate losses.

**Author(s)**

Matteo Fasiolo <matteo.fasiolo@gmail.com>.

**Examples**

```
n <- 1000
x <- seq(0, 4, length.out = n)
plot(x, pinLoss(x, rep(2, n), qu = 0.9, add = FALSE), type = 'l', ylab = "loss")
```

---

qdo

---

*Manipulating the output of mqgam*


---

**Description**

Contrary to qgam, mqgam does not output a standard gamObject, hence methods such as predict.gam or plot.gam cannot be used directly. qdo provides a simple wrapper for such methods.

**Usage**

```
qdo(obj, qu = NULL, fun = I, ...)
```

**Arguments**

obj	the output of a mqgam call.
qu	A vector whose elements must be in (0, 1). Each element indicates a quantile of interest, which should be an element of names(obj\$fit). If left to NULL the function fun will be applied to each of the quantile fits in obj.
fun	The method or function that we want to use on the gamObject corresponding to quantile qu. For instance predict, plot or summary. By default this is the identity function (I), which means that the fitted model for quantile qu is returned.
...	Additional arguments to be passed to fun.

**Value**

A list where the  $i$ -th entry is the output of `fun` (whatever that is) corresponding to quantile `qu[i]`.

**Author(s)**

Matteo Fasiolo <matteo.fasiolo@gmail.com>.

**Examples**

```
library(qgam); library(MASS)

quSeq <- c(0.4, 0.6)
set.seed(737)
fit <- mqgam(accel~s(times, k=20, bs="ad"), data = mcycle, qu = quSeq)

qdo(fit, 0.4, summary)
invisible(qdo(fit, 0.4, plot, pages = 1))

# Return the object for qu = 0.6 and then plot it
tmp <- qdo(fit, 0.6)
plot(tmp)
```

---

qgam

*Fit a smooth additive quantile regression model*

---

**Description**

This function fits a smooth additive regression model for a single quantile.

**Usage**

```
qgam(
  form,
  data,
  qu,
  discrete = FALSE,
  lsig = NULL,
  err = NULL,
  multicore = !is.null(cluster),
  cluster = NULL,
  ncores = detectCores() - 1,
  paropts = list(),
  control = list(),
  argGam = NULL
)
```

**Arguments**

form	A GAM formula, or a list of formulae. See <code>?mgcv::gam</code> details.
data	A data frame or list containing the model response variable and covariates required by the formula. By default the variables are taken from <code>environment(formula)</code> : typically the environment from which <code>gam</code> is called.
qu	The quantile of interest. Should be in (0, 1).
discrete	If TRUE then covariate discretisation is used for faster model fitting. See <code>mgcv::bam</code> for details.
lsig	The value of the log learning rate used to create the Gibbs posterior. By default <code>lsig=NULL</code> and this parameter is estimated by posterior calibration described in Fasiolo et al. (2017). Obviously, the function is much faster if the user provides a value.
err	An upper bound on the error of the estimated quantile curve. Should be in (0, 1). Since <code>qgam</code> v1.3 it is selected automatically, using the methods of Fasiolo et al. (2017). The old default was <code>err=0.05</code> .
multicore	If TRUE the calibration will happen in parallel.
cluster	An object of class <code>c("SOCKcluster", "cluster")</code> . This allows the user to pass her own cluster, which will be used if <code>multicore == TRUE</code> . The user has to remember to stop the cluster.
ncores	Number of cores used. Relevant if <code>multicore == TRUE</code> .
paropts	a list of additional options passed into the <code>foreach</code> function when parallel computation is enabled. This is important if (for example) your code relies on external data or packages: use the <code>.export</code> and <code>.packages</code> arguments to supply them so that all cluster nodes have the correct environment set up for computing.
control	A list of control parameters. The only one relevant here is <code>link</code> , which is the link function used (see <code>?elf</code> and <code>?elf1ss</code> for defaults). All other control parameters are used by <code>tuneLearnFast</code> . See <code>?tuneLearnFast</code> for details.
argGam	A list of parameters to be passed to <code>mgcv::gam</code> . This list can potentially include all the arguments listed in <code>?gam</code> , with the exception of <code>formula</code> , <code>family</code> and <code>data</code> .

**Value**

A `gamObject`. See `?gamObject`.

**Author(s)**

Matteo Fasiolo <matteo.fasiolo@gmail.com>.

**References**

- Fasiolo, M., Wood, S.N., Zaffran, M., Nedellec, R. and Goude, Y., 2020. Fast calibrated additive quantile regression. *Journal of the American Statistical Association* (to appear). doi:10.1080/01621459.2020.1725521.
- Fasiolo, M., Wood, S.N., Zaffran, M., Nedellec, R. and Goude, Y., 2021. `qgam`: Bayesian Nonparametric Quantile Regression Modeling in R. *Journal of Statistical Software*, 100(9), 1-31, doi:10.18637/jss.v100.i09.

**Examples**

```
#####
# Univariate "car" example
####
library(qgam); library(MASS)

# Fit for quantile 0.5 using the best sigma
set.seed(6436)
fit <- qgam(accel~s(times, k=20, bs="ad"), data = mcycle, qu = 0.5)

# Plot the fit
xSeq <- data.frame(cbind("accel" = rep(0, 1e3), "times" = seq(2, 58, length.out = 1e3)))
pred <- predict(fit, newdata = xSeq, se=TRUE)
plot(mcycle$times, mcycle$accel, xlab = "Times", ylab = "Acceleration", ylim = c(-150, 80))
lines(xSeq$times, pred$fit, lwd = 1)
lines(xSeq$times, pred$fit + 2*pred$se.fit, lwd = 1, col = 2)
lines(xSeq$times, pred$fit - 2*pred$se.fit, lwd = 1, col = 2)

## Not run:
# You can get a better fit by letting the learning rate change with "accel"
# For instance
fit <- qgam(list(accel ~ s(times, k=20, bs="ad"), ~ s(times)),
            data = mcycle, qu = 0.8)

pred <- predict(fit, newdata = xSeq, se=TRUE)
plot(mcycle$times, mcycle$accel, xlab = "Times", ylab = "Acceleration", ylim = c(-150, 80))
lines(xSeq$times, pred$fit, lwd = 1)
lines(xSeq$times, pred$fit + 2*pred$se.fit, lwd = 1, col = 2)
lines(xSeq$times, pred$fit - 2*pred$se.fit, lwd = 1, col = 2)

## End(Not run)

#####
# Multivariate Gaussian example
####
library(qgam)
set.seed(2)
dat <- gamSim(1,n=400,dist="normal",scale=2)

fit <- qgam(y~s(x0)+s(x1)+s(x2)+s(x3), data=dat, qu = 0.5)
plot(fit, scale = FALSE, pages = 1)

#####
# Heteroscedastic example
#####
## Not run:
set.seed(651)
n <- 2000
x <- seq(-4, 3, length.out = n)
X <- cbind(1, x, x^2)
beta <- c(0, 1, 1)
sigma = 1.2 + sin(2*x)
```

```
f <- drop(X %**% beta)
dat <- f + rnorm(n, 0, sigma)
dataf <- data.frame(cbind(dat, x))
names(dataf) <- c("y", "x")

fit <- qgam(list(y~s(x, k = 30, bs = "cr"), ~ s(x, k = 30, bs = "cr")),
            data = dataf, qu = 0.95)

plot(x, dat, col = "grey", ylab = "y")
tmp <- predict(fit, se = TRUE)
lines(x, tmp$fit)
lines(x, tmp$fit + 2 * tmp$se.fit, col = 2)
lines(x, tmp$fit - 2 * tmp$se.fit, col = 2)

## End(Not run)
```

---

sigmoid

*Sigmoid function and its derivatives*

---

### Description

Calculates the sigmoid function and its derivatives.

### Usage

```
sigmoid(y, deriv = FALSE)
```

### Arguments

**y** a numeric vector.

**deriv** if TRUE also the first three derivatives of the sigmoid function will be computed.

### Value

If `deriv==FALSE`, it returns a numeric vector equal to  $1/(1+\exp(-x))$ . If `deriv==TRUE` it returns a list where the slot `$D0` contains  $1/(1+\exp(-x))$ , while `$D1`, `$D2` and `$D3` contain its first three derivatives.

### Author(s)

Matteo Fasiolo <matteo.fasiolo@gmail.com>.

**Examples**

```

library(qgam)
set.seed(90)
h <- 1e-6
p <- rnorm(1e4, 0, 1e6)
sigmoid(p[1:50]) - 1/(1+exp(-p[1:50]))

##### Testing sigmoid derivatives
e1 <- abs((sigmoid(p+h) - sigmoid(p-h)) / (2*h) - sigmoid(p, TRUE)[["D1"]]) / (2*h)
e2 <- abs((sigmoid(p+h, TRUE)$D1 - sigmoid(p-h, TRUE)$D1) /
          (2*h) - sigmoid(p, TRUE)[["D2"]]) / (2*h)
e3 <- abs((sigmoid(p+h, TRUE)$D2 - sigmoid(p-h, TRUE)$D2) /
          (2*h) - sigmoid(p, TRUE)[["D3"]]) / (2*h)

if( any(c(e1, e2, e3) > 1) ) stop("Sigmoid derivatives are not estimated accurately")

```

---

tuneLearn

*Tuning the learning rate for Gibbs posterior*


---

**Description**

The learning rate ( $\sigma$ ) of the Gibbs posterior is tuned either by calibrating the credible intervals for the fitted curve, or by minimizing the pinball loss on out-of-sample data. This is done by bootstrapping or by k-fold cross-validation. Here the calibration loss function is evaluated on a grid of values provided by the user.

**Usage**

```

tuneLearn(
  form,
  data,
  lsig,
  qu,
  discrete = FALSE,
  err = NULL,
  multicore = !is.null(cluster),
  cluster = NULL,
  ncores = detectCores() - 1,
  paropts = list(),
  control = list(),
  argGam = NULL
)

```



**Arguments**

form	A GAM formula, or a list of formulae. See <code>?mgcv::gam</code> details.
data	A data frame or list containing the model response variable and covariates required by the formula. By default the variables are taken from <code>environment(formula)</code> : typically the environment from which <code>gam</code> is called.
lsig	A vector of value of the log learning rate ( <code>log(sigma)</code> ) over which the calibration loss function is evaluated.
qu	The quantile of interest. Should be in (0, 1).
discrete	If TRUE then covariate discretisation is used for faster model fitting. See <code>mgcv::bam</code> for details.
err	An upper bound on the error of the estimated quantile curve. Should be in (0, 1). Since <code>qgam</code> v1.3 it is selected automatically, using the methods of Fasiolo et al. (2017). The old default was <code>err=0.05</code> .
multicore	If TRUE the calibration will happen in parallel.
cluster	An object of class <code>c("SOCKcluster", "cluster")</code> . This allows the user to pass her own cluster, which will be used if <code>multicore == TRUE</code> . The user has to remember to stop the cluster.
ncores	Number of cores used. Relevant if <code>multicore == TRUE</code> .
paropts	a list of additional options passed into the <code>foreach</code> function when parallel computation is enabled. This is important if (for example) your code relies on external data or packages: use the <code>.export</code> and <code>.packages</code> arguments to supply them so that all cluster nodes have the correct environment set up for computing.
control	A list of control parameters for <code>tuneLearn</code> with entries: <ul style="list-style-type: none"> <li>• <code>loss</code> = loss function use to tune <code>log(sigma)</code>. If <code>loss=="cal"</code> is chosen, then <code>log(sigma)</code> is chosen so that credible intervals for the fitted curve are calibrated. See Fasiolo et al. (2017) for details. If <code>loss=="pin"</code> then <code>log(sigma)</code> approximately minimizes the pinball loss on the out-of-sample data.</li> <li>• <code>sam</code> = sampling scheme use: <code>sam=="boot"</code> corresponds to bootstrapping and <code>sam=="kfold"</code> to k-fold cross-validation. The second option can be used only if <code>ctrl\$loss=="pin"</code>.</li> <li>• <code>K</code> = if <code>sam=="boot"</code> this is the number of bootstrap datasets, while if <code>sam=="kfold"</code> this is the number of folds. By default <code>K=50</code>.</li> <li>• <code>b</code> = offset parameter used by the <code>mgcv::gausslss</code>. By default <code>b=0</code>.</li> <li>• <code>vtype</code> = type of variance estimator used to standardize the deviation from the main fit in the calibration. If set to <code>"m"</code> the variance estimate obtained by the full data fit is used, if set to <code>"b"</code> than the variance estimated produced by the bootstrap fits are used. By default <code>vtype="m"</code>.</li> <li>• <code>epsB</code> = positive tolerance used to assess convergence when fitting the regression coefficients on bootstrap data. In particular, if <math> dev-dev\_old /( dev +0.1) &lt; epsB</math> then convergence is achieved. Default is <code>epsB=1e-5</code>.</li> <li>• <code>verbose</code> = if TRUE some more details are given. By default <code>verbose=FALSE</code>.</li> <li>• <code>link</code> = link function to be used. See <code>?elf</code> and <code>?elflss</code> for defaults.</li> </ul>

- `progress` = argument passed to `plyr::lply`. By default `progress="text"` so that progress is reported. Set it to `"none"` to avoid it.
- `argGam` A list of parameters to be passed to `mgcv::gam`. This list can potentially include all the arguments listed in `?gam`, with the exception of `formula`, `family` and `data`.

## Value

A list with entries:

- `lsig` = the value of  $\log(\sigma)$  resulting in the lowest loss.
- `loss` = vector containing the value of the calibration loss function corresponding to each value of  $\log(\sigma)$ .
- `edf` = a matrix where the first columns contain the  $\log(\sigma)$  sequence, and the remaining columns contain the corresponding effective degrees of freedom of each smooth.
- `convProb` = a logical vector indicating, for each value of  $\log(\sigma)$ , whether the outer optimization which estimates the smoothing parameters has encountered convergence issues. `FALSE` means no problem.

## Author(s)

Matteo Fasiolo <matteo.fasiolo@gmail.com>.

## References

Fasiolo, M., Wood, S.N., Zaffran, M., Nedellec, R. and Goude, Y., 2020. Fast calibrated additive quantile regression. *Journal of the American Statistical Association* (to appear). doi:10.1080/01621459.2020.1725521.

## Examples

```
library(qgam); library(MASS)

# Calibrate learning rate on a grid
set.seed(41444)
sigSeq <- seq(1.5, 5, length.out = 10)
closs <- tuneLearn(form = accel~s(times,k=20,bs="ad"),
                  data = mcycle,
                  lsig = sigSeq,
                  qu = 0.5)

plot(sigSeq, closs$loss, type = "b", ylab = "Calibration Loss", xlab = "log(sigma)")

# Pick best log-sigma
best <- sigSeq[ which.min(closs$loss) ]
abline(v = best, lty = 2)

# Fit using the best sigma
fit <- qgam(accel~s(times,k=20,bs="ad"), data = mcycle, qu = 0.5, lsig = best)
summary(fit)
```

```

pred <- predict(fit, se=TRUE)
plot(mcycle$times, mcycle$accel, xlab = "Times", ylab = "Acceleration",
      ylim = c(-150, 80))
lines(mcycle$times, pred$fit, lwd = 1)
lines(mcycle$times, pred$fit + 2*pred$se.fit, lwd = 1, col = 2)
lines(mcycle$times, pred$fit - 2*pred$se.fit, lwd = 1, col = 2)

```

---

tuneLearnFast

*Fast learning rate calibration for the Gibbs posterior*


---

### Description

The learning rate (sigma) of the Gibbs posterior is tuned either by calibrating the credible intervals for the fitted curve, or by minimizing the pinball loss on out-of-sample data. This is done by bootstrapping or by k-fold cross-validation. Here the loss function is minimized, for each quantile, using a Brent search.

### Usage

```

tuneLearnFast(
  form,
  data,
  qu,
  discrete = FALSE,
  err = NULL,
  multicore = !is.null(cluster),
  cluster = NULL,
  ncores = detectCores() - 1,
  paropts = list(),
  control = list(),
  argGam = NULL
)

```

### Arguments

form	A GAM formula, or a list of formulae. See <code>?mgcv::gam</code> details.
data	A data frame or list containing the model response variable and covariates required by the formula. By default the variables are taken from <code>environment(formula)</code> : typically the environment from which <code>gam</code> is called.
qu	The quantile of interest. Should be in (0, 1).
discrete	If TRUE then covariate discretisation is used for faster model fitting. See <code>mgcv::bam</code> for details.
err	An upper bound on the error of the estimated quantile curve. Should be in (0, 1). Since <code>qgam</code> v1.3 it is selected automatically, using the methods of Fasiolo et al. (2017). The old default was <code>err=0.05</code> .

multicore	If TRUE the calibration will happen in parallel.
cluster	An object of class <code>c("SOCKcluster", "cluster")</code> . This allows the user to pass her own cluster, which will be used if <code>multicore == TRUE</code> . The user has to remember to stop the cluster.
ncores	Number of cores used. Relevant if <code>multicore == TRUE</code> .
paropts	a list of additional options passed into the <code>foreach</code> function when parallel computation is enabled. This is important if (for example) your code relies on external data or packages: use the <code>.export</code> and <code>.packages</code> arguments to supply them so that all cluster nodes have the correct environment set up for computing.
control	<p>A list of control parameters for <code>tuneLearn</code> with entries:</p> <ul style="list-style-type: none"> <li>• <code>loss</code> = loss function use to tune <math>\log(\sigma)</math>. If <code>loss=="cal"</code> is chosen, then <math>\log(\sigma)</math> is chosen so that credible intervals for the fitted curve are calibrated. See Fasiolo et al. (2017) for details. If <code>loss=="pin"</code> then <math>\log(\sigma)</math> approximately minimizes the pinball loss on the out-of-sample data.</li> <li>• <code>sam</code> = sampling scheme use: <code>sam=="boot"</code> corresponds to bootstrapping and <code>sam=="kfold"</code> to k-fold cross-validation. The second option can be used only if <code>ctrl\$loss=="pin"</code>.</li> <li>• <code>vtype</code> = type of variance estimator used to standardize the deviation from the main fit in the calibration. If set to "m" the variance estimate obtained by the full data fit is used, if set to "b" than the variance estimated produced by the bootstrap fits are used. By default <code>vtype="m"</code>.</li> <li>• <code>epsB</code> = positive tolerance used to assess convergence when fitting the regression coefficients on bootstrap data. In particular, if <math> \text{dev}-\text{dev\_old} /( \text{dev} +0.1) &lt; \text{epsB}</math> then convergence is achieved. Default is <code>epsB=1e-5</code>.</li> <li>• <code>K</code> = if <code>sam=="boot"</code> this is the number of bootstrap datasets, while if <code>sam=="kfold"</code> this is the number of folds. By default <code>K=50</code>.</li> <li>• <code>init</code> = an initial value for the log learning rate (<math>\log(\sigma)</math>). By default <code>init=NULL</code> and the optimization is initialized by other means.</li> <li>• <code>brac</code> = initial bracket for Brent method. By default <code>brac=log(c(0.5, 2))</code>, so the initial search range is <math>(\text{init} + \log(0.5), \text{init} + \log(2))</math>.</li> <li>• <code>tol</code> = tolerance used in the Brent search. By default <code>tol=.Machine\$double.eps^0.25</code>. See <code>?optimize</code> for details.</li> <li>• <code>aTol</code> = Brent search parameter. If the solution to a Brent get closer than <math>\text{aTol} * \text{abs}(\text{diff}(\text{brac}))</math> to one of the extremes of the bracket, the optimization is stop and restarted with an enlarged and shifted bracket. <code>aTol=0.05</code> should be <math>&gt; 0</math> and values <math>&gt; 0.1</math> don't quite make sense. By default <code>aTol=0.05</code>.</li> <li>• <code>redWd</code> = parameter which determines when the bracket will be reduced. If <code>redWd==10</code> then the bracket is halved if the nearest solution falls within the central 10% of the bracket's width. By default <code>redWd = 10</code>.</li> <li>• <code>b</code> = offset parameter used by the <code>mgcv::gausslss</code>, which we estimate to initialize the quantile fit (when a variance model is used). By default <code>b=0</code>.</li> <li>• <code>link</code> = Link function to be used. See <code>?elf</code> and <code>?elflss</code> for defaults.</li> <li>• <code>verbose</code> = if TRUE some more details are given. By default <code>verbose=FALSE</code>.</li> <li>• <code>progress</code> = if TRUE progress in learning rate estimation is reported via printed text. TRUE by default.</li> </ul>

**argGam** A list of parameters to be passed to `mgcv::gam`. This list can potentially include all the arguments listed in `?gam`, with the exception of `formula`, `family` and `data`.

### Value

A list with entries:

- `lsig` = a vector containing the values of  $\log(\sigma)$  that minimize the loss function, for each quantile.
- `err` = the error bound used for each quantile. Generally each entry is identical to the argument `err`, but in some cases the function increases it to enhance stability.
- `ranges` = the search ranges by the Brent algorithm to find  $\log(\sigma)$ , for each quantile.
- `store` = a list, where the *i*-th entry is a matrix containing all the locations (1st row) at which the loss function has been evaluated and its value (2nd row), for the *i*-th quantile.
- `final_fit` = a list, where the *i*-th entry is a list with the estimated conditional quantile (`mustart`), smoothing parameters (`in.out$sp`) and scale parameter (`in.out$scale`, should always be equal to 1) at the optimal value of  $\log(\sigma)$ .

### Author(s)

Matteo Fasiolo <matteo.fasiolo@gmail.com>.

### References

Fasiolo, M., Wood, S.N., Zaffran, M., Nedellec, R. and Goude, Y., 2020. Fast calibrated additive quantile regression. *Journal of the American Statistical Association* (to appear). doi:[10.1080/01621459.2020.1725521](https://doi.org/10.1080/01621459.2020.1725521).

### Examples

```
library(qgam); library(MASS)

###
# Single quantile fit
###
# Calibrate learning rate on a grid
set.seed(5235)
tun <- tuneLearnFast(form = accel~s(times,k=20,bs="ad"),
                    data = mcycle,
                    qu = 0.2)

# Fit for quantile 0.2 using the best sigma
fit <- qgam(accel~s(times, k=20, bs="ad"), data = mcycle, qu = 0.2, lsig = tun$lsig)

pred <- predict(fit, se=TRUE)
plot(mcycle$times, mcycle$accel, xlab = "Times", ylab = "Acceleration",
     ylim = c(-150, 80))
lines(mcycle$times, pred$fit, lwd = 1)
lines(mcycle$times, pred$fit + 2*pred$se.fit, lwd = 1, col = 2)
```

```

lines(mcycle$times, pred$fit - 2*pred$se.fit, lwd = 1, col = 2)

###
# Multiple quantile fits
###
# Calibrate learning rate on a grid
quSeq <- c(0.25, 0.5, 0.75)
set.seed(5235)
tun <- tuneLearnFast(form = accel~s(times, k=20, bs="ad"),
                    data = mcycle,
                    qu = quSeq)

# Fit using estimated sigmas
fit <- mqgam(accel~s(times, k=20, bs="ad"), data = mcycle, qu = quSeq, lsig = tun$lsig)

# Plot fitted quantiles
plot(mcycle$times, mcycle$accel, xlab = "Times", ylab = "Acceleration",
     ylim = c(-150, 80))
for(iq in quSeq){
  pred <- qdo(fit, iq, predict)
  lines(mcycle$times, pred, col = 2)
}

## Not run:
# You can get a better fit by letting the learning rate change with "accel"
# For instance
tun <- tuneLearnFast(form = list(accel ~ s(times, k=20, bs="ad"), ~ s(times)),
                    data = mcycle,
                    qu = quSeq)

fit <- mqgam(list(accel ~ s(times, k=20, bs="ad"), ~ s(times)),
            data = mcycle, qu = quSeq, lsig = tun$lsig)

# Plot fitted quantiles
plot(mcycle$times, mcycle$accel, xlab = "Times", ylab = "Acceleration",
     ylim = c(-150, 80))
for(iq in quSeq){
  pred <- qdo(fit, iq, predict)
  lines(mcycle$times, pred, col = 2)
}

## End(Not run)

```

---

UKload

*UK electricity load data*


---

### Description

Dataset on UK electricity demand, taken from the national grid (<https://www.nationalgrid.com/>).

**Usage**

```
data(UKload)
```

**Format**

UKload contains the following variables:

**NetDemand** net electricity demand between 11:30am and 12am.

**wM** instantaneous temperature, averaged over several English cities.

**wM\_s95** exponential smooth of wM, that is  $wM\_s95[i] = a * wM\_s95[i-1] + (1-a) * wM[i]$  with  $a=0.95$ .

**Posan** periodic index in  $[0, 1]$  indicating the position along the year.

**Dow** factor variable indicating the day of the week.

**Trend** progressive counter, useful for defining the long term trend.

**NetDemand.48** lagged version of NetDemand, that is  $NetDemand.48[i] = NetDemand[i-2]$ .

**Holy** binary variable indicating holidays.

**Year** should be obvious.

**Date** should be obvious.

**Details**

See Fasiolo et al. (2017) for details.

**Value**

matrix of replicate data series

**References**

Fasiolo, M., Goude, Y., Nedellec, R. and Wood, S. N. (2017). Fast calibrated additive quantile regression. Available at <https://arxiv.org/abs/1707.03307>.

**Examples**

```
library(qgam)
data(UKload)
plot(UKload$NetDemand, type = 'l')
```

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