# Package: dbstats (via r-universe)

August 24, 2024

Type Package
Title Distance-Based Statistics
Version 2.0.2
<b>Date</b> 2024-01-26
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<b>Description</b> Prediction methods where explanatory information is coded as a matrix of distances between individuals. Distances can either be directly input as a distances matrix, a squared distances matrix, an inner-products matrix or computed from observed predictors.
License GPL-2
Repository CRAN
<b>Depends</b> R ( $>= 4.3$ ), cluster, pls
Suggests proxy
NeedsCompilation no
<b>Date/Publication</b> 2024-01-26 18:40:03 UTC
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# Description

This package contains functions for distance-based prediction methods.

These are methods for prediction where predictor information is coded as a matrix of distances between individuals.

In the currently implemented methods the response is a univariate variable as in the ordinary linear model or in the generalized linear model.

Distances can either be directly input as an distances matrix, a squared distances matrix, an inner-products matrix (see GtoD2) or computed from observed explanatory variables.

Notation convention: in distance-based methods we must distinguish *observed explanatory variables* which we denote by Z or z, from *Euclidean coordinates* which we denote by X or x. For explanation on the meaning of both terms see the bibliography references below.

Observed explanatory variables z are possibly a mixture of continuous and qualitative explanatory variables or more general quantities.

**dbstats** does not provide specific functions for computing distances, depending instead on other functions and packages, such as:

- dist in the stats package.
- dist in the **proxy** package. When the **proxy** package is loaded, its dist function supersedes the one in the **stats** package.

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• daisy in the **cluster** package. Compared to both instances of dist above whose input must be numeric variables, the main feature of daisy is its ability to handle other variable types as well (e.g. nominal, ordinal, (a)symmetric binary) even when different types occur in the same data set.

Actually the last statement is not hundred percent true: it refers only to the default behaviour of both dist functions, whereas the dist function in the **proxy** package can evaluate distances between observations with a user-provided function, entered as a parameter, hence it can deal with any type of data. See the examples in pr\_DB.

#### Functions of **dbstats** package:

Linear and local linear models with a continuous response:

- dblm for distance-based linear models.
- ldblm for local distance-based linear models.
- dbplsr for distance-based partial least squares.

Generalized linear and local generalized linear models with a numeric response:

- dbglm for distance-based generalized linear models.
- ldbglm for local distance-based generalized linear models.

#### **Details**

Package: dbstats
Type: Package
Version: 2.0.2
Date: 2024-01-26
License: GPL-2
LazyLoad: yes

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#### References

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Boj E, Delicado P, Fortiana J (2010). *Distance-based local linear regression for functional predictors*. Computational Statistics and Data Analysis 54, 429-437.

Boj E, Grane A, Fortiana J, Claramunt MM (2007). *Implementing PLS for distance-based regression: computational issues. Computational Statistics* 22, 237-248.

as.D2

Boj E, Grane A, Fortiana J, Claramunt MM (2007). *Selection of predictors in distance-based regression*. Communications in Statistics B - Simulation and Computation 36, 87-98.

Cuadras CM, Arenas C, Fortiana J (1996). *Some computational aspects of a distance-based model for prediction*. Communications in Statistics B - Simulation and Computation 25, 593-609.

Cuadras C, Arenas C (1990). *A distance-based regression model for prediction with mixed data*. Communications in Statistics A - Theory and Methods 19, 2261-2279.

Cuadras CM (1989). *Distance analysis in discrimination and classification using both continuous and categorical variables*. In: Y. Dodge (ed.), *Statistical Data Analysis and Inference*. Amsterdam, The Netherlands: North-Holland Publishing Co., pp. 459-473.

as.D2

D2 objects

## **Description**

as. D2 attempts to turn its argument into a D2 class object.

is. D2 tests if its argument is a (strict) D2 class object.

#### Usage

as.D2(x)

is.D2(x)

## **Arguments**

Χ

an R object.

#### Value

An object of class D2 containing the squared distances matrix between individuals.

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#### See Also

D2toG, disttoD2, D2toDist and GtoD2 for conversions.

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as.Gram

Gram objects

# Description

as. Gram attempts to turn its argument into a Gram class object.

is. Gram tests if its argument is a (strict) Gram class object.

# Usage

```
as.Gram(x)
is.Gram(x)
```

## **Arguments**

Х

an R object.

## Value

A Gram class object. Weighted centered inner products matrix of the squared distances matrix.

## Author(s)

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## See Also

D2toG, disttoD2, D2toDist and GtoD2 for conversions.

D2toDist

Distance conversion: D2 to dist

# **Description**

Converts D2 class object into dist class object.

## Usage

```
D2toDist(D2)
```

# **Arguments**

D2

D2 object. Squared distances matrix between individuals.

D2toG

#### Value

An object of class dist. See function dist for details.

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## See Also

GtoD2 D2toG disttoD2

# **Examples**

```
X <- matrix(rnorm(100*3),nrow=100)
distance <- daisy(X,"manhattan")
D2 <- disttoD2(distance)
distance2 <- D2toDist(D2)</pre>
```

D2toG

Distance conversion: D2 to G

## Description

Converts D2 class object into Gram class object.

# Usage

```
D2toG(D2, weights)
```

## **Arguments**

D2 D2 object. Squared distances matrix between individuals.

weights an optional numeric vector of weights. By default all individuals have the same

weight.

# Value

An object of class Gram containing the Doubly centered inner product matrix of D2.

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## See Also

GtoD2 disttoD2 D2toDist

#### **Examples**

```
X <- matrix(rnorm(100*3),nrow=100)
D2 <- as.matrix(dist(X)^2)
class(D2) <- "D2"
G <- D2toG(D2,weights=NULL)</pre>
```

dbglm

Distance-based generalized linear models

# Description

dbglm is a variety of generalized linear model where explanatory information is coded as distances between individuals. These distances can either be computed from observed explanatory variables or directly input as a squared distances matrix.

Response and link function as in the glm function for ordinary generalized linear models.

Notation convention: in distance-based methods we must distinguish *observed explanatory variables* which we denote by Z or z, from *Euclidean coordinates* which we denote by X or x. For explanation on the meaning of both terms see the bibliography references below.

#### Usage

```
## S3 method for class 'formula'
dbglm(formula, data, family=gaussian, method ="GCV", full.search=TRUE,...,
        metric="euclidean", weights, maxiter=100, eps1=1e-10,
     eps2=1e-10, rel.gvar=0.95, eff.rank=NULL, offset, mustart=NULL, range.eff.rank)
## S3 method for class 'dist'
dbglm(distance,y,family=gaussian, method ="GCV", full.search=TRUE, weights,
       maxiter=100,eps1=1e-10,eps2=1e-10,rel.gvar=0.95,eff.rank=NULL,
       offset, mustart=NULL, range.eff.rank,...)
## S3 method for class 'D2'
dbglm(D2,y,...,family=gaussian, method ="GCV", full.search=TRUE, weights,maxiter=100,
       eps1=1e-10,eps2=1e-10,rel.gvar=0.95,eff.rank=NULL,offset,
       mustart=NULL, range.eff.rank)
## S3 method for class 'Gram'
dbglm(G,y,...,family=gaussian, method ="GCV", full.search=TRUE, weights,maxiter=100,
        eps1=1e-10,eps2=1e-10,rel.gvar=0.95,eff.rank=NULL,
       offset, mustart=NULL, range.eff.rank)
```

#### **Arguments**

formula an object of class formula. A formula of the form y~Z. This argument is a remnant of the glm function, kept for compatibility. data an optional data frame containing the variables in the model (both response and explanatory variables, either the observed ones, Z, or a Euclidean configuration X). (required if no formula is given as the principal argument). Response (dependent У variable) must be numeric, factor, matrix or data.frame. distance a dist or dissimilarity class object. See functions dist in the package stats and daisy in the package cluster. D2 a D2 class object. Squared distances matrix between individuals. See the Details section in dblm to learn the usage. G a Gram class object. Doubly centered inner product matrix of the squared distances matrix D2. See details in dblm. family a description of the error distribution and link function to be used in the model. This can be a character string naming a family function, a family function or the result of a call to a family function. (See family for details of family functions.) metric metric function to be used when computing distances from observed explanatory variables. One of "euclidean" (the default), "manhattan", or "gower". an optional numeric vector of prior weights to be used in the fitting process. By weights default all individuals have the same weight. method sets the method to be used in deciding the effective rank, which is defined as the number of linearly independent Euclidean coordinates used in prediction. There are five different methods: "AIC", "BIC", "GCV"(default), "eff.rank" and "rel.gvar". GCV take the effective rank minimizing a cross-validatory quantity. AIC and BIC take the effective rank minimizing, respectively, the Akaike or Bayesian Information Criterion (see AIC for more details). full.search sets which optimization procedure will be used to minimize the modelling criterion specified in method. Needs to be specified only if method is "AIC", "BIC" or "GCV". If full.search=TRUE, effective rank is set to its global best value, after evaluating the criterion for all possible ranks. Potentially too computationally expensive. If full.search=FALSE, the optimize function is called. Then computation time is shorter, but the result may be found a local minimum. maxiter maximum number of iterations in the iterated dblm algorithm. (Default = 100) stopping criterion 1, "DevStat": convergence tolerance eps1, a positive (small) eps1 number; the iterations converge when  $| dev - dev_{old} | / (| dev |) < eps1$ . Stationarity of deviance has been attained. stopping criterion 2, "mustat": convergence tolerance eps2, a positive (small) eps2 number; the iterations converge when |mu - mu\_{old}|/(|mu|) < eps2. Stationarity of fitted.values mu has been attained. rel.gvar relative geometric variability (a real number between 0 and 1). In each dblm iteration, take the lowest effective rank, with a relative geometric variability higher or equal to rel.gvar. Default value (rel.gvar=0.95) uses the 95% of

the total variability.

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eff.rank integer between 1 and the number of observations minus one. Number of Eu-

clidean coordinates used for model fitting in each dblm iteration. If specified its value overrides rel.gvar. When eff.rank=NULL (default), calls to dblm are

made with method=rel.gvar.

offset this can be used to specify an a priori known component to be included in the

linear predictor during fitting. This should be NULL or a numeric vector of

length equal to the number of cases.

mustart starting values for the vector of means.

range.eff.rank vector of size two defining the range of values for the effective rank with which

the dblm iterations will be evaluated (must be specified when method is "AIC",

"BIC" or "GCV"). The range should be restrict between c(1, n-1).

. . . arguments passed to or from other methods to the low level.

#### **Details**

The various possible ways for inputting the model explanatory information through distances, or their squares, etc., are the same as in dblm.

For gamma distributions, the domain of the canonical link function is not the same as the permitted range of the mean. In particular, the linear predictor might be negative, obtaining an impossible negative mean. Should that event occur, dbglm stops with an error message. Proposed alternative is to use a non-canonical link function.

#### Value

A list of class dbglm containing the following components:

residuals the working residuals, that is the dblm residuals in the last iteration of dblm fit.

fitted.values the fitted mean values, results of final dblm iteration.

family the family object used.

deviance measure of discrepancy or badness of fit. Proportional to twice the difference be-

tween the maximum achievable log-likelihood and that achieved by the current

model.

aic.model a version of Akaike's Information Criterion. Equal to minus twice the maxi-

mized log-likelihood plus twice the number of parameters. Computed by the aic component of the family. For binomial and Poison families the dispersion is fixed at one and the number of parameters is the number of coefficients. For gaussian, Gamma and inverse gaussian families the dispersion is estimated from the residual deviance, and the number of parameters is the number of coefficients plus one. For a gaussian family the MLE of the dispersion is used so this is a valid value of AIC, but for Gamma and inverse gaussian families it is not.

For families fitted by quasi-likelihood the value is NA.

bic.model a version of the Bayessian Information Criterion. Equal to minus twice the

maximized log-likelihood plus the logarithm of the number of observations by

the number of parameters (see, e.g., Wood 2006).

gcv.model a version of the Generalized Cross-Validation Criterion. We refer to Wood

(2006) pp. 177-178 for details.

null.deviance the deviance for the null model. The null model will include the offset, and an

intercept if there is one in the model. Note that this will be incorrect if the link function depends on the data other than through the fitted mean: specify a zero

offset to force a correct calculation.

iter number of Fisher scoring (dblm) iterations.

prior.weights the original weights.

weights the working weights, that are the weights in the last iteration of dblm fit.

df.residual the residual degrees of freedom.

df.null the residual degrees of freedom for the null model.

y the response vector used.

converit convergence criterion. One of: "DevStat" (stopping criterion 1), "muStat"

(stopping criterion 2), "maxiter" (maximum allowed number of iterations has

been exceeded).

H hat matrix projector of the last dblm iteration.

rel.gvar the relative geometric variability in the last dblm iteration.

eff.rank the working effective rank, that is the eff.rank in the last dblm iteration.

varmu vector of estimated variance of each observation.

dev.resids deviance residuals call the matched call.

Objects of class "dbglm" are actually of class c("dbglm", "dblm"), inheriting the plot.dblm method from class "dblm".

#### Note

When the Euclidean distance is used the dbglm model reduces to the generalized linear model (glm).

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Boj E, Delicado P, Fortiana J (2010). *Distance-based local linear regression for functional predictors*. Computational Statistics and Data Analysis 54, 429-437.

Boj E, Grane A, Fortiana J, Claramunt MM (2007). *Selection of predictors in distance-based regression*. Communications in Statistics B - Simulation and Computation 36, 87-98.

Cuadras CM, Arenas C, Fortiana J (1996). *Some computational aspects of a distance-based model for prediction*. Communications in Statistics B - Simulation and Computation 25, 593-609.

Cuadras C, Arenas C (1990). A distance-based regression model for prediction with mixed data. Communications in Statistics A - Theory and Methods 19, 2261-2279.

Cuadras CM (1989). Distance analysis in discrimination and classification using both continuous and categorical variables. In: Y. Dodge (ed.), Statistical Data Analysis and Inference. Amsterdam, The Netherlands: North-Holland Publishing Co., pp. 459-473.

Wood SN (2006). Generalized Additive Models: An Introduction with R. Chapman & Hall, Boca Raton.

#### See Also

```
summary.dbglm for summary.
plot.dbglm for plots.
predict.dbglm for predictions.
dblm for distance-based linear models.
```

#### **Examples**

```
## CASE POISSON
z <- rnorm(100)
y <- rpois(100, exp(1+z))
glm1 \leftarrow glm(y \sim z, family = poisson(link = "log"))
D2 <- as.matrix(dist(z))^2
class(D2) <- "D2"
dbglm1 <- dbglm(D2,y,family = poisson(link = "log"), method="rel.gvar")</pre>
plot(z,y)
points(z,glm1$fitted.values,col=2)
points(z,dbglm1$fitted.values,col=3)
sum((glm1$fitted.values-y)^2)
sum((dbglm1$fitted.values-y)^2)
## CASE BINOMIAL
y <- rbinom(100, 1, plogis(z))</pre>
# needs to set a starting value for the next fit
glm2 \leftarrow glm(y \sim z, family = binomial(link = "logit"))
D2 <- as.matrix(dist(z))^2
class(D2) <- "D2"
dbglm2 <- dbglm(D2,y,family = binomial(link = "logit"), method="rel.gvar")</pre>
plot(z,y)
points(z,glm2$fitted.values,col=2)
points(z,dbglm2$fitted.values,col=3)
sum((glm2$fitted.values-y)^2)
sum((dbglm2$fitted.values-y)^2)
```

## **Description**

dblm is a variety of linear model where explanatory information is coded as distances between individuals. These distances can either be computed from observed explanatory variables or directly input as a squared distances matrix. The response is a continuous variable as in the ordinary linear model. Since distances can be computed from a mixture of continuous and qualitative explanatory variables or, in fact, from more general quantities, dblm is a proper extension of lm.

Notation convention: in distance-based methods we must distinguish *observed explanatory variables* which we denote by Z or z, from *Euclidean coordinates* which we denote by X or x. For explanation on the meaning of both terms see the bibliography references below.

# Usage

## **Arguments**

formula	an object of class formula. A formula of the form $y^{z}$ . This argument is a remnant of the $lm$ function, kept for compatibility.
data	an optional data frame containing the variables in the model (both response and explanatory variables, either the observed ones, $Z$ , or a Euclidean configuration $X$ ).
у	(required if no formula is given as the principal argument). Response (dependent variable) must be numeric, matrix or data.frame.
distance	a dist or dissimilarity class object. See functions $\mbox{\tt dist}$ in the package stats and $\mbox{\tt daisy}$ in the package cluster.
D2	a D2 class object. Squared distances matrix between individuals.
G	a Gram class object. Doubly centered inner product matrix of the squared distances matrix $\ensuremath{D2}$ .
metric	metric function to be used when computing distances from observed explanatory variables. One of "euclidean" (default), "manhattan", or "gower".

method

sets the method to be used in deciding the *effective rank*, which is defined as the number of linearly independent Euclidean coordinates used in prediction. There are six different methods: "AIC", "BIC", "OCV" (default), "GCV", "eff.rank" and "rel.gvar". OCV and GCV take the effective rank minimizing a cross-validatory quantity (either ocv or gcv). AIC and BIC take the effective rank minimizing, respectively, the Akaike or Bayesian Information Criterion (see AIC for more details). The optimizacion procedure to be used in the above four methods can be set with the full.search optional parameter.

When method is eff.rank, the effective rank is explicitly set by the user through the eff.rank optional parameter which, in this case, becomes mandatory.

When method is rel.gvar, the fraction of the data *geometric variability* for model fitting is explicitly set by the user through the rel.gvar optional parameter which, in this case, becomes mandatory.

full.search

sets which optimization procedure will be used to minimize the modelling criterion specified in method. Needs to be specified only if method is "AIC", "BIC", "OCV" or "GCV". If full.search=TRUE, *effective rank* is set to its global best value, after evaluating the criterion for all possible ranks. Potentially too computationally expensive. If full.search=FALSE, the optimize function is called. Then computation time is shorter, but the result may be found a local minimum.

weights

an optional numeric vector of weights to be used in the fitting process. By default all individuals have the same weight.

rel.gvar

relative geometric variability (real between 0 and 1). Take the lowest effective rank with a relative geometric variability higher or equal to rel.gvar. Default value (rel.gvar=0.95) uses a 95% of the total variability. Applies only rel.gvar if method="rel.gvar".

eff.rank

integer between 1 and the number of observations minus one. Number of Euclidean coordinates used for model fitting. Applies only if method="eff.rank".

. . .

arguments passed to or from other methods to the low level.

#### **Details**

The dblm model uses the distance matrix between individuals to find an appropriate prediction method. There are many ways to compute and calculate this matrix, besides the three included as parameters in this function. Several packages in R also study this problem. In particular dist in the package stats and daisy in the package cluster (the three metrics in dblm call the daisy function).

Another way to enter a distance matrix to the model is through an object of class "D2" (containing the squared distances matrix). An object of class "dist" or "dissimilarity" can easily be transformed into one of class "D2". See disttoD2. Reciprocally, an object of class "D2" can be transformed into one of class "dist". See D2toDist.

S3 method Gram uses the Doubly centered inner product matrix G=XX'. Its also easily to transformed into one of class "D2". See D2toG and GtoD2.

The weights array is adequate when responses for different individuals have different variances. In this case the weights array should be (proportional to) the reciprocal of the variances vector.

When using method method="eff.rank" or method="rel.gvar", a compromise between possible consequences of a bad choice has to be reached. If the rank is too large, the model can be overfitted,

possibly leading to an increased prediction error for new cases (even though R2 is higher). On the other hand, a small rank suggests a model inadequacy (R2 is small). The other four methods are less error prone (but still they do not guarantee good predictions).

#### Value

A list of class dblm containing the following components:

residuals the residuals (response minus fitted values).

fitted.values the fitted mean values.

df.residuals the residual degrees of freedom.

weights the specified weights.

y the response used to fit the model.

H the hat matrix projector.

call the matched call.

rel.gvar the relative geometric variability, used to fit the model.

eff.rank the dimensions chosen to estimate the model.

ocv the ordinary cross-validation estimate of the prediction error.

gcv the generalized cross-validation estimate of the prediction error.

aic the Akaike Value Criterium of the model (only if method="AIC").

bic the Bayesian Value Criterium of the model (only if method="BIC").

#### Note

When the Euclidean distance is used the dblm model reduces to the linear model (lm).

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#### References

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Boj E, Delicado P, Fortiana J (2010). *Distance-based local linear regression for functional predictors*. Computational Statistics and Data Analysis 54, 429-437.

Boj E, Grane A, Fortiana J, Claramunt MM (2007). *Selection of predictors in distance-based regression*. Communications in Statistics B - Simulation and Computation 36, 87-98.

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Cuadras C, Arenas C (1990). *A distance-based regression model for prediction with mixed data*. Communications in Statistics A - Theory and Methods 19, 2261-2279.

Cuadras CM (1989). Distance analysis in discrimination and classification using both continuous and categorical variables. In: Y. Dodge (ed.), Statistical Data Analysis and Inference. Amsterdam, The Netherlands: North-Holland Publishing Co., pp. 459-473.

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#### See Also

```
summary.dblm for summary.
plot.dblm for plots.
predict.dblm for predictions.
ldblm for distance-based local linear models.
```

#### **Examples**

```
# easy example to illustrate usage of the dblm function
n <- 100
p <- 3
k <- 5

Z <- matrix(rnorm(n*p),nrow=n)
b <- matrix(runif(p)*k,nrow=p)
s <- 1
e <- rnorm(n)*s
y <- Z%*%b + e

D<-dist(Z)

dblm1 <- dblm(D,y)
lm1 <- lm(y~Z)
# the same fitted values with the lm
mean(lm1$fitted.values-dblm1$fitted.values)</pre>
```

dbplsr

Distance-based partial least squares regression

# Description

dbplsr is a variety of partial least squares regression where explanatory information is coded as distances between individuals. These distances can either be computed from observed explanatory variables or directly input as a squared distances matrix.

Since distances can be computed from a mixture of continuous and qualitative explanatory variables or, in fact, from more general quantities, dbplsr is a proper extension of plsr.

Notation convention: in distance-based methods we must distinguish *observed explanatory variables* which we denote by Z or z, from *Euclidean coordinates* which we denote by X or x. For explanation on the meaning of both terms see the bibliography references below.

#### Usage

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```
## S3 method for class 'dist'
dbplsr(distance,y,...,weights,ncomp=ncomp,method="ncomp")
## S3 method for class 'D2'
dbplsr(D2,y,...,weights,ncomp=ncomp,method="ncomp")
## S3 method for class 'Gram'
dbplsr(G,y,...,weights,ncomp=ncomp,method="ncomp")
```

#### **Arguments**

formula	an object of class formula. A formula of the form $y^Z$ . This argument is a remnant of the plsr function, kept for compatibility.
data	an optional data frame containing the variables in the model (both response and explanatory variables, either the observed ones, $Z$ , or a Euclidean configuration $X$ ).
У	(required if no formula is given as the principal argument). Response (dependent variable) must be numeric, matrix or data.frame.
distance	a dist or dissimilarity class object. See functions dist in the package stats and daisy in the package cluster.
D2	a D2 class object. Squared distances matrix between individuals.
G	a Gram class object. Weighted centered inner products matrix of the squared distances matrix D2. See details in dblm.
metric	metric function to be used when computing distances from observed explanatory variables. One of "euclidean" (default), "manhattan", or "gower".
method	sets the method to be used in deciding how many components needed to fit the best model for new predictions. There are five different methods, "AIC", "BIC", "OCV", "GCV" and "ncomp" (default). OCV and GCV find the number of components that minimizes the Cross-validation coefficient (ocv or gcv). AIC and BIC find the number of components that minimizes the Akaike or Bayesian Information Criterion (see AIC for more details).
weights	an optional numeric vector of weights to be used in the fitting process. By default all individuals have the same weight.
ncomp	the number of components to include in the model.
	arguments passed to or from other methods to the low level.

#### **Details**

Partial least squares (PLS) is a method for constructing predictive models when the factors (Z) are many and highly collinear. A PLS model will try to find the multidimensional direction in the Z space that explains the maximum multidimensional variance direction in the Y space. dbplsr is particularly suited when the matrix of predictors has more variables than observations. By contrast, standard regression (dblm) will fail in these cases.

The various possible ways for inputting the model explanatory information through distances, or their squares, etc., are the same as in dblm.

The number of components to fit is specified with the argument ncomp.

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#### Value

A list of class dbplsr containing the following components:

residuals a list containing the residuals (response minus fitted values) for each iteration.

fitted.values a list containing the fitted values for each iteration.

fk a list containing the scores for each iteration.
bk regression coefficients. fitted.values = fk\*bk

Pk orthogonal projector on the one-dimensional linear space by fk.

ncomp number of components included in the model.

ncomp.opt optimum number of components according to the selected method.

weights the specified weights.
method the using method.

y the response used to fit the model.

H the hat matrix projector.

initial weighted centered inner products matrix of the squared distance matrix.

Gk weighted centered inner products matrix in last iteration.

gvar total weighted geometric variability.

gvec the diagonal entries in G0.

gvar.iter geometric variability for each iteration.

ocv the ordinary cross-validation estimate of the prediction error.
gcv the generalized cross-validation estimate of the prediction error.

aic the Akaike Value Criterium of the model.
bic the Bayesian Value Criterium of the model.

## Note

When the Euclidean distance is used the dbplsr model reduces to the traditional partial least squares (plsr).

#### Author(s)

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## References

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Cuadras CM (1989). *Distance analysis in discrimination and classification using both continuous and categorical variables*. In: Y. Dodge (ed.), *Statistical Data Analysis and Inference*. Amsterdam, The Netherlands: North-Holland Publishing Co., pp. 459-473.

#### See Also

```
summary.dbplsr for summary.plot.dbplsr for plots.predict.dbplsr for predictions.
```

# **Examples**

```
#require(pls)
library(pls)
data(yarn)
## Default methods:
yarn.dbplsr <- dbplsr(density ~ NIR, data = yarn, ncomp=6, method="GCV")</pre>
```

disttoD2

Distance conversion: dist to D2

#### **Description**

Converts dist or dissimilarity class object into D2 class object.

#### Usage

```
disttoD2(distance)
```

## **Arguments**

distance

dist or dissimilarity class object. See functions dist in the package stats and daisy in the package cluster.

#### Value

An object of class D2 containing the squared distances matrix between individuals.

#### Author(s)

Boj, Eva <evaboj@ub.edu>, Caballe, Adria <adria.caballe@upc.edu>, Delicado, Pedro <pedro.delicado@upc.edu> and Fortiana, Josep <fortiana@ub.edu>

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## See Also

GtoD2 D2toG D2toDist

# **Examples**

```
X <- matrix(rnorm(100*3),nrow=100)
distance <- daisy(X,"manhattan")
D2 <- disttoD2(distance)</pre>
```

GtoD2

Distance conversion: dist to D2

# Description

Converts Gram class object into D2 class object

# Usage

GtoD2(G)

## **Arguments**

G

Gram class object. Weighted centered inner products matrix of the squared distances matrix.

# Value

An object of class D2 containing the squared distances matrix between individuals.

# Author(s)

Boj, Eva <evaboj@ub.edu>, Caballe, Adria <adria.caballe@upc.edu>, Delicado, Pedro <pedro.delicado@upc.edu> and Fortiana, Josep <fortiana@ub.edu>

## See Also

D2toG disttoD2 D2toDist

## **Examples**

```
X <- matrix(rnorm(100*3),nrow=100)
D2 <- as.matrix(dist(X)^2)
class(D2) <- "D2"
G <- D2toG(D2,weights=NULL)
class(G) <- "Gram"
D22 <- GtoD2(G)</pre>
```

ldbglm

Local distance-based generalized linear model

#### **Description**

ldbglm is a localized version of a distance-based generalized linear model. As in the global model dbglm, explanatory information is coded as distances between individuals.

Neighborhood definition for localizing is done by the (semi)metric dist1 whereas a second (semi)metric dist2 (which may coincide with dist1) is used for distance-based prediction. Both dist1 and dist2 can either be computed from observed explanatory variables or directly input as a squared distances matrix or as a Gram matrix. Response and link function are as in the dbglm function for ordinary generalized linear models. The model allows for a mixture of continuous and qualitative explanatory variables or, in fact, from more general quantities such as functional data.

Notation convention: in distance-based methods we must distinguish *observed explanatory variables* which we denote by Z or z, from *Euclidean coordinates* which we denote by X or x. For explanation on the meaning of both terms see the bibliography references below.

#### Usage

```
k.knn=3,rel.gvar=0.95,eff.rank=NULL,maxiter=100,eps1=1e-10,
eps2=1e-10,...)

## S3 method for class 'Gram'
ldbglm(G1,G2=G1,y,kind.of.kernel=1,user.h=NULL,
family=gaussian(),method.h="GCV",weights,h.range=NULL,noh=10,
k.knn=3,rel.gvar=0.95,eff.rank=NULL,maxiter=100,eps1=1e-10,
eps2=1e-10,...)
```

# **Arguments**

formula	an object of class formula. A formula of the form y~Z. This argument is a remnant of the loess function, kept for compatibility.
data	an optional data frame containing the variables in the model (both response and explanatory variables, either the observed ones, Z, or a Euclidean configuration X).
У	(required if no formula is given as the principal argument). Response (dependent variable) must be numeric, matrix or data.frame.
dist1	a dist or dissimilarity class object. Distances between observations, used for neighborhood localizing definition. Weights for observations are computed as a decreasing function of their dist1 distances to the neighborhood center, e.g. a new observation whose reoponse has to be predicted. These weights are then entered to a dbglm, where distances are evaluated with dist2.
dist2	a dist or dissimilarity class object. Distances between observations, used for fitting dbglm. Default dist2=dist1.
D2.1	a D2 class object. Squared distances matrix between individuals. One of the alternative ways of entering distance information to a function. See the Details section in dblm. See above dist1 for explanation of its role in this function.
D2.2	a D2 class object. Squared distances between observations. One of the alternative ways of entering distance information to a function. See the Details section in dblm. See above dist2 for explanation of its role in this function. Default D2.2=D2.1.
G1	a Gram class object. Doubly centered inner product matrix associated with the squared distances matrix D2.1.
G2	a Gram class object. Doubly centered inner product matrix associated with the squared distances matrix D2.2. Default G2=G1
family	a description of the error distribution and link function to be used in the model. This can be a character string naming a family function, a family function or the result of a call to a family function. (See family for details of family functions.)
kind.of.kernel	integer number between 1 and 6 which determines the user's choice of smoothing kernel. (1) Epanechnikov (Default), (2) Biweight, (3) Triweight, (4) Normal, (5) Triangular, (6) Uniform.
metric1	metric function to be used when computing dist1 from observed explanatory variables. One of "euclidean" (default), "manhattan", or "gower".
metric2	metric function to be used when computing dist2 from observed explanatory variables. One of "euclidean" (default), "manhattan", or "gower".

method.h	sets the method to be used in deciding the <i>optimal bandwidth h</i> . There are four different methods, AIC, BIC, GCV (default) and user.h. GCV take the optimal bandwidth minimizing a cross-validatory quantity. AIC and BIC take the optimal bandwidth minimizing, respectively, the Akaike or Bayesian Information Criterion (see AIC for more details). When method.h is user.h, the bandwidth is explicitly set by the user through the user.h optional parameter which, in this case, becomes mandatory.
weights	an optional numeric vector of weights to be used in the fitting process. By default all individuals have the same weight.
user.h	global bandwidth user.h, set by the user, controlling the size of the local neighborhood of Z. Smoothing parameter (Default: 1st quartile of all the distances $d(i,j)$ in dist1). Applies only if method.h="user.h".
h.range	a vector of length 2 giving the range for automatic bandwidth choice. (Default: quantiles $0.05$ and $0.5$ of $d(i,j)$ in $dist1$ ).
noh	number of bandwidth h values within h.range for automatic bandwidth choice (if $method.h!="user.h"$ ).
k.knn	minimum number of observations with positive weight in neighborhood localizing. To avoid runtime errors due to a too small bandwidth originating neighborhoods with only one observation. By default k.nn=3.
rel.gvar	relative geometric variability (a real number between 0 and 1). In each dblm iteration, take the lowest effective rank, with a relative geometric variability higher or equal to rel.gvar. Default value (rel.gvar=0.95) uses the 95% of the total variability.
eff.rank	integer between 1 and the number of observations minus one. Number of Euclidean coordinates used for model fitting in each dblm iteration. If specified its value overrides rel.gvar. When eff.rank=NULL (default), calls to dblm are made with method=rel.gvar.
maxiter	maximum number of iterations in the iterated dblm algorithm. (Default = 100)
eps1	stopping criterion 1, "DevStat": convergence tolerance eps1, a positive (small) number; the iterations converge when  dev - dev_{old} /( dev ) < eps1. Stationarity of deviance has been attained.
eps2	stopping criterion 2, "mustat": convergence tolerance eps2, a positive (small) number; the iterations converge when $ mu - mu_{old} /( mu ) < eps2$ . Stationarity of fitted.values mu has been attained.
	arguments passed to or from other methods to the low level.

## **Details**

The various possible ways for inputting the model explanatory information through distances, or their squares, etc., are the same as in dblm.

The set of bandwidth h values checked in automatic bandwidth choice is defined by h.range and noh, together with k.knn. For each h in it a local generalized linear model is fitted and the optimal h is decided according to the statistic specified in method.h.

kind.of.kernel designates which kernel function is to be used in determining individual weights from dist1 values. See density for more information.

For gamma distributions, the domain of the canonical link function is not the same as the permitted range of the mean. In particular, the linear predictor might be negative, obtaining an impossible negative mean. Should that event occur, dbglm stops with an error message. Proposed alternative is to use a non-canonical link function.

#### Value

A list of class ldbglm containing the following components:

residuals the residuals (response minus fitted values).

fitted.values the fitted mean values.

h.opt the optimal bandwidth h used in the fitting proces (if method.h!=user.h).

family the family object used.

y the response variable used.

S the Smoother hat projector.

weights the specified weights.

dist1 the distance matrix (object of class "D2" or "dist") used to calculate the weights

of the observations.

the matched call.

dist2 the distance matrix (object of class "D2" or "dist") used to fit the dbglm.

Objects of class "ldbglm" are actually of class c("ldbglm", "ldblm"), inheriting the plot.ldblm and summary.ldblm method from class "ldblm".

#### Note

call

Model fitting is repeated n times (n= number of observations) for each bandwidth (noh\*n times). For a noh too large or a sample with many observations, the time of this function can be very high.

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Boj E, Delicado P, Fortiana J (2010). *Distance-based local linear regression for functional predictors*. Computational Statistics and Data Analysis 54, 429-437.

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Cuadras CM, Arenas C, Fortiana J (1996). *Some computational aspects of a distance-based model for prediction*. Communications in Statistics B - Simulation and Computation 25, 593-609.

Cuadras C, Arenas C (1990). A distance-based regression model for prediction with mixed data. Communications in Statistics A - Theory and Methods 19, 2261-2279.

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Cuadras CM (1989). Distance analysis in discrimination and classification using both continuous and categorical variables. In: Y. Dodge (ed.), Statistical Data Analysis and Inference. Amsterdam, The Netherlands: North-Holland Publishing Co., pp. 459-473.

#### See Also

```
dbglm for distance-based generalized linear models. ldblm for local distance-based linear models. summary.ldbglm for summary. plot.ldbglm for plots. predict.ldbglm for predictions.
```

## **Examples**

```
# example of ldbglm usage
z <- rnorm(100)
y <- rbinom(100, 1, plogis(z))
D2 <- as.matrix(dist(z))^2
class(D2) <- "D2"

# Distance-based generalized linear model
dbglm2 <- dbglm(D2,y,family=binomial(link = "logit"), method="rel.gvar")
# Local Distance-based generalized linear model
ldbglm2 <- ldbglm(D2,y=y,family=binomial(link = "logit"),noh=3)

# check the difference of both
sum((y-ldbglm2$fit)^2)
sum((y-dbglm2$fit)^2)
plot(z,y)
points(z,ldbglm2$fit,col=3)
points(z,dbglm2$fit,col=2)</pre>
```

ldb1m

Local distance-based linear model

#### **Description**

ldblm is a localized version of a distance-based linear model. As in the global model dblm, explanatory information is coded as distances between individuals.

Neighborhood definition for localizing is done by the (semi)metric dist1 whereas a second (semi)metric dist2 (which may coincide with dist1) is used for distance-based prediction. Both dist1 and dist2 can either be computed from observed explanatory variables or directly input as a squared distances matrix or as a Gram matrix. The response is a continuous variable as in the ordinary linear model. The model allows for a mixture of continuous and qualitative explanatory variables or, in fact, from more general quantities such as functional data.

Notation convention: in distance-based methods we must distinguish *observed explanatory variables* which we denote by Z or z, from *Euclidean coordinates* which we denote by X or x. For explanation on the meaning of both terms see the bibliography references below.

## Usage

```
## S3 method for class 'formula'
ldblm(formula,data,...,kind.of.kernel=1,
       metric1="euclidean",metric2=metric1,method.h="GCV",weights,
       user.h=NULL,h.range=NULL,noh=10,k.knn=3,rel.gvar=0.95,eff.rank=NULL)
## S3 method for class 'dist'
ldblm(dist1,dist2=dist1,y,kind.of.kernel=1,
       method.h="GCV", weights, user.h=quantile(dist1,.25),
       h.range=quantile(as.matrix(dist1),c(.05,.5)),noh=10,
       k.knn=3,rel.gvar=0.95,eff.rank=NULL,...)
## S3 method for class 'D2'
ldblm(D2.1,D2.2=D2.1,y,kind.of.kernel=1,method.h="GCV",
       weights,user.h=quantile(D2.1,.25)^.5,
       h.range=quantile(as.matrix(D2.1),c(.05,.5))^{*}.5,noh=10,k.knn=3,
       rel.gvar=0.95,eff.rank=NULL,...)
## S3 method for class 'Gram'
ldblm(G1,G2=G1,y,kind.of.kernel=1,method.h="GCV",
       weights,user.h=NULL,h.range=NULL,noh=10,k.knn=3,rel.gvar=0.95,
       eff.rank=NULL,...)
```

#### **Arguments**

formula	an object of class formula. A formula of the form y~Z. This argument is a remnant of the loess function, kept for compatibility.
data	an optional data frame containing the variables in the model (both response and explanatory variables, either the observed ones, $Z$ , or a Euclidean configuration $X$ ).
У	(required if no formula is given as the principal argument). Response (dependent variable) must be numeric, matrix or data.frame.
dist1	a dist or dissimilarity class object. Distances between observations, used for neighborhood localizing definition. Weights for observations are computed as a decreasing function of their dist1 distances to the neighborhood center, e.g. a new observation whose reoponse has to be predicted. These weights are then entered to a dblm, where distances are evaluated with dist2.
dist2	a dist or dissimilarity class object. Distances between observations, used for fitting $dblm$ . Default $dist2=dist1$ .
D2.1	a D2 class object. Squared distances matrix between individuals. One of the alternative ways of entering distance information to a function. See the Details section in dblm. See above dist1 for explanation of its role in this function.
D2.2	a D2 class object. Squared distances between observations. One of the alternative ways of entering distance information to a function. See the Details section in dblm. See above dist2 for explanation of its role in this function. Default D2.2=D2.1.

G1	a Gram class object. Doubly centered inner product matrix associated with the squared distances matrix D2.1.
G2	a Gram class object. Doubly centered inner product matrix associated with the squared distances matrix $D2.2$ . Default $G2=G1$
kind.of.kernel	integer number between 1 and 6 which determines the user's choice of smoothing kernel. (1) Epanechnikov (Default), (2) Biweight, (3) Triweight, (4) Normal, (5) Triangular, (6) Uniform.
metric1	metric function to be used when computing dist1 from observed explanatory variables. One of "euclidean" (default), "manhattan", or "gower".
metric2	metric function to be used when computing dist2 from observed explanatory variables. One of "euclidean" (default), "manhattan", or "gower".
method.h	sets the method to be used in deciding the <i>optimal bandwidth h</i> . There are five different methods, AIC, BIC, OCV, GCV (default) and user.h. OCV and GCV take the optimal bandwidth minimizing a cross-validatory quantity (either ocv or gcv). AIC and BIC take the optimal bandwidth minimizing, respectively, the Akaike or Bayesian Information Criterion (see AIC for more details). When method.h is user.h, the bandwidth is explicitly set by the user through the user.h optional parameter which, in this case, becomes mandatory.
weights	an optional numeric vector of weights to be used in the fitting process. By default all individuals have the same weight.
user.h	global bandwidth user.h, set by the user, controlling the size of the local neighborhood of Z. Smoothing parameter (Default: 1st quartile of all the distances $d(i,j)$ in $dist1$ ). Applies only if $method.h="user.h"$ .
h.range	a vector of length 2 giving the range for automatic bandwidth choice. (Default: quantiles $0.05$ and $0.5$ of $d(i,j)$ in dist1).
noh	number of bandwidth h values within h.range for automatic bandwidth choice (if method.h!="user.h").
k.knn	minimum number of observations with positive weight in neighborhood localizing. To avoid runtime errors due to a too small bandwidth originating neighborhoods with only one observation. By default k.nn=3.
rel.gvar	relative geometric variability (a real number between 0 and 1). In each dblm iteration, take the lowest effective rank, with a relative geometric variability higher or equal to rel.gvar. Default value (rel.gvar=0.95) uses the 95% of the total variability.
eff.rank	integer between 1 and the number of observations minus one. Number of Euclidean coordinates used for model fitting in each dblm iteration. If specified its value overrides rel.gvar. When eff.rank=NULL (default), calls to dblm are made with method=rel.gvar.
	arguments passed to or from other methods to the low level.

# **Details**

There are two semi-metrics involved in local linear distance-based estimation: dist1 and dist2. Both semi-metrics can coincide. For instance, when dist1=||xi-xj|| and dist2= $||(xi,xi^2,xi^3)-(xj,xj^2,xj^3)||$  the estimator for new observations coincides with fitting a local cubic polynomial regression.

The set of bandwidth h values checked in automatic bandwidth choice is defined by h.range and noh, together with k.knn. For each h in it a local linear model is fitted and the optimal h is decided according to the statistic specified in method.h.

kind.of.kernel designates which kernel function is to be used in determining individual weights from dist1 values. See density for more information.

#### Value

A list of class ldblm containing the following components:

residuals the residuals (response minus fitted values).

fitted.values the fitted mean values.

h.opt the optimal bandwidth h used in the fitting proces (if method.h!=user.h).

S the Smoother hat projector.

weights the specified weights.

y the response variable used.

call the matched call.

dist1 the distance matrix (object of class "D2" or "dist") used to calculate the weights

of the observations.

dist2 the distance matrix (object of class "D2" or "dist") used to fit the dblm.

#### Note

Model fitting is repeated n times (n= number of observations) for each bandwidth (noh\*n times). For a noh too large or a sample with many observations, the time of this function can be very high.

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Boj E, Caballe, A., Delicado P, Esteve, A., Fortiana J (2016). *Global and local distance-based generalized linear models*. TEST 25, 170-195.

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Cuadras CM, Arenas C, Fortiana J (1996). *Some computational aspects of a distance-based model for prediction*. Communications in Statistics B - Simulation and Computation 25, 593-609.

Cuadras C, Arenas C (1990). A distance-based regression model for prediction with mixed data. Communications in Statistics A - Theory and Methods 19, 2261-2279.

Cuadras CM (1989). *Distance analysis in discrimination and classification using both continuous and categorical variables*. In: Y. Dodge (ed.), *Statistical Data Analysis and Inference*. Amsterdam, The Netherlands: North-Holland Publishing Co., pp. 459-473.

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#### See Also

```
dblm for distance-based linear models.
ldbglm for local distance-based generalized linear models.
summary.ldblm for summary.
plot.ldblm for plots.
predict.ldblm for predictions.
```

## **Examples**

```
# example to use of the ldblm function
n <- 100
p <- 1
k <- 5

Z <- matrix(rnorm(n*p),nrow=n)
b1 <- matrix(runif(p)*k,nrow=p)
b2 <- matrix(runif(p)*k,nrow=p)
b3 <- matrix(runif(p)*k,nrow=p)

s <- 1
e <- rnorm(n)*s

y <- Z%*%b1 + Z^2%*%b2 +Z^3%*%b3 + e

D2 <- as.matrix(dist(Z)^2)
class(D2) <- "D2"

ldblm1 <- ldblm(y~Z,kind.of.kernel=1,method="GCV",noh=3,k.knn=3)
ldblm2 <- ldblm(D2.1=D2,D2.2=D2,y,kind.of.kernel=1,method="user.h",k.knn=3)</pre>
```

plot.dblm

Plots for objects of clases dblm or dbglm

#### **Description**

Six plots (selected by which) are available: a plot of residual vs fitted values, the Q-Qplot of normality, a Scale-Location plot of sqrt(|residuals|) against fitted values. A plot of Cook's distances versus row labels, a plot of residuals against leverages, and the optimal effective rank of "OCV", "GCV", "AIC" or "BIC" method (only if one of these four methods have been chosen in function dblm). By default, only the first three and 5 are provided.

#### Usage

```
## S3 method for class 'dblm'
plot(x,which=c(1:3, 5),id.n=3,main="",
```

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```
cook.levels = c(0.5, 1),cex.id = 0.75,
type.pred=c("link","response"),...)
```

#### Arguments

Χ an object of class dblm or dbglm. which if a subset of the plots is required, specify a subset of the numbers 1:6. id.n number of points to be labelled in each plot, starting with the most extreme. main an overall title for the plot. Only if one of the six plots is selected. cook.levels levels of Cook's distance at which to draw contours. cex.id magnification of point labels. the type of prediction (required only for a dbglm class object). Like predict. dbglm, type.pred the default "link" is on the scale of the linear predictors; the alternative "response" is on the scale of the response variable.

... other parameters to be passed through to plotting functions.

#### **Details**

The five first plots are very useful to the residual analysis and are the same that plot.lm. A plot of residuals against fitted values sees if the variance is constant. The qq-plot checks if the residuals are normal (see qqnorm). The plot between "Scale-Location" and the fitted values takes the square root of the absolute residuals in order to diminish skewness. The Cook's distance against the row labels, measures the effect of deleting a given observation (estimate of the influence of a data point). Points with a large Cook's distance are considered to merit closer examination in the analysis. Finally, the Residual-Leverage plot also shows the most influence points (labelled by Cook's distance). See cooks.distance.

The last plot, allows to view the "OCV" (just for dblm), "GCV", "AIC" or "BIC" criterion according to the used rank in the dblm or dbglm functions, and chosen the minimum. Applies only if the parameter full.search its TRUE.

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#### References

Boj E, Delicado P, Fortiana J (2010). *Distance-based local linear regression for functional predictors*. Computational Statistics and Data Analysis 54, 429-437.

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Cuadras C, Arenas C (1990). A distance-based regression model for prediction with mixed data. Communications in Statistics A - Theory and Methods 19, 2261-2279.

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Cuadras CM (1989). Distance analysis in discrimination and classification using both continuous and categorical variables. In: Y. Dodge (ed.), Statistical Data Analysis and Inference. Amsterdam, The Netherlands: North-Holland Publishing Co., pp. 459-473.

Belsley, D. A., Kuh, E. and Welsch, R. E. (1980). Regression Diagnostics. New York: Wiley.

#### See Also

```
dblm for distance-based linear models.
dbglm for distance-based generalized linear models.
```

## **Examples**

```
n <- 64
p <- 4
k <- 3

Z <- matrix(rnorm(n*p),nrow=n)
b <- matrix(runif(p)*k,nrow=p)
s <- 1
e <- rnorm(n)*s
y <- Z%*%b + e

dblm1 <- dblm(y~Z,metric="gower",method="GCV", full.search=FALSE)
plot(dblm1)
plot(dblm1,which=4)</pre>
```

plot.dbplsr

Plots for a dbplsr object

# **Description**

Four plots (selected by which) are available: plot of scores, response vs scores, R2 contribution in each component and the value of "OCV", "GCV", "AIC" or "BIC" vs the number of component chosen.

# Usage

#### **Arguments**

x an object of class dbplsr.which if a subset of the plots is required, specify a subset of the numbers 1:4.main an overall title for the plot. Only if one of the four plots is selected.

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scores.comps	array containing the component scores crossed in the first plot (default the first two).
component	numeric value. Component vs response in the second plot (Default the first component).
method	choosen method "OCV", "GCV", "AIC" or "BIC" in the last plot.
	other parameters to be passed through to plotting functions.

## Author(s)

Boj, Eva <evaboj@ub.edu>, Caballe, Adria <adria.caballe@upc.edu>, Delicado, Pedro <pedro.delicado@upc.edu> and Fortiana, Josep <fortiana@ub.edu>

#### References

Boj E, Delicado P, Fortiana J (2010). *Distance-based local linear regression for functional predictors*. Computational Statistics and Data Analysis 54, 429-437.

Boj E, Grane A, Fortiana J, Claramunt MM (2007). *Implementing PLS for distance-based regression: computational issues. Computational Statistics* 22, 237-248.

Boj E, Grane A, Fortiana J, Claramunt MM (2007). *Selection of predictors in distance-based regression*. Communications in Statistics B - Simulation and Computation 36, 87-98.

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Cuadras C, Arenas C (1990). A distance-based regression model for prediction with mixed data. Communications in Statistics A - Theory and Methods 19, 2261-2279.

Cuadras CM (1989). Distance analysis in discrimination and classification using both continuous and categorical variables. In: Y. Dodge (ed.), Statistical Data Analysis and Inference. Amsterdam, The Netherlands: North-Holland Publishing Co., pp. 459-473.

Belsley, D. A., Kuh, E. and Welsch, R. E. (1980). Regression Diagnostics. New York: Wiley.

## See Also

dbplsr for distance-based partial least squares.

#### **Examples**

```
#require(pls)
library(pls)
data(yarn)
## Default methods:
yarn.dbplsr <- dbplsr(density ~ NIR, data = yarn, ncomp=6, method="GCV")
plot(yarn.dbplsr,scores.comps=1:3)</pre>
```

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plot.ldblm Plots for objects of clases ldblm or ldbglm	
--	--

#### Description

Three plots (selected by which) are available: a plot of fitted values vs response, a plot of residuals vs fitted and the optimal bandwidth h of "OCV", "GCV", "AIC" or "BIC" criterion (only if one of these four methods have been chosen in the ldblm function). By default, only the first and the second are provided.

## Usage

```
## S3 method for class 'ldblm'
plot(x,which=c(1,2),id.n=3,main="",...)
```

# **Arguments**

X	an object of class ldblm or ldbglm.
which	if a subset of the plots is required, specify a subset of the numbers 1:3.
id.n	number of points to be labelled in each plot, starting with the most extreme.
main	an overall title for the plot. Only if one of the three plots is selected.
	other parameters to be passed through to plotting functions.

#### Author(s)

Boj, Eva <evaboj@ub.edu>, Caballe, Adria <adria.caballe@upc.edu>, Delicado, Pedro <pedro.delicado@upc.edu> and Fortiana, Josep <fortiana@ub.edu>

#### References

Boj E, Delicado P, Fortiana J (2010). *Distance-based local linear regression for functional predictors*. Computational Statistics and Data Analysis 54, 429-437.

Boj E, Grane A, Fortiana J, Claramunt MM (2007). *Selection of predictors in distance-based regression*. Communications in Statistics B - Simulation and Computation 36, 87-98.

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Cuadras CM (1989). Distance analysis in discrimination and classification using both continuous and categorical variables. In: Y. Dodge (ed.), Statistical Data Analysis and Inference. Amsterdam, The Netherlands: North-Holland Publishing Co., pp. 459-473.

Belsley, D. A., Kuh, E. and Welsch, R. E. (1980). Regression Diagnostics. New York: Wiley.

predict.dbglm 33

## See Also

```
ldblm for local distance-based linear models.
ldbglm for local distance-based generalized linear models.
```

# **Examples**

```
# example to use of the ldblm function
n <- 100
p <- 1
k <- 5
Z <- matrix(rnorm(n*p),nrow=n)</pre>
b1 <- matrix(runif(p)*k,nrow=p)</pre>
b2 <- matrix(runif(p)*k,nrow=p)</pre>
b3 <- matrix(runif(p)*k,nrow=p)
s <- 1
e <- rnorm(n)*s
y <- Z%*%b1 + Z^2%*%b2 +Z^3%*%b3 + e
D2 <- as.matrix(dist(Z))^2
class(D2) <- "D2"
ldblm1 <- ldblm(D2,y=y,kind.of.kernel=1,method.h="AIC",noh=5,h.knn=NULL)</pre>
plot(ldblm1)
plot(ldblm1,which=3)
```

predict.dbglm

Predicted values for a dbglm object

## Description

predict.dbglm returns the predicted values, obtained by tested the generalized distance regression function in the new data (newdata).

## Usage

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#### **Arguments**

object an object of class dbglm. Result of dbglm.

newdata data.frame or matrix which contains the values of Z (if type.var="Z". The squared distances between k new individuals and the original n individuals (only if type.var="D2"). Finally, the G inner products matrix (if type.var="G").

type.pred the type of prediction (required). The default "link" is on the scale of the linear predictors; the alternative "response" is on the scale of the response variable.

type.var set de type of newdata. Can be "Z" if newdata contains the values of the explanatory variables, "D2" if contains the squared distances matrix or "G" if contains the inner products matrix.

arguments passed to or from other methods to the low level.

#### **Details**

The predicted values may be the expected mean values of response for the new data (type.pred="response"), or the linear predictors evaluated in the estimated dblm of the last iteration.

In classical linear models the mean and the linear predictor are the same (makes use of the identity link). However, other distributions such as Poisson or binomial, the link could change. It's easy to get the predicted mean values, as these are calculated by the inverse link of linear predictors. See family to view how to use linkfun and linkinv.

#### Value

predict.dbglm produces a vector of predictions for the k new individuals.

#### Note

Look at which way (or type.var) was made the dbglm call. The parameter type.var must be consistent with the data type that is introduced to dbglm.

## Author(s)

Boj, Eva <evaboj@ub.edu>, Caballe, Adria <adria.caballe@upc.edu>, Delicado, Pedro <pedro.delicado@upc.edu> and Fortiana, Josep <fortiana@ub.edu>

# References

Boj E, Delicado P, Fortiana J (2010). *Distance-based local linear regression for functional predictors*. Computational Statistics and Data Analysis 54, 429-437.

Boj E, Grane A, Fortiana J, Claramunt MM (2007). *Selection of predictors in distance-based regression*. Communications in Statistics B - Simulation and Computation 36, 87-98.

Cuadras CM, Arenas C, Fortiana J (1996). *Some computational aspects of a distance-based model for prediction*. Communications in Statistics B - Simulation and Computation 25, 593-609.

Cuadras C, Arenas C (1990). A distance-based regression model for prediction with mixed data. Communications in Statistics A - Theory and Methods 19, 2261-2279.

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Cuadras CM (1989). Distance analysis in discrimination and classification using both continuous and categorical variables. In: Y. Dodge (ed.), Statistical Data Analysis and Inference. Amsterdam, The Netherlands: North-Holland Publishing Co., pp. 459-473.

#### See Also

dbglm for distance-based generalized linear models.

## **Examples**

```
z <- rnorm(100)
y <- rpois(100, exp(1+z))
glm1 <- glm(y ~z, family=quasi("identity"))
dbglm1 <- dbglm(y~z,family=quasi("identity"), method="rel.gvar")
newdata<-0
pr1 <- predict(dbglm1,newdata,type.pred="response",type.var="Z")
print(pr1)
plot(z,y)
points(z,dbglm1$fitt,col=2)
points(0,pr1,col=2)
abline(v=0,col=2)
abline(h=pr1,col=2)</pre>
```

predict.dblm

Predicted values for a dblm object

## Description

predict.dblm returns the predicted values, obtained by evaluating the distance regression function in the new data (newdata). newdata can be the values of the explanatory variables of these new cases, the squared distances between these new individuals and the originals ones, or rows of new doubly weighted and centered inner products matrix G.

## Usage

```
## S3 method for class 'dblm'
predict(object,newdata,type.var="Z",...)
```

## **Arguments**

object an object of class dblm. Result of dblm.

newdata data.frame or matrix which contains the values of Z (if type.var="Z". The squared distances between k new individuals and the original n individuals (only

if type.var="D2"). Finally, the G inner products matrix (if type.var="G").

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set de type.var of newdata. Can be "Z" if newdata contains the values of the explanatory variables, "D2" if contains the squared distances matrix or "G" if contains the inner products matrix.

... arguments passed to or from other methods to the low level.

#### Value

predict.dblm produces a vector of predictions for the k new individuals.

#### Note

Look at which way (or type.var) was made the dblm call. The parameter type.var must be consistent with the data type that is introduced to dblm.

#### Author(s)

Boj, Eva <evaboj@ub.edu>, Caballe, Adria <adria.caballe@upc.edu>, Delicado, Pedro <pedro.delicado@upc.edu> and Fortiana, Josep <fortiana@ub.edu>

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Boj E, Delicado P, Fortiana J (2010). *Distance-based local linear regression for functional predictors*. Computational Statistics and Data Analysis 54, 429-437.

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Cuadras CM, Arenas C, Fortiana J (1996). *Some computational aspects of a distance-based model for prediction*. Communications in Statistics B - Simulation and Computation 25, 593-609.

Cuadras C, Arenas C (1990). A distance-based regression model for prediction with mixed data. Communications in Statistics A - Theory and Methods 19, 2261-2279.

Cuadras CM (1989). Distance analysis in discrimination and classification using both continuous and categorical variables. In: Y. Dodge (ed.), Statistical Data Analysis and Inference. Amsterdam, The Netherlands: North-Holland Publishing Co., pp. 459-473.

#### See Also

dblm for distance-based linear models.

#### **Examples**

```
# prediction of new observations newdata
n <- 100
p <- 3
k <- 5

Z <- matrix(rnorm(n*p),nrow=n)
b <- matrix(runif(p)*k,nrow=p)
s <- 1
e <- rnorm(n)*s
y <- Z%*%b + e</pre>
```

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```
D <- dist(Z)
D2 <- disttoD2(D)
D2_train <- D2[1:90,1:90]
class(D2_train)<-"D2"

dblm1 <- dblm(D2_train,y[1:90])

newdata <- D2[91:100,1:90]
predict(dblm1,newdata,type.var="D2")</pre>
```

predict.dbplsr

Predicted values for a dbpls object

# **Description**

predict.dbplsr returns the predicted values, obtained by evaluating the Distance-based partial least squares function in the new data (newdata). newdata can be the values of the explanatory variables of these new cases, the squared distances between these new individuals and the originals ones, or rows of new doubly weighted and centered inner products matrix G.

#### **Usage**

```
## S3 method for class 'dbplsr'
predict(object,newdata,type.var="Z",...)
```

## **Arguments**

object an object of class dbplsr. Result of dbplsr.

newdata data.frame or matrix which contains the values of Z (if type.var="Z". The squared distances between k new individuals and the original n individuals (only if type.var="D2"). Finally, the G inner products matrix (if type.var="G").

type.var set de type of newdata. Can be "Z" if newdata contains the values of the explanatory variables, "D2" if contains the squared distances matrix or "G" if contains the inner products matrix.

arguments passed to or from other methods to the low level.

# Value

predict.dbplsr produces a vector of predictions for the k new individuals.

#### Note

Look at which way (or type.var) was made the dbplsr call. The parameter type.var must be consistent with the data type that is introduced to dbplsr.

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#### Author(s)

Boj, Eva <evaboj@ub.edu>, Caballe, Adria <adria.caballe@upc.edu>, Delicado, Pedro <pedro.delicado@upc.edu> and Fortiana, Josep <fortiana@ub.edu>

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Boj E, Grane A, Fortiana J, Claramunt MM (2007). *Selection of predictors in distance-based regression*. Communications in Statistics B - Simulation and Computation 36, 87-98.

Cuadras CM, Arenas C, Fortiana J (1996). *Some computational aspects of a distance-based model for prediction*. Communications in Statistics B - Simulation and Computation 25, 593-609.

Cuadras C, Arenas C (1990). *A distance-based regression model for prediction with mixed data*. Communications in Statistics A - Theory and Methods 19, 2261-2279.

Cuadras CM (1989). *Distance analysis in discrimination and classification using both continuous and categorical variables*. In: Y. Dodge (ed.), *Statistical Data Analysis and Inference*. Amsterdam, The Netherlands: North-Holland Publishing Co., pp. 459-473.

#### See Also

dbplsr for distance-based partial least squares.

## **Examples**

```
#require(pls)
# prediction of new observations newdata
library(pls)
data(yarn)
## Default methods:
yarn.dbplsr <- dbplsr(density[1:27] ~ NIR[1:27,], data = yarn, ncomp=6, method="GCV")
pr_yarn_28 <- predict(yarn.dbplsr,newdata=t(as.matrix(yarn$NIR[28,])))
print(pr_yarn_28)
print(yarn$density[28])</pre>
```

predict.ldbglm

Predicted values for a ldbglm object

# **Description**

predict.ldbglm returns the predicted values, obtained by evaluating the local distance-based generalized linear model in the new data (newdata2), using newdata1 to estimate the "kernel weights".

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## Usage

#### **Arguments**

an object of class ldbglm. Result of ldbglm. object data.frame or matrix which contains the values of Z (if type.var="Z". The newdata1 squared distances between k new individuals and the original n individuals (only if type.var="D2"). Finally, the G inner products matrix (if type.var="G"). newdata1 is used to compute kernels and local weights. newdata2 the same logic as newdata1. newdata2 is used to compute the distance-based generalized regressions with (dbglm). If newdata2=NULL, newdata2 <- newdata1. new.k.knn setting a minimum bandwidth in order to check that a candidate bandwidth h doesn't contains DB linear models with only one observation. If new.h.knn=NULL, takes the distance that includes the 3 nearest neighbors for each new individual row. the type of prediction (required). The default link is on the scale of the linear type.pred predictors; the alternative "response" is on the scale of the response variable. set de type of the newdata paramater. Can be "Z" if newdata contains the values type.var of the explanatory variables, "D2" if contains the squared distances matrix or "G" if contains the inner products matrix.

arguments passed to or from other methods to the low level.

#### Value

A list of class predict.ldbglm containing the following components:

fit predicted values for the k new individuals.

newS matrix (with dimension (k,n)) of weights used to compute the predictions.

## Note

Look at which way (or type.var) was made the ldbglm call. The parameter type.var must be consistent with the data type that is introduced to ldbglm.

## Author(s)

Boj, Eva <evaboj@ub.edu>, Caballe, Adria <adria.caballe@upc.edu>, Delicado, Pedro <pedro.delicado@upc.edu> and Fortiana, Josep <fortiana@ub.edu>

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#### References

Boj E, Delicado P, Fortiana J (2010). *Distance-based local linear regression for functional predictors*. Computational Statistics and Data Analysis 54, 429-437.

Boj E, Grane A, Fortiana J, Claramunt MM (2007). *Selection of predictors in distance-based regression*. Communications in Statistics B - Simulation and Computation 36, 87-98.

Cuadras CM, Arenas C, Fortiana J (1996). *Some computational aspects of a distance-based model for prediction*. Communications in Statistics B - Simulation and Computation 25, 593-609.

Cuadras C, Arenas C (1990). *A distance-based regression model for prediction with mixed data*. Communications in Statistics A - Theory and Methods 19, 2261-2279.

Cuadras CM (1989). *Distance analysis in discrimination and classification using both continuous and categorical variables*. In: Y. Dodge (ed.), *Statistical Data Analysis and Inference*. Amsterdam, The Netherlands: North-Holland Publishing Co., pp. 459-473.

## See Also

ldbglm for local distance-based generalized linear models.

# **Examples**

```
# example to use of the predict.ldbglm function
z <- rnorm(100)
y <- rpois(100, exp(1+z))
glm5 <- glm(y ~z, family=quasi("identity"))
ldbglm5 <- ldbglm(dist(z),y=y,family=quasi("identity"),noh=3)
plot(z,y)
points(z,glm5$fitt,col=2)
points(z,ldbglm5$fitt,col=3)

pr_ldbglm5 <- predict(ldbglm5,as.matrix(dist(z)^2),type.pred="response",type.var="D2")
max(pr_ldbglm5$fit-ldbglm5$fitt)</pre>
```

predict.ldblm

Predicted values for a ldblm object

# Description

predict.ldblm returns the predicted values, obtained by evaluating the local distance-based linear model in the new data (newdata2), using newdata1 to estimate the "kernel weights".

## Usage

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#### **Arguments**

object an object of class ldblm. Result of ldblm.

newdata1 data.frame or matrix which contains the values of Z (if type.var="Z". The

squared distances between k new individuals and the original n individuals (only if type.var="D2"). Finally, the G inner products matrix (if type.var="G").

newdata1 is used to compute kernels and local weights.

newdata2 the same logic as newdata1. newdata2 is used to compute the Distance-based

Regressions with (dblm). If newdata2=NULL, newdata2 <- newdata1.

new.k.knn setting a minimum bandwidth in order to check that a candidate bandwidth h

doesn't contains DB linear models with only one observation. If new.h.knn=NULL, takes the distance that includes the 3 nearest neighbors for each new individual

row.

type.var set de type of the newdata paramater. Can be "Z" if newdata contains the values

of the explanatory variables, "D2" if contains the squared distances matrix or

"G" if contains the inner products matrix.

... arguments passed to or from other methods to the low level.

#### Value

A list of class predict.ldblm containing the following components:

fit predicted values for the k new individuals.

newS matrix (with dimension (k,n)) of weights used to compute the predictions.

# Note

Look at which way (or type.var) was made the ldblm call. The parameter type.var must be consistent with the data type that is introduced to ldblm.

## Author(s)

Boj, Eva <evaboj@ub.edu>, Caballe, Adria <adria.caballe@upc.edu>, Delicado, Pedro <pedro.delicado@upc.edu> and Fortiana, Josep <fortiana@ub.edu>

# References

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Boj E, Grane A, Fortiana J, Claramunt MM (2007). *Selection of predictors in distance-based regression*. Communications in Statistics B - Simulation and Computation 36, 87-98.

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Cuadras C, Arenas C (1990). A distance-based regression model for prediction with mixed data. Communications in Statistics A - Theory and Methods 19, 2261-2279.

Cuadras CM (1989). *Distance analysis in discrimination and classification using both continuous and categorical variables*. In: Y. Dodge (ed.), *Statistical Data Analysis and Inference*. Amsterdam, The Netherlands: North-Holland Publishing Co., pp. 459-473.

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## See Also

ldblm for local distance-based linear models.

# **Examples**

```
# example to use of the predict.ldblm function
n <- 100
p <- 1
k <- 5
Z <- matrix(rnorm(n*p),nrow=n)</pre>
b1 <- matrix(runif(p)*k,nrow=p)</pre>
b2 <- matrix(runif(p)*k,nrow=p)</pre>
b3 <- matrix(runif(p)*k,nrow=p)</pre>
s <- 1
e <- rnorm(n)*s
y <- Z%*%b1 + Z^2%*%b2 + Z^3%*%b3 + e
D <- as.matrix(dist(Z))</pre>
D2 <- D^2
newdata1 <- 0
ldblm1 <- ldblm(y~Z,kind.of.kernel=1,method="GCV",noh=3,k.knn=3)</pre>
pr1 <- predict(ldblm1,newdata1)</pre>
print(pr1)
plot(Z,y)
points(0,pr1$fit,col=2)
abline(v=0,col=2)
abline(h=pr1$fit,col=2)
```

summary.dbglm

Summarizing distance-based generalized linear model fits

# Description

summary method for class "dbglm"

# Usage

```
## S3 method for class 'dbglm'
summary(object,dispersion,...)
```

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# Arguments

object an object of class dbglm. Result of dbglm.

dispersion the dispersion parameter for the family used. Either a single numerical value or

NULL (the default)

. . . arguments passed to or from other methods to the low level.

#### Value

A list of class summary.dbglm containing the following components:

call the matched call.

family the family object used.

deviance measure of discrepancy or goodness of fitt. Proportional to twice the difference

between the maximum log likelihood achievable and that achieved by the model

under investigation.

aic Akaike's An Information Criterion.

df.residual the residual degrees of freedom.

null.deviance the deviance for the null model.

df.null the residual degrees of freedom for the null model.

iter number of Fisher Scoring (dblm) iterations.

deviance.resid the deviance residuals for each observation: sign(y-mu)\*sqrt(di).

pears.resid the raw residual scaled by the estimated standard deviation of y.

dispersion the dispersion is taken as 1 for the binomial and Poisson families, and otherwise

estimated by the residual Chisquared statistic (calculated from cases with non-

zero weights) divided by the residual degrees of freedom.

gvar weighted geometric variability of the squared distance matrix.

gvec diagonal entries in weighted inner products matrix G.

converit convergence criterion. One of: "DevStat" (stopping criterion 1), "muStat"

(stopping criterion 2), "maxiter" (maximum allowed number of iterations has

been exceeded).

# Author(s)

Boj, Eva <evaboj@ub.edu>, Caballe, Adria <adria.caballe@upc.edu>, Delicado, Pedro <pedro.delicado@upc.edu> and Fortiana, Josep <fortiana@ub.edu>

#### References

Boj E, Delicado P, Fortiana J (2010). *Distance-based local linear regression for functional predictors*. Computational Statistics and Data Analysis 54, 429-437.

Boj E, Grane A, Fortiana J, Claramunt MM (2007). *Selection of predictors in distance-based regression*. Communications in Statistics B - Simulation and Computation 36, 87-98.

Cuadras CM, Arenas C, Fortiana J (1996). *Some computational aspects of a distance-based model for prediction*. Communications in Statistics B - Simulation and Computation 25, 593-609.

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Cuadras C, Arenas C (1990). A distance-based regression model for prediction with mixed data. Communications in Statistics A - Theory and Methods 19, 2261-2279.

Cuadras CM (1989). *Distance analysis in discrimination and classification using both continuous and categorical variables*. In: Y. Dodge (ed.), *Statistical Data Analysis and Inference*. Amsterdam, The Netherlands: North-Holland Publishing Co., pp. 459-473.

#### See Also

dbglm for distance-based generalized linear models.

summary.dblm

Summarizing distance-based linear model fits

# Description

summary method for class "dblm"

## Usage

```
## S3 method for class 'dblm'
summary(object,...)
```

# Arguments

object an object of class dblm. Result of dblm.

... arguments passed to or from other methods to the low level.

#### Value

A list of class summary. dblm containing the following components:

residuals the residuals (response minus fitted values).

sigma the residual standard error.

r. squared the coefficient of determination R2.

adj.r.squared adjusted R-squared.

rdf the residual degrees of freedom.

call the matched call.

gvar weighted geometric variability of the squared distance matrix.

gvec diagonal entries in weighted inner products matrix G.

method method used to decide the *effective rank*.

eff.rank integer between 1 and the number of observations minus one. Number of Eu-

clidean coordinates used for model fitting. Applies only if method="eff.rank".

relative geometric variability (real between 0 and 1). Take the lowest effective

rank with a relative geometric variability higher or equal to rel.gvar. Default value (rel.gvar=0.95) uses a 95% of the total variability. Applies only

rel.gvar if method="rel.gvar".

crit.value value of criterion defined in method.

summary.dbplsr 45

## Author(s)

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Cuadras C, Arenas C (1990). A distance-based regression model for prediction with mixed data. Communications in Statistics A - Theory and Methods 19, 2261-2279.

Cuadras CM (1989). *Distance analysis in discrimination and classification using both continuous and categorical variables*. In: Y. Dodge (ed.), *Statistical Data Analysis and Inference*. Amsterdam, The Netherlands: North-Holland Publishing Co., pp. 459-473.

#### See Also

dblm for distance-based linear models.

summary.dbplsr

Summarizing distance-based partial least squares fits

# **Description**

```
summary method for class "dbplsr"
```

# Usage

```
## S3 method for class 'dbplsr'
summary(object,...)
```

# **Arguments**

```
object an object of class dbplsr. Result of dbplsr.
```

. . . arguments passed to or from other methods to the low level.

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#### Value

A list of class summary.dbplsr containing the following components:

ncomp the number of components of the model.

r. squared the coefficient of determination R2.

adj.r.squared adjusted R-squared. call the matched call.

residuals a list containing the residuals for each iteration (response minus fitted values).

sigma the residual standard error.

gvar total weighted geometric variability.

gvec the diagonal entries in G0.

gvar.iter geometric variability for each iteration.

method the using method to set ncomp.

crit.value value of criterion defined in method.

ncomp.opt optimum number of components according to the selected method.

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#### See Also

dbplsr for distance-based partial least squares.

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# **Examples**

```
# require(pls)
library(pls)
data(yarn)
## Default methods:
yarn.dbplsr <- dbplsr(density ~ NIR, data = yarn, ncomp=6, method="GCV")
summary(yarn.dbplsr)</pre>
```

summary.ldbglm

Summarizing local distance-based generalized linear model fits

# **Description**

summary method for class "ldbglm".

# Usage

```
## S3 method for class 'ldbglm'
summary(object, dispersion = NULL,...)
```

#### **Arguments**

object an object of class ldbglm. Result of ldbglm.

dispersion the dispersion parameter for the family used. Either a single numerical value or

NULL (the default)

... arguments passed to or from other methods to the low level.

#### Value

A list of class summary.ldgblm containing the following components:

nobs number of observations.

trace.hat Trace of smoother matrix.

call the matched call.

family the family object used.

deviance measure of discrepancy or goodness of fitt. Proportional to twice the difference

between the maximum log likelihood achievable and that achieved by the model

under investigation.

df.residual the residual degrees of freedom. null.deviance the deviance for the null model.

df.null the residual degrees of freedom for the null model.

iter number of Fisher Scoring (dblm) iterations.

 $\label{thm:continuous} \begin{tabular}{ll} deviance residuals for each observation: $sign(y-mu)*sqrt(di).$ \\ pears.resid & the raw residual scaled by the estimated standard deviation of y. \\ \end{tabular}$ 

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dispersion the dispersion is taken as 1 for the binomial and Poisson families, and otherwise

estimated by the residual Chisquared statistic (calculated from cases with non-

zero weights) divided by the residual degrees of freedom.

kind.kernel smoothing kernel function.

method.h method used to decide the optimal bandwidth.

h.opt the optimal bandwidth h used in the fitting proces (if method.h!=user.h).

crit.value value of criterion defined in method.h.

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#### See Also

ldbglm for local distance-based generalized linear models.

summary.ldblm

Summarizing local distance-based linear model fits

## **Description**

summary method for class "ldblm".

## Usage

```
## S3 method for class 'ldblm'
summary(object,...)
```

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# Arguments

object an object of class ldblm. Result of ldblm.

... arguments passed to or from other methods to the low level.

#### Value

A list of class summary.ldblm containing the following components:

nobs number of observations.

r. squared the coefficient of determination R2.

trace.hat Trace of smoother matrix.

call the matched call.

residuals the residuals (the response minus fitted values).

family the family object used. kind.kernel smoothing kernel function.

method.h method used to decide the optimal bandwidth.

h.opt the optimal bandwidth h used in the fitting proces (if method.h!=user.h).

crit.value value of criterion defined in method.h.

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# See Also

ldblm for local distance-based linear models.

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