Package: mgwrsar (via r-universe)

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Type Package

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Description Functions for computing (Mixed) Geographically Weighted Regression with spatial autocorrelation, Geniaux and Martinetti (2017) <doi:10.1016/j.regsciurbeco.2017.04.001>.

License GPL (>= 2)

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Contents

`bandwidths_mgwrsar` *bandwidths_mgwrsar*

Description

Select optimal kernel and bandwidth from a list of models, kernels and bandwidth candidates. a bandwidth value for each of the chosen models and kernel types using a leave-one-out cross validation criteria. A cross validated criteria is also used for selecting the best kernel type for a given model.

Usage

```
bandwidths_mgwrsar(formula, data,coords,
fixed_vars='Intercept',Models='GWR',candidates_Kernels='bisq',
control=list(),control_search=list())
```

Arguments

`formula`	a formula.
`data`	a dataframe or a spatial dataframe (sp package).
`coords`	a dataframe or a matrix with coordinates, not required if data is a spatial dataframe, default NULL.
`fixed_vars`	a vector with the names of spatially constant coefficient. For mixed model, if NULL, the default #' is set to 'Intercept'.
`Models`	character containing the type of model: Possible values are "OLS", "SAR", "GWR" (default), "MGWR" , "MGWRSAR_0_0_kv","MGWRSAR_1_0_kv", "MGWRSAR_0_kc_kv", "MGWRSAR_1_kc_kv", "MGWRSAR_1_kc_0".
`candidates_Kernels`	a vector with the names of kernel type.
`control`	list of extra control arguments for MGWRSAR wrapper - see MGWRSAR help.
`control_search`	list of extra control arguments for bandwidth/kernel search - see details below.

Details

search_W if TRUE select an optimal spatial weight matrix using a moment estimator, default FALSE.

kernels_w if search_W is TRUE, kernels_w is a vector of candidated kernels types, default NULL.

lower_c lower bound for bandwidth search (default, the approximate first decile of distances).

upper_c upper bound for bandwidth search (default, the approximate last decile of distances).

lower_d lower bound for discrete kernels, default 2*k+1.

lower_dW ower bound for discrete kernels for finding optimal spatial weight matrix, default 2.

lower_cW lower bound for bandwidth search for finding optimal spatial weight matrix (default approximate 0.005 quantile of distances).

Value

bandwiths_MGWRSAR returns a list with:

config_model a vector with information about model, optimal kernel and bandwidth for local regression, and optimal kernel and bandwith for spatial weight matrix W.

SSR The sum of square residuals.

CV The CV criteria.

model objects of class mgwrsar estimated using config_model

References

Geniaux, G. and Martinetti, D. (2017). A new method for dealing simultaneously with spatial autocorrelation and spatial heterogeneity in regression models. Regional Science and Urban Economics. (https://doi.org/10.1016/j.regsciurbeco.2017.04.001)

McMillen, D. and Soppelsa, M. E. (2015). A conditionally parametric probit model of microdata land use in chicago. Journal of Regional Science, 55(3):391-415.

Loader, C. (1999). Local regression and likelihood, volume 47. Springer New York.

Franke, R. and Nielson, G. (1980). Smooth interpolation of large sets of scattered data. International journal for numerical methods in engineering, 15(11):1691-1704.

See Also

MGWRSAR, summary_mgwrsar, plot_mgwrsar, predict_mgwrsar

Examples

```
library(mgwrsar)
## loading data example
data(mydata)
coords=as.matrix(mydata[,c("x","y")])
mytab<-bandwidths_mgwrsar(formula = 'Y_gwr~X1+X2+X3', data = mydata,coords=coords,
fixed_vars=c('Intercept','X1'),Models=c('GWR','MGWR'),candidates_Kernels=c('bisq','gauss'),
control=list(NN=300,adaptive=TRUE),control_search=list())
```

```
names(mytab)
names(mytab[['GWR_bisq_adaptive']])

mytab[['GWR_bisq_adaptive']]$config_model
mytab[['GWR_bisq_adaptive']]$CV
summary(mytab[['GWR_bisq_adaptive']]$model$Betav)

mybestmodel=mytab[['GWR_gauss_adaptive']]$model
plot_mgwrsar(mybestmodel,type='B_coef',var='X2')
```

`find_TP` *Search of a suitable set of target points. find_TP is a wrapper function that identifies a set of target points based on spatial smoothed OLS residuals.*

Description

Search of a suitable set of target points. find_TP is a wrapper function that identifies a set of target points based on spatial smoothed OLS residuals.

Usage

```
find_TP(formula, data,coords,K,kWtp=16,Wtp=NULL,type='residuals',
model_residuals=NULL,verbose=0,prev_TP=NULL,nTP=NULL)
```

Arguments

`formula`	a formula
`data`	a dataframe or a spatial dataframe (SP package)
`coords`	a dataframe or a matrix with coordinates, not required if data is a spatial dataframe
`K`	the minimum number of first neighbors with lower (resp.higer) absolute value of the smoothed residuals.
`kWtp`	the number of first neighbors for computing the smoothed residuals, default 16.
`Wtp`	a precomputed matrix of weights, default NULL.
`type`	method for choosing TP, could be 'residuals', 'equidistantGrid','random', default 'residuals'
`model_residuals`	(optional) a vector of residuals.
`verbose`	verbose mode, default FALSE.
`prev_TP`	index of already used TP (version length(K)>1), default NULL.
`nTP`	numbeer of target points for random choice of target points, default NULL.

Details

find_TP is a wrapper function that identifies a set of target points, based on spatial smoothed residuals by default. If no vector of residuals are provided, OLS residuals are computed. The function first computes the smooth of model residuals using a Sheppard's kernel with kWtp neighbors (default 16). Then it identifies local maxima (resp. minima) that fits the requirement of having at least K neighbors with lower (resp.higer) absolute value of the smoothed residuals. As K increases the number of target points decreases.

Value

find_TP returns an index vector of Target Points set.

Examples

```
library(mgwrsar)
## loading data example
data(mydata)
coords=as.matrix(mydata[,c("x","y")])
TP=find_TP(formula = 'Y_gwr~X1+X2+X3', data =mydata,coords=coords,K=6,type='residuals')
# only 60 targets points are used
length(TP)

model_GWR_tp<-MGWRSAR(formula = 'Y_gwr~X1+X2+X3', data = mydata,coords=coords,
fixed_vars=NULL,kernels=c('gauss'),  H=0.03, Model = 'GWR',
control=list(SE=TRUE,TP=TP,kWtp=12))
summary(model_GWR_tp$Betav)
```

`kernel_matW` *kernel_matW A function that returns a sparse weight matrix based computed with a specified kernel (gauss,bisq,tcub,epane,rectangle,triangle) considering coordinates provides in S and a given bandwidth. If NN<nrow(S) only NN firts neighbours are considered. If Type!='GD' then S should have additional columns and several kernels and bandwidths should be be specified by the user.*

Description

kernel_matW A function that returns a sparse weight matrix based computed with a specified kernel (gauss,bisq,tcub,epane,rectangle,triangle) considering coordinates provides in S and a given bandwidth. If NN<nrow(S) only NN firts neighbours are considered. If Type!='GD' then S should have additional columns and several kernels and bandwidths should be be specified by the user.

Usage

```
kernel_matW(H,kernels,coord_i,coord_j=NULL,NN,ncolX=1,
Type='GD',adaptive=FALSE,diagnull=TRUE,rowNorm=TRUE,noisland=FALSE)
```

Arguments

H	A vector of bandwidths
kernels	A vector of kernel types
coord_i	A matrix with variables used in kernel (reference)
coord_j	A matrix with variables used in kernel (neighbors), default NULL (if NULL coord_j=coord_i)
NN	Number of spatial Neighbours for kernels computations
ncolX	control parameter
Type	Type of Genelarized kernel product ('GD' only spatial,'GDC' spatial + a categorical variable,'GDX' spatial + a continuous variable, 'GDT' spatial + a time index, and other combinations 'GDXXC','GDTX',...)
adaptive	A vector of boolean to choose adaptive version for each kernel
diagnull	Zero on diagonal, default FALSE
rowNorm	A boolean, row normalization of weights, default TRUE
noisland	A boolean to avoid isle with no neighbours for non adaptive kernel, default FALSE

Value

A sparse Matrix of weights (dgCMatrix).

Examples

```
library(mgwrsar)
## loading data example
data(mydata)
coords=as.matrix(mydata[,c("x","y")])
## Creating a spatial weight matrix (sparce dgCMatrix) of 4 nearest neighbors with 0 in diagonal
W=kernel_matW(H=4,kernels='rectangle',coord_i=coords,NN=4,adaptive=TRUE,diagnull=TRUE,rowNorm=TRUE)
```

MGWRSAR *Estimation of linear and local linear model with spatial autocorrelation model (mgwrsar).*

Description

MGWRSAR is is a wrapper function for estimating linear and local linear models with spatial autocorrelation (SAR models with spatially varying coefficients).

Usage

```
MGWRSAR(formula,data,coords,fixed_vars=NULL,kernels,H,
Model='GWR',control=list())
```

Arguments

formula	a formula.
data	a dataframe or a spatial dataframe (sp package).
coords	default NULL, a dataframe or a matrix with coordinates, not required if data is a spatial dataframe.
fixed_vars	a vector with the names of spatiallay constant coefficient for mixed model. All other variables present in formula are supposed to be spatially varying. If empty or NULL (default), all variables in formula are supposed to be spatially varying.
kernels	A vector containing the kernel types. Possible types: rectangle ("rectangle"), bisquare ("bisq"), tricube ("tcub"), epanechnikov ("epane"), gaussian ("gauss")) .
H	vector containing the bandwidth parameters for the kernel functions.
Model	character containing the type of model: Possible values are "OLS", "SAR", "GWR" (default), "MGWR" , "MGWRSAR_0_0_kv","MGWRSAR_1_0_kv", "MGWRSAR_0_kc_kv", "MGWRSAR_1_kc_kv", "MGWRSAR_1_kc_0". See Details for more explanation.
control	list of extra control arguments for MGWRSAR wrapper - see Details below

Details

Z a matrix of variables for genralized kernel product, default NULL.

W a row-standardized spatial weight matrix for Spatial Aurocorrelation, default NULL.

type verbose mode, default FALSE.

adaptive A vector of boolean to choose adaptive version for each kernel.

kernel_w the type of kernel for computing W, default NULL.

h_w the bandwidth value for computing W, default 0.

Method estimation technique for computing the models with Spatial Dependence. '2SLS' or 'B2SLS', default '2SLS'.

TP A vector of target points, default NULL.

doMC Parallel computation, default FALSE

ncore number of CPU core for parallel computation, default 1

isgcv computing LOOCV criteria (for example for selecting optimal bandwidth), default FALSE.

isfgcv if TRUE, simplify the computation of CV criteria (remove or not i when using local instruments for model with lambda spatially varying), default TRUE.

maxknn when n >NmaxDist, only the maxknn first neighbours are used for distance compution, default 500.

NmaxDist when n >NmaxDist only the maxknn first neighbours are used for distance compution, default 5000

verbose verbose mode, default FALSE.

Value

MGWRSAR returns an object of class mgwrsar with at least the following components:

Betav matrix of coefficients of dim(n,kv) x kv.

Betac vector of coefficients of length kc.

Model The sum of square residuals.

Y The dependent variable.

XC The explanatory variables with constant coefficients.

XV The explanatory variables with varying coefficients.

X The explanatory variables.

W The spatial weight matrix for spatial dependence.

isgcv if gcv has been computed.

edf The estimated degrees of freedom.

formula The formula.

data The dataframe used for computation.

Method The type of model.

coords The spatial coordinates of observations.

H The bandwidth vector.

fixed_vars The names of constant coefficients.

kernels The kernel vector.

SSR The sum of square residuals.

residuals The vector of residuals.

fit the vector of fitted values.

sev local standard error of parameters.

get_ts Boolean, if trace of hat matrix Tr(S) should be stored.

NN Maximum number of neighbors for weights computation

MGWRSAR is is a wrapper function for estimating linear and local linear model with spatial autocorrelation that allows to estimate the following models : $y = \beta_c X_c + \epsilon_i$ (OLS)

$y = \beta_v(u_i, v_i)X_v + \epsilon_i$ (GWR)

$y = \beta_c X_c + \beta_v(u_i, v_i)X_v + \epsilon_i$ (MGWR)

$y = \lambda W y + \beta_c X_c + \epsilon_i$ (MGWR-SAR(0,k,0))

$y = \lambda W y + \beta_v(u_i, v_i)X_v + \epsilon_i$ (MGWR-SAR(0,0,k))

$y = \lambda W y + \beta_c X_c + \beta_v(u_i, v_i)X_v + \epsilon_i$ (MGWR-SAR(0,k_c,k_v))

$y = \lambda(u_i, v_i) W y + \beta_c X_c + \epsilon_i$ (MGWR-SAR(1,k,0))

$y = \lambda(u_i, v_i) W y + \beta_v(u_i, v_i)X_v + \epsilon_i$ (MGWR-SAR(1,0,k))

$y = \lambda(u_i, v_i) W y + \beta_c X_c + \beta_v(u_i, v_i)X_v + \epsilon_i$ (MGWR-SAR(1,k_c,k_v))

When model imply spatial autocorrelation, a row normalized spatial weight matrix must be provided. 2SLS and Best 2SLS method can be used. When model imply local regression, a bandwidth and a kernel type must be provided. Optimal bandwidth can be estimated using bandwidths_mgwrsar function. When model imply mixed local regression, the names of stationary covariates must be provided.

#' In addition to the ability of considering spatial autocorrelation in GWR/MGWR like models, MGWRSAR function introduces several useful technics for estimating local regression with space coordinates:

- it uses RCCP and RCCPeigen code that speed up computation and allows parallel computing via doMC package;
- it allows to drop out variables with not enough local variance in local regression, which allows to consider dummies in GWR/MGWR framework without trouble.
- it allows to drop out local outliers in local regression.
- it allows to consider additional variable for kernel, including time (asymetric kernel) and categorical variables (see Li and Racine 2010). Experimental version.

References

Geniaux, G. and Martinetti, D. (2017). A new method for dealing simultaneously with spatial autocorrelation and spatial heterogeneity in regression models. Regional Science and Urban Economics. (https://doi.org/10.1016/j.regsciurbeco.2017.04.001)

McMillen, D. and Soppelsa, M. E. (2015). A conditionally parametric probit model of microdata land use in chicago. Journal of Regional Science, 55(3):391-415.

Loader, C. (1999). Local regression and likelihood, volume 47. springer New York.

Franke, R. and Nielson, G. (1980). Smooth interpolation of large sets of scattered data. International journal for numerical methods in engineering, 15(11):1691-1704.

See Also

bandwidths_mgwrsar, summary_mgwrsar, plot_mgwrsar, predict_mgwrsar, kernel_matW

Examples

```
library(mgwrsar)
## loading data example
data(mydata)
coords=as.matrix(mydata[,c("x","y")])
## Creating a spatial weight matrix (sparce dgCMatrix)
## of 4 nearest neighbors with 0 in diagonal
W=kernel_matW(H=4,kernels='rectangle',coord_i=coords,NN=4,adaptive=TRUE,
diagnull=TRUE,rowNorm=TRUE)
mgwrsar_0_kc_kv<-MGWRSAR(formula = 'Y_mgwrsar_0_kc_kv~X1+X2+X3', data = mydata,
coords=coords, fixed_vars='X2',kernels=c('gauss'),H=20, Model = 'MGWRSAR_0_kc_kv',
control=list(SE=FALSE,adaptive=TRUE,W=W))
summary_mgwrsar(mgwrsar_0_kc_kv)
```

`mgwrsar_bootstrap_test` *A bootstrap test for Betas for mgwrsar class model.*

Description

A bootstrap test for Betas for mgwrsar class model.

Usage

```
mgwrsar_bootstrap_test(x0,x1,B=100,domc=FALSE,ncore=1,
type='standard',eps='H1',df='H1',focal='median',D=NULL)
```

Arguments

`x0`	The H0 mgwrsar model
`x1`	The H1 mgwrsar model
`B`	number of bootstrap repetitions, default 100
`domc`	If TRUE, doParallel parallelization
`ncore`	number of cores
`type`	type of bootstap : 'wild','Rademacher','spatial' or 'standard' (default)
`eps`	Hypothesis under wich residuals are simulated, 'H0' or 'H1' (default)
`df`	Hypothesis under wich degree of freedom is estimated.
`focal`	see sample_stat help
`D`	A matrix of distance

Value

The value of the statictics test and a p ratio.

See Also

mgwrsar_bootstrap_test_all

`mgwrsar_bootstrap_test_all` *A bootstrap test for testing nullity of all Betas for mgwrsar class model,*

Description

A bootstrap test for testing nullity of all Betas for mgwrsar class model,

Usage

```
mgwrsar_bootstrap_test_all(model,B=100,domc=NULL)
```

Arguments

model	A mgwrsar model
B	number of bootstrap replications, default 100
domc	If TRUE, doMC parallelization

Value

a matrix with statistical test values and p ratios

See Also

mgwrsar_bootstrap_test

`multiscale_gwr` *multiscale_gwr This function adapts the multiscale Geographically Weighted Regression (GWR) methodology proposed by Fotheringam et al. in 2017, employing a backward fitting procedure within the MGWRSAR subroutines. The consecutive bandwidth optimizations are performed by minimizing the corrected Akaike criteria.*

Description

multiscale_gwr This function adapts the multiscale Geographically Weighted Regression (GWR) methodology proposed by Fotheringam et al. in 2017, employing a backward fitting procedure within the MGWRSAR subroutines. The consecutive bandwidth optimizations are performed by minimizing the corrected Akaike criteria.

Usage

```
multiscale_gwr(formula,data,coords,Model = 'GWR',kernels='bisq',
control=list(SE=FALSE,adaptive=TRUE,NN=800,isgcv=FALSE),init='GWR',maxiter=100,
nstable=6,crit=0.000001,doMC=FALSE,ncore=1,HF=NULL,H0=NULL,model=NULL)
```

Arguments

formula	A formula.
data	A dataframe.
coords	default NULL, a dataframe or a matrix with coordinates.
Model	The type of model: Possible values are "GWR" (default), and "MGWRSAR_1_0_kv". See Details for more explanation.
kernels	A vector containing the kernel types. Possible types: rectangle ("rectangle"), bisquare ("bisq"), tricube ("tcub"), epanechnikov ("epane"), gaussian("gauss")).
control	a list of extra control arguments, see MGWRSAR help.
init	starting model (lm or GWR)
maxiter	maximum number of iterations in the back-fitting procedure.
nstable	required number of consecutive unchanged optimal bandwidth (by covariate) before leaving optimisation of bandwidth size, default 3.
crit	value to terminate the back-fitting iterations (ratio of change in RMSE)
doMC	A boolean for Parallel computation, default FALSE.
ncore	number of CPU cores for parallel computation, default 1.
HF	if available, a vector containing the optimal bandwidth parameters for each covariate, default NULL.
H0	A bandwidth value for the starting GWR model, default NULL.
model	A previous model estimated using multiscale_gwr function, default NULL.

Value

Return an object of class mgwrsar with at least the following components:

Betav matrix of coefficients of dim(n,kv) x kv.

Betac vector of coefficients of length kc.

Model The sum of square residuals.

Y The dependent variable.

XC The explanatory variables with constant coefficients.

XV The explanatory variables with varying coefficients.

X The explanatory variables.

W The spatial weight matrix for spatial dependence.

isgcv if gcv has been computed.

edf The estimated degrees of freedom.

formula The formula.

data The dataframe used for computation.

Method The type of model.

coords The spatial coordinates of observations.

H A vector of bandwidths.

fixed_vars The names of constant coefficients.

kernels The kernel vector.

SSR The sum of square residuals.

residuals The vector of residuals.

fit the vector of fitted values.

sev local standard error of parameters.

get_ts Boolean, if trace of hat matrix Tr(S) should be stored.

NN Maximum number of neighbors for weights computation

See Also

tds_mgwr, bandwidths_mgwrsar, summary_mgwrsar, plot_mgwrsar, predict_mgwrsar

Examples

```
library(mgwrsar)
mysimu<-simu_multiscale(n=1000)
mydata=mysimu$mydata
coords=mysimu$coords
model_multiscale<-multiscale_gwr(formula=as.formula('Y~X1+X2+X3'),data=mydata,
coords=coords,Model = 'GWR',kernels='bisq',control=list(SE=FALSE,
adaptive=TRUE,NN=900,isgcv=FALSE),init='GWR',nstable=6,crit=0.000001)
summary_mgwrsar(model_multiscale)
```

---

multiscale_gwr.cv *multiscale_gwr.cv to be documented (experimental)*

Description

multiscale_gwr.cv to be documented (experimental)

Usage

```
multiscale_gwr.cv(dataName, argDataName="data", target='Y', K=5, regFun, par_model,
par_model2=NULL,regFun2=NULL, predFun, args_predNames, extra_args_pred=NULL,
namesXtraArgs2Split=NULL,myseed=1)
```

Arguments

dataName	character, name of the data
argDataName	character, generic name to use as data name.
target	character, name of variable to explain
K	integer, number of folds for cross validation
regFun	character, name of the estimation function

par_model	named list with the arguments for the estimation function
par_model2	to be documented
regFun2	to be documented
predFun	character, name of the prediction function
args_predNames	named list with the arguments for the prediction function
extra_args_pred	named list with extra arguments for non generic prediction function
namesXtraArgs2Split	character, names of the objects in extra_args_pred that need to be split for cross validation.
myseed	seed for random number.

---

mydata *mydata is a simulated data set of a mgwrsar model*

Description

mydata is a simulated data set of a mgwrsar model

Author(s)

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References

https://www.sciencedirect.com/science/article/pii/S0166046216302381

---

normW *normW row normalization of dgCMatrix*

Description

normW row normalization of dgCMatrix

Usage

```
normW(W)
```

Arguments

W	A dgCMatrix class matrix

Value

A row normalized dgCMatrix

plot_effect *plot_effect plot_effect is a function that plots the effect of a variable X_k with spatially varying coefficient, i.e X_k * Beta_k(u_i,v_i) for comparing the magnitude of effects of between variables.*

Description

plot_effect plot_effect is a function that plots the effect of a variable X_k with spatially varying coefficient, i.e X_k * Beta_k(u_i,v_i) for comparing the magnitude of effects of between variables.

Usage

```
plot_effect(model,sampling=TRUE,nsample=2000,nsample_max=5000,title='')
```

Arguments

model	a model of mgwrsar class with some spatially varying coefficients.
sampling	Bolean, if nrow(model$Betav)> nsample_max a sample of size nsample is randomly selected, default TRUE.
nsample	integer, size of the sample if sampling is TRUE, default 2000.
nsample_max	integer, size max to engage sampling if sampling is TRUE, default 5000.
title	a title for the plot.

Examples

```
library(mgwrsar)
## loading data example
data(mydata)
coords=as.matrix(mydata[,c("x","y")])
## Creating a spatial weight matrix (sparce dgCMatrix)
## of 8 nearest neighbors with 0 in diagonal
model_GWR0<-MGWRSAR(formula = 'Y_gwr~X1+X2+X3', data = mydata,coords=coords,
fixed_vars=NULL,kernels=c('gauss'),H=0.13, Model = 'GWR',control=list(SE=TRUE))
plot_effect(model_GWR0)
```

plot_mgwrsar *plot_mgwrsar plots the value of local paramaters of a mgwrsar models using a leaflet map.*

Description

plot_mgwrsar plots the value of local paramaters of a mgwrsar models using a leaflet map.

Usage

```
plot_mgwrsar(model,type='coef',var=NULL,crs=NULL,mypalette= "RdYlGn",opacity=0.5
,fopacity=0.5,nbins=8,radius=500,mytile='Stamen.TonerBackground',myzoom=8,
myresolution=150,LayersControl=TRUE,myzoomControl=TRUE,mytile2=NULL,ScaleBar=NULL,
ScaleBarOptions=list(maxWidth = 200, metric = TRUE,imperial = FALSE,
updateWhenIdle = TRUE),MyLegendTitle=NULL,lopacity=0.5)
```

Arguments

model	a mgwsar model.
type	default 'coef', for plotting the value of the coefficients. Local t-Student could also be plot using 't_coef', residuals using 'residuals' and fitted using 'fitted'.
var	Names of variable to plot.
crs	A CRS projection.
mypalette	A leaflet palette.
opacity	Opacity of border color.
fopacity	Opacity of fill color.
nbins	nbins.
radius	radius of circle for plot of points.
mytile	tile 1.
myzoom	level of zoom for tile 1.
myresolution	resolution for tile 1.
LayersControl	layers contols.
myzoomControl	zoem control.
mytile2	tile 2.
ScaleBar	ScaleBar.
ScaleBarOptions	options for ScaleBar.
MyLegendTitle	Legend title.
lopacity	opacity for legend.

Value

A Interactive Web Maps with local parameters plot and Open Street Map layer.

See Also

MGWRSAR, bandwidths_mgwrsar, summary_mgwrsar, predict_mgwrsar, kernel_matW

Examples

```
library(mgwrsar)
## loading data example
data(mydata)
coords=as.matrix(mydata[,c("x","y")])
## Creating a spatial weight matrix (sparce dgCMatrix)
## of 4 nearest neighbors with 0 in diagonal
model_GWR0<-MGWRSAR(formula = 'Y_gwr~X1+X2+X3', data = mydata,coords=coords,
fixed_vars=NULL,kernels=c('gauss'),H=0.13, Model='GWR',control=list(SE=TRUE))
summary_mgwrsar(model_GWR0)
plot_mgwrsar(model_GWR0,type='B_coef',var='X2')
plot_mgwrsar(model_GWR0,type='t_coef',var='X2')
```

`predict_mgwrsar` *mgwrsar Model Predictions predict_mgwrsar is a function for computing predictions of a mgwrsar models. It uses Best Linear Unbiased Predictor for mgwrsar models with spatial autocorrelation.*

Description

mgwrsar Model Predictions predict_mgwrsar is a function for computing predictions of a mgwrsar models. It uses Best Linear Unbiased Predictor for mgwrsar models with spatial autocorrelation.

Usage

```
predict_mgwrsar(model, newdata, newdata_coords, W = NULL, type = "BPN",
h_w = 100,kernel_w = "rectangle",maxobs=4000,beta_proj=FALSE,
method_pred='TP', k_extra = 8)
```

Arguments

`model`	a model of mgwrsar class.
`newdata`	a matrix or data.frame of new data.
`newdata_coords`	a matrix of new coordinates, and eventually other variables if a General Kernel Product is used.
`W`	the spatial weight matrix for models with spatial autocorrelation.
`type`	Type for BLUP estimator, default "BPN". If NULL use predictions without spatial bias correction.
`h_w`	A bandwidth value for the spatial weight matrix
`kernel_w`	kernel type for the spatial weight matrix. Possible types: rectangle ("rectangle"), bisquare ("bisq"), tricube ("tcub"), epanechnikov ("epane"), gaussian ("gauss")) .
`maxobs`	maximum number of observations for exact calculation of solve(I- rho*W), default maxobs=4000.

beta_proj	A boolean, if TRUE the function then return a two elements list(Y_predicted,Beta_proj_out)
method_pred	If method_pred = 'TP' (default) prediction is done by recomputing a MGWR-SAR model with new-data as target points, else if method_pred in ('tWtp_model','model','sheppard') a matrix for projecting estimated betas is used (see details).
k_extra	number of neighboors for local parameter extrapolation if sheppard kernel is used, default 8.

Details

if method_pred ='tWtp_model', the weighting matrix for prediction is based on the expected weights of outsample data if they were had been added to insample data to estimate the corresponding MGWRSAR (see Geniaux 2022 for further detail), if method_pred ='sheppard'a sheppard kernel with k_extra neighbours (default 8) is used and if method_pred='kernel_model' the same kernel and number of neighbors as for computing the MGWRSAR model is used.

Value

A vector of predictions if beta_proj is FALSE or a list with a vector named Y_predicted and a matrix named Beta_proj_out.

See Also

MGWRSAR, bandwidths_mgwrsar, summary_mgwrsar, plot_mgwrsar, kernel_matW

Examples

```
library(mgwrsar)
 data(mydata)
 coords=as.matrix(mydata[,c("x","y")])
length_out=800
index_in=sample(1:1000,length_out)
index_out=(1:1000)[-index_in]

model_GWR_insample<-MGWRSAR(formula = 'Y_gwr~X1+X2+X3', data = mydata[index_in,],
coords=coords[index_in,],fixed_vars=NULL,kernels=c ('gauss'),H=8, Model = 'GWR',
control=list(adaptive=TRUE))
summary_mgwrsar(model_GWR_insample)

newdata=mydata[index_out,]
newdata_coords=coords[index_out,]
newdata$Y_mgwrsar_1_0_kv=0

Y_pred=predict_mgwrsar(model_GWR_insample, newdata=newdata,
newdata_coords=newdata_coords)
head(Y_pred)
head(mydata$Y_gwr[index_out])
sqrt(mean((mydata$Y_gwr[index_out]-Y_pred)^2)) # RMSE
```

simu_multiscale *Estimation of linear and local linear model with spatial autocorrelation model (mgwrsar).*

Description

The simu_multiscale function is designed for simulating a spatially varying coefficient DGP (Data Generating Process) based on formulations proposed by Fotheringam et al. (2017), Gao et al. (2021), or Geniaux (2024).

Usage

```
simu_multiscale(n=1000,myseed=1,type='GG2024',b0_constant=FALSE)
```

Arguments

n	An integer number of observations.
myseed	An integer seed used for the simulation.
type	Type of DGP used 'FT2017', 'Gao2021' or 'GG2024', default 'GG2024'.
b0_constant	A boolean parameter indicating whether the intercept term should be spatially varying (TRUE) or not (FALSE).

Value

A named list with simulated data ('mydata') and coords ('coords')

Examples

```
library(mgwrsar)
library(ggplot2)
library(gridExtra)
library(grid)
simu=simu_multiscale(1000)
mydata=simu$mydata
coords=simu$coords
p1<-ggplot(mydata,aes(x,y,col=Beta1))+geom_point() +scale_color_viridis_c()
p2<-ggplot(mydata,aes(x,y,col=Beta2))+geom_point() +scale_color_viridis_c()
p3<-ggplot(mydata,aes(x,y,col=Beta3))+geom_point() +scale_color_viridis_c()
p4<-ggplot(mydata,aes(x,y,col=Beta4))+geom_point() +scale_color_viridis_c()
grid.arrange(p1,p2,p3,p4,nrow=2,ncol=2, top = textGrob("DGP Geniaux (2024)"
,gp=gpar(fontsize=20,font=3)))
```

summary_Matrix *summary_Matrix to be documented*

Description

summary_Matrix to be documented

Usage

```
summary_Matrix(object, ...)
```

Arguments

object	to be documented
...	to be documented

Value

to be documented

summary_mgwrsar *Print a summary of mgwrsar models*

Description

Print a summary of mgwrsar models

Usage

```
summary_mgwrsar(model)
```

Arguments

model	a model of class mgwrsar

Value

a summary of mgwrsar models

See Also

MGWRSAR, bandwidths_mgwrsar, plot_mgwrsar, predict_mgwrsar, kernel_matW

Examples

```
library(mgwrsar)
## loading data example
data(mydata)
coords=as.matrix(mydata[,c("x","y")])
## Creating a spatial weight matrix (sparce dgCMatrix)
## of 4 nearest neighbors with 0 in diagonal
W=kernel_matW(H=4,kernels='rectangle',coord_i=coords,NN=4,adaptive=TRUE,
diagnull=TRUE,rowNorm=TRUE)
mgwrsar_0_kc_kv<-MGWRSAR(formula = 'Y_mgwrsar_0_kc_kv~X1+X2+X3', data = mydata,
coords=coords, fixed_vars='X2',kernels=c('gauss'),H=20, Model = 'MGWRSAR_0_kc_kv',
control=list(SE=FALSE,adaptive=TRUE,W=W))
summary_mgwrsar(mgwrsar_0_kc_kv)
```

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