Package 'gratia'

December 19, 2024

```
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     Fitted Using 'mgcv'
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     tive models (GAMs) fitted using the 'mgcv' package. Provides a reimplementa-
     tion of the plot() method for GAMs that 'mgcv' provides, as well as 'tidyverse' compatible repre-
     sentations of estimated smooths.
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Description

Add a confidence interval to an existing object

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Usage

```
add_confint(object, coverage = 0.95, ...)
## S3 method for class 'smooth_estimates'
add_confint(object, coverage = 0.95, ...)
## S3 method for class 'parametric_effects'
add_confint(object, coverage = 0.95, ...)
## Default S3 method:
add_confint(object, coverage = 0.95, ...)
```

Arguments

object a R object. coverage α numeric; the coverage for the interval. Must be in the range α coverage α numeric α num

arguments passed to other methods.

add_constant

Add a constant to estimated values

Description

Add a constant to estimated values

Usage

```
add_constant(object, constant = NULL, ...)

## S3 method for class 'smooth_estimates'
add_constant(object, constant = NULL, ...)

## S3 method for class 'smooth_samples'
add_constant(object, constant = NULL, ...)

## S3 method for class 'mgcv_smooth'
add_constant(object, constant = NULL, ...)

## S3 method for class 'parametric_effects'
add_constant(object, constant = NULL, ...)

## S3 method for class 'tbl_df'
add_constant(object, constant = NULL, column = NULL, ...)

## S3 method for class 'evaluated_parametric_term'
add_constant(object, constant = NULL, ...)
```

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Arguments

object a object to add a constant to.

constant the constant to add.

... additional arguments passed to methods.

column character; for the "tbl_df" method, which column to add the constant too.

Value

Returns object but with the estimate shifted by the addition of the supplied constant.

Author(s)

Gavin L. Simpson

 $\mathsf{add}_\mathsf{fitted}$

Add fitted values from a model to a data frame

Description

Add fitted values from a model to a data frame

Usage

```
add_fitted(data, model, value = ".value", ...)
```

Arguments

data	a data frame containing values for the variables used to fit the model. Passed to stats::predict() as newdata.
model	a fitted model for which a stats::predict() method is available. S3 method dispatch is performed on the model argument.
value	character; the name of the variable in which model predictions will be stored.

... additional arguments passed to methods.

Value

A data frame (tibble) formed from data and fitted values from model.

add_fitted.gam 7

 ${\tt add_fitted.gam}$

Add fitted values from a GAM to a data frame

Description

Add fitted values from a GAM to a data frame

Usage

```
## S3 method for class 'gam'
add_fitted(data, model, value = ".fitted", type = "response", ...)
```

Arguments

data	a data frame containing values for the variables used to fit the model. Passed to stats::predict() as newdata.
model	a fitted model for which a stats::predict() method is available. S3 method dispatch is performed on the model argument.
value	character; the name of the variable in which model predictions will be stored.
type	character; the type of predictions to return. See mgcv::predict.gam() for options.
	additional arguments passed to mgcv::predict.gam().

Value

A data frame (tibble) formed from data and predictions from model.

```
load_mgcv()
df <- data_sim("eg1", seed = 1)
df <- df[, c("y", "x0", "x1", "x2", "x3")]
m <- gam(y ~ s(x0) + s(x1) + s(x2) + s(x3), data = df, method = "REML")
# add fitted values to our data
add_fitted(df, m)
# with type = "terms" or "iterms"
add_fitted(df, m, type = "terms")</pre>
```

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add_fitted_samples

Add posterior draws from a model to a data object

Description

Adds draws from the posterior distribution of model to the data object using one of fitted_samples(), predicted_samples(), or posterior_samples().

Usage

```
add_fitted_samples(object, model, n = 1, seed = NULL, ...)
add_predicted_samples(object, model, n = 1, seed = NULL, ...)
add_posterior_samples(object, model, n = 1, seed = NULL, ...)
add_smooth_samples(object, model, n = 1, seed = NULL, select = NULL, ...)
```

Arguments

object a data frame or tibble to which the posterior draws will be added. mode1 a fitted GAM (or GAM-like) object for which a posterior draw method exists. integer; the number of posterior draws to add. n numeric; a value to seed the random number generator. seed arguments are passed to the posterior draw function, currently one of fitted_samples(), predicted_samples(), or posterior_samples(). n and seed are already specified here as arguments and are also passed on to the posterior sampling function. select character; select which smooth's posterior to draw from. The default, NULL, means the posteriors of all smooths in model wil be sampled from individually. If supplied, a character vector of requested smooth terms.

```
load_mgcv()

df <- data_sim("eg1", n = 400, seed = 42)

m <- gam(y ~ s(x0) + s(x1) + s(x2) + s(x3), data = df, method = "REML")

# add fitted samples (posterior draws of the expected value of the response)
# note that there are 800 rows in the output: 400 data by `n = 2` samples.

df |>
    add_fitted_samples(m, n = 2, seed = 84)

# add posterior draws from smooth s(x2)

df |>
```

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```
add_smooth_samples(m, n = 2, seed = 2, select= "s(x2)")
```

```
add_partial_residuals Add partial residuals
```

Description

Add partial residuals

Usage

```
add_partial_residuals(data, model, ...)
## S3 method for class 'gam'
add_partial_residuals(data, model, select = NULL, partial_match = FALSE, ...)
```

Arguments

data	a data frame containing values for the variables used to fit the model. Passed to stats::residuals() as newdata.
mode1	a fitted model for which a stats::residuals() method is available. S3 method dispatch is performed on the model argument.
	arguments passed to other methods.
select	character, logical, or numeric; which smooths to plot. If NULL, the default, then all model smooths are drawn. Numeric select indexes the smooths in the order they are specified in the formula and stored in object. Character select matches the labels for smooths as shown for example in the output from summary(object). Logical select operates as per numeric select in the order

that smooths are stored.

partial_match logical; should smooths be selected by partial matches with select? If TRUE, select can only be a single string to match against.

```
load_mgcv()

df <- data_sim("eg1", seed = 1)

df <- df[, c("y", "x0", "x1", "x2", "x3")]

m <- gam(y ~ s(x0) + s(x1) + s(x2) + s(x3), data = df, method = "REML")

## add partial residuals
add_partial_residuals for selected smooths
add_partial_residuals(df, m, select = "s(x0)")</pre>
```

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Description

Add residuals from a model to a data frame

Usage

```
add_residuals(data, model, value = ".residual", ...)
```

Arguments

data	a data frame containing values for the variables used to fit the model. Passed to stats::residuals() as newdata.
model	a fitted model for which a stats::residuals() method is available. S3 method dispatch is performed on the model argument.
value	character; the name of the variable in which model residuals will be stored.
	additional arguments passed to methods.

Value

A data frame (tibble) formed from data and residuals from model.

```
add_residuals.gam Add residuals from a GAM to a data frame
```

Description

Add residuals from a GAM to a data frame

Usage

```
## S3 method for class 'gam'
add_residuals(data, model, value = ".residual", type = "deviance", ...)
```

Arguments

data	a data frame containing values for the variables used to fit the model. Passed to stats::predict() as newdata.
model	a fitted model for which a stats::predict() method is available. S3 method dispatch is performed on the model argument.
value	character; the name of the variable in which model predictions will be stored.
type	character; the type of residuals to return. See mgcv::residuals.gam() for options.
	additional arguments passed to mgcv::residuals.gam().

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Value

A data frame (tibble) formed from data and residuals from model.

Examples

```
load_mgcv()

df <- data_sim("eg1", seed = 1)

df <- df[, c("y", "x0", "x1", "x2", "x3")]

m <- gam(y ~ s(x0) + s(x1) + s(x2) + s(x3), data = df, method = "REML")

##

add_residuals(df, m)</pre>
```

add_sizer

Add indicators of significant change after SiZeR

Description

Add indicators of significant change after SiZeR

Usage

```
add_sizer(object, type = c("change", "sizer"), ...)
## S3 method for class 'derivatives'
add_sizer(object, type = c("change", "sizer"), ...)
## S3 method for class 'smooth_estimates'
add_sizer(object, type = c("change", "sizer"), derivatives = NULL, ...)
```

Arguments

object	an R object. Currently supported methods are for classes "derivatives".
type	character; "change" adds a single variable to object indicating where the credible interval on the derivative excludes 0. "sizer" adds two variables indicating whether the derivative is postive or negative.
	arguments passed to other methods
derivatives	an object of class "derivatives", resulting from a call to derivatives().

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Examples

```
load_mgcv()

df <- data_sim("eg1", n = 400, dist = "normal", scale = 2, seed = 42)
m <- gam(y ~ s(x0) + s(x1) + s(x2) + s(x3), data = df, method = "REML")

## first derivatives of all smooths using central finite differences
d <- derivatives(m, type = "central") |>
    add_sizer()

# default adds a .change column
names(d)
```

appraise

Model diagnostic plots

Description

Model diagnostic plots

Usage

```
appraise(model, ...)
## S3 method for class 'gam'
appraise(
 model,
 method = c("uniform", "simulate", "normal", "direct"),
 use_worm = FALSE,
 n_uniform = 10,
 n_simulate = 50,
  seed = NULL,
  type = c("deviance", "pearson", "response"),
  n_bins = c("sturges", "scott", "fd"),
 ncol = NULL,
 nrow = NULL,
 guides = "keep",
 level = 0.9,
  ci_col = "black",
 ci_alpha = 0.2,
 point_col = "black",
 point_alpha = 1,
 line_col = "red",
)
## S3 method for class 'lm'
appraise(model, ...)
```

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Arguments

model a fitted model. Currently models inheriting from class "gam", as well as classes

"glm" and "lm" from calls to stats::glm or stats::lm are supported.

... arguments passed to patchwork::wrap_plots().

method character; method used to generate theoretical quantiles. The default is "uniform",

which generates reference quantiles using random draws from a uniform distribution and the inverse cummulative distribution function (CDF) of the fitted values. The reference quantiles are averaged over n_uniform draws. "simulate" generates reference quantiles by simulating new response data from the model at the observed values of the covariates, which are then residualised to generate reference quantiles, using n_simulate simulated data sets. "normal" generates reference quantiles using the standard normal distribution. "uniform" is more computationally efficient, but "simulate" allows reference bands to be drawn on the QQ-plot. "normal" should be avoided but is used as a fall back if a random number generator ("simulate") or the inverse of the CDF ("uniform"``) are not available from the family used during model fitting.

Note that method = "direct" is deprecated in favour of method = "uniform".

use_worm logical; should a worm plot be drawn in place of the QQ plot?

n_uniform numeric; number of times to randomize uniform quantiles in the direct compu-

tation method (method = "direct") for QQ plots.

n_simulate numeric; number of data sets to simulate from the estimated model when using

the simulation method (method = "simulate") for QQ plots.

seed numeric; the random number seed to use for method = "simulate" and method

= "uniform".

type character; type of residuals to use. Only "deviance", "response", and "pearson"

residuals are allowed.

n_bins character or numeric; either the number of bins or a string indicating how to

calculate the number of bins.

ncol, nrow numeric; the numbers of rows and columns over which to spread the plots.

guides character; one of "keep" (the default), "collect", or "auto". Passed to patchwork::plot_layout()

level numeric; the coverage level for QQ plot reference intervals. Must be strictly

0 < level < 1. Only used with method = "simulate".

ci_alpha, ci_col

colour and transparency used to draw the QQ plot reference interval when method

= "simulate".

point_col, point_alpha

colour and transparency used to draw points in the plots. See graphics::par()

section **Color Specification**. This is passed to the individual plotting functions,

and therefore affects the points of all plots.

line_col colour specification for the 1:1 line in the QQ plot and the reference line in the

residuals vs linear predictor plot.

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Note

The wording used in mgcv::qq.gam() uses *direct* in reference to the simulated residuals method (method = "simulated"). To avoid confusion, method = "direct" is deprecated in favour of method = "uniform".

See Also

The plots are produced by functions qq_plot(), residuals_linpred_plot(), residuals_hist_plot(), and observed_fitted_plot().

Examples

```
load_mgcv()
## simulate some data...
dat <- data_sim("eg1", n = 400, dist = "normal", scale = 2, seed = 2)
mod <- gam(y ~ s(x0) + s(x1) + s(x2) + s(x3), data = dat)
## run some basic model checks
appraise(mod, point_col = "steelblue", point_alpha = 0.4)

## To change the theme for all panels use the & operator, for example to
## change the ggplot theme for all panels
library("ggplot2")
appraise(mod, seed = 42,
    point_col = "steelblue", point_alpha = 0.4,
    line_col = "black"
) & theme_minimal()</pre>
```

basis

Basis expansions for smooths

Description

Creates a basis expansion from a definition of a smoother using the syntax of mgcv's smooths via mgcv::s(), mgcv::te(), mgcv::ti(), and mgcv::t2(), or from a fitted GAM(M).

Usage

```
basis(object, ...)
## S3 method for class 'gam'
basis(
  object,
  select = NULL,
  term = deprecated(),
  data = NULL,
  n = 100,
  n_2d = 50,
  n_3d = 16,
```

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```
n_4d = 4
 partial_match = FALSE,
)
## S3 method for class 'scam'
basis(
 object,
 select = NULL,
 term = deprecated(),
 data = NULL,
 n = 100,
 n_2d = 50,
 n_3d = 16,
  n_4d = 4,
 partial_match = FALSE,
)
## S3 method for class 'gamm'
basis(
 object,
  select = NULL,
  term = deprecated(),
 data = NULL,
 n = 100,
 n_2d = 50,
 n_3d = 16,
 n_4d = 4
 partial_match = FALSE,
  . . .
)
## S3 method for class 'list'
basis(
 object,
  select = NULL,
 term = deprecated(),
 data = NULL,
 n = 100,
 n_2d = 50,
 n_3d = 16,
 n_4d = 4
 partial_match = FALSE,
)
## Default S3 method:
```

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```
basis(
  object,
  data,
  knots = NULL,
  constraints = FALSE,
  at = NULL,
  diagonalize = FALSE,
  ...
)
```

Arguments

object	a smooth specification, the result of a call to one of $mgcv::s()$, $mgcv::te()$, $mgcv::ti()$, or $mgcv::ti()$, or a fitted $GAM(M)$ model.
	other arguments passed to mgcv::smoothCon().
select	character; select smooths in a fitted model
term	[Deprecated] This argument has been renamed select
data	a data frame containing the variables used in smooth.
n	numeric; the number of points over the range of the covariate at which to evaluate the smooth.
n_2d	numeric; the number of new observations for each dimension of a bivariate smooth. Not currently used; n is used for both dimensions.
n_3d	numeric; the number of new observations to generate for the third dimension of a 3D smooth.
n_4d	numeric; the number of new observations to generate for the dimensions higher than 2 (!) of a kD smooth ($k \ge 4$). For example, if the smooth is a 4D smooth, each of dimensions 3 and 4 will get n_4d new observations.
partial_match	logical; in the case of character select, should select match partially against smooths? If partial_match = TRUE, select must only be a single string, a character vector of length 1.
knots	a list or data frame with named components containing knots locations. Names must match the covariates for which the basis is required. See mgcv::smoothCon().
constraints	logical; should identifiability constraints be applied to the smooth basis. See argument absorb.cons in mgcv::smoothCon().
at	a data frame containing values of the smooth covariate(s) at which the basis should be evaluated.
diagonalize	logical; if TRUE, reparameterises the smooth such that the associated penalty is an identity matrix. This has the effect of turning the last diagonal elements of the penalty to zero, which highlights the penalty null space.

Value

A tibble.

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Author(s)

Gavin L. Simpson

Examples

```
load_mgcv()

df <- data_sim("eg4", n = 400, seed = 42)

bf <- basis(s(x0), data = df)

bf <- basis(s(x2, by = fac, bs = "bs"), data = df, constraints = TRUE)</pre>
```

basis_size

Extract basis dimension of a smooth

Description

Extract basis dimension of a smooth

Usage

```
basis_size(object, ...)
## S3 method for class 'mgcv.smooth'
basis_size(object, ...)
## S3 method for class 'gam'
basis_size(object, ...)
## S3 method for class 'gamm'
basis_size(object, ...)
```

Arguments

```
object A fitted GAM(M). Currently mgcv::gam() (and anything that inherits from the "gam" class, e.g. mgcv::bam()) and mgcv::gamm() are supported.

... Arguments passed to other methods.
```

```
load_mgcv()

df <- data_sim("eg1", n = 200, seed = 1)

m <- bam(y \sim s(x0) + s(x1) + s(x2) + s(x3), data = df)

basis_size(m)
```

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bird_move

Simulated bird migration data

Description

Data generated from a hypothetical study of bird movement along a migration corridor, sampled throughout the year. This dataset consists of simulated sample records of numbers of observed locations of 100 tagged individuals each from six species of bird, at ten locations along a latitudinal gradient, with one observation taken every four weeks. Counts were simulated randomly for each species in each location and week by creating a species-specific migration curve that gave the probability of finding an individual of a given species in a given location, then simulated the distribution of individuals across sites using a multinomial distribution, and subsampling that using a binomial distribution to simulation observation error (i.e. not every bird present at a location would be detected). The data set (bird_move) consists of the variables count, latitude, week and species.

Format

A data frame

Source

Pedersen EJ, Miller DL, Simpson GL, Ross N. 2018. Hierarchical generalized additive models: an introduction with mgcv. *PeerJ Preprints* **6**:e27320v1 doi:10.7287/peerj.preprints.27320v1.

boundary

Extract the boundary of a soap film smooth

Description

[Experimental]

Usage

```
boundary(x, ...)
## S3 method for class 'soap.film'
boundary(x, ...)
## S3 method for class 'gam'
boundary(x, select, ...)
```

Arguments

x an R object. Currently only objects that inherit from classes "soap.film" and

"gam".

... arguments passed to other methods.

select character; the label of the soap film smooth from which to extract the boundary.

Value

A list of lists or data frames specifying the loops that define the boundary of the soap film smooth.

See Also

```
mgcv::soap
```

```
check_user_select_smooths
```

Select smooths based on user's choices

Description

Given a vector indexing the smooths of a GAM, returns a logical vector selecting the requested smooths.

Usage

```
check_user_select_smooths(
  smooths,
  select = NULL,
  partial_match = FALSE,
  model_name = NULL
)
```

Arguments

smooths character; a vector of smooth labels.

select numeric, logical, or character vector of selected smooths.

partial_match logical; in the case of character select, should select match partially against

smooths? If partial_match = TRUE, select must only be a single string, a

character vector of length 1.

model_name character; a model name that will be used in error messages.

Value

A logical vector the same length as length(smooths) indicating which smooths have been selected.

Author(s)

Gavin L. Simpson

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coef.scam

Extract coefficients from a fitted scam model.

Description

Extract coefficients from a fitted scam model.

Usage

```
## S3 method for class 'scam'
coef(object, parametrized = TRUE, ...)
```

Arguments

object a model object fitted by scam()

parametrized logical; extract parametrized coefficients, which respect the linear inequality constraints of the model.

other arguments.

compare_smooths

Compare smooths across models

Description

Compare smooths across models

Usage

```
compare_smooths(
  model,
  ...,
  select = NULL,
  smooths = deprecated(),
  n = 100,
  data = NULL,
  unconditional = FALSE,
  overall_uncertainty = TRUE,
  partial_match = FALSE
)
```

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Arguments

model Primary model for comparison.

... Additional models to compare smooths against those of model.

select character; select which smooths to compare. The default (NULL) means all

smooths in model will be compared. Numeric select indexes the smooths in the order they are specified in the formula and stored in model. Character select matches the labels for smooths as shown for example in the output from summary(object). Logical select operates as per numeric select in the order

that smooths are stored.

smooths [Deprecated] Use select instead.

n numeric; the number of points over the range of the covariate at which to evalu-

ate the smooth.

data a data frame of covariate values at which to evaluate the smooth.

unconditional logical; should confidence intervals include the uncertainty due to smoothness

selection? If TRUE, the corrected Bayesian covariance matrix will be used.

overall_uncertainty

logical; should the uncertainty in the model constant term be included in the

standard error of the evaluate values of the smooth?

partial_match logical; should smooths be selected by partial matches with select? If TRUE,

select can only be a single string to match against.

```
load_mgcv()
dat <- data_sim("eg1", seed = 2)

## models to compare smooths across - artificially create differences
m1 <- gam(y ~ s(x0, k = 5) + s(x1, k = 5) + s(x2, k = 5) + s(x3, k = 5),
    data = dat, method = "REML"
)
m2 <- gam(y ~ s(x0, bs = "ts") + s(x1, bs = "ts") + s(x2, bs = "ts") +
    s(x3, bs = "ts"), data = dat, method = "REML")

## build comparisons
comp <- compare_smooths(m1, m2)
comp
## notice that the result is a nested tibble

draw(comp)</pre>
```

22 conditional_values

Description

Generate predicted values from a GAM, conditional upon supplied values of covariates. conditional_values() is modelled after marginaleffects::plot_predictions(), but with an intentionally simpler, more restrictive functionality. The intended use case is for quickly visualizing predicted values from a fitted GAM on the response scale. For more complex model predictions, you are strongly encouraged to use marginaleffects::plot_predictions().

Usage

```
conditional_values(
  model,
  condition = NULL,
  data = NULL,
  scale = c("response", "link", "linear_predictor"),
  ...
)

## S3 method for class 'gam'
conditional_values(
  model,
  condition = NULL,
  data = NULL,
  scale = c("response", "link", "linear_predictor"),
  n_vals = 100,
  ci_level = 0.95,
  ...
)
```

Arguments

model condition	a fitted GAM object. either a character vector or a list supplying the names of covariates, and possibly their values, to condition up. The order of the values determines how these are plotted via the draw.conditional_values() method; the first element is mapped to the <i>x</i> channel, the second element to the <i>colour</i> channel, the third to ggplot2::facet_wrap() if no fourth element is present, if present, the fourth element is mapped to the rows and the third element is mapped to the columns of ggplot2::facet_grid().
data	data frame of values at which to predict. If supplied overrides values supplied through condition.
scale	character; which scale should predictions be returned on?
	arguments passed to fitted_values().
n_vals	$numeric; number \ of \ values \ to \ generate \ for \ numeric \ variables \ named \ in \ condition.$
ci_level	numeric; a number on interval (0,1) giving the coverage for credible intervals.

Value

A data frame (tibble) of class "conditional_values".

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Author(s)

Gavin L. Simpson

```
load_mgcv()
df <- data_sim("eg1", seed = 2)</pre>
m1 <- gam(y \sim s(x0) + s(x1) + s(x2) + s(x3), data = df, method = "REML")
# predictions conditional on values evenly spaced over x2, all other
# variables in model are held at representative values
cv <- conditional_values(</pre>
  m1,
  condition = "x2"
)
# plot
cv |> draw()
# as above but condition on `x1` also. When plotted, `x1` is mapped to the
# colour channel, noting that it has been summarised using fivenum()
cv <- conditional_values(</pre>
 m1,
  condition = c("x2", "x1")
)
# plot
cv |> draw()
# can pass `condition` a list, allowing for greater flexibility
# For example, here we condition on all four variables in the model,
# summarising:
  * `x1` at its five number summary,
   * `x0 at its quartiles
   * `x3` at its mean a d mean +/- sd
cv <- conditional_values(</pre>
 m1,
  condition = list("x2", x1 = "fivenum", x0 = "quartile", x3 = "threenum")
)
# plot
cv |> draw()
# some model terms can be exclude from the conditional predictions using the
# `exclude` mechanism of `predict.gam`. Here we exclude the effects of
\# `s(x0)` and `s(x3)` from the conditional predictions. This, in effect,
# treats these smooths as having **0** effect on the conditional predictions
# of the response, even though the two smooths conditioned on (s(x2) and
# `s(x1)`) were estimated given the two excluded smooths were in the model
cv <- conditional_values(</pre>
  condition = list("x2", x1 = "minmax"),
  exclude = c("s(x0)", "s(x3)")
)
# plot
```

24 confint.fderiv

confint.fderiv

Point-wise and simultaneous confidence intervals for derivatives of smooths

Description

Calculates point-wise confidence or simultaneous intervals for the first derivatives of smooth terms in a fitted GAM.

Usage

```
## S3 method for class 'fderiv'
confint(
  object,
  parm,
  level = 0.95,
  type = c("confidence", "simultaneous"),
  nsim = 10000,
  ncores = 1L,
  ...
)
```

Arguments

object an object of class "fderiv" containing the estimated derivatives.

parm which parameters (smooth terms) are to be given intervals as a vector of terms.

If missing, all parameters are considered.

level numeric, 0 < level < 1; the confidence level of the point-wise or simultaneous

interval. The default is 0.95 for a 95% interval.

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type	character; the type of interval to compute. One of "confidence" for point-wise intervals, or "simultaneous" for simultaneous intervals.
nsim	integer; the number of simulations used in computing the simultaneous intervals.
ncores	number of cores for generating random variables from a multivariate normal distribution. Passed to mvnfast::rmvn(). Parallelization will take place only if OpenMP is supported (but appears to work on Windows with current R).
	additional arguments for methods

Value

a data frame with components:

- 1. term; factor indicating to which term each row relates,
- 2. lower; lower limit of the confidence or simultaneous interval,
- 3. est; estimated derivative
- 4. upper; upper limit of the confidence or simultaneous interval.

Author(s)

Gavin L. Simpson

```
load_mgcv()
dat <- data_sim("eg1", n = 1000, dist = "normal", scale = 2, seed = 2)</pre>
mod \leftarrow gam(y \sim s(x0) + s(x1) + s(x2) + s(x3), data = dat, method = "REML")
# new data to evaluate the derivatives at, say over the middle 50% of range
# of each covariate
middle <- function(x, n = 25, coverage = 0.5) {
  v \leftarrow (1 - coverage) / 2
  q \leftarrow quantile(x, prob = c(0 + v, 1 - v), type = 8)
  seq(q[1], q[2], length = n)
}
new_data <- sapply(dat[c("x0", "x1", "x2", "x3")], middle)</pre>
new_data <- data.frame(new_data)</pre>
## first derivatives of all smooths...
fd <- fderiv(mod, newdata = new_data)</pre>
## point-wise interval
ci <- confint(fd, type = "confidence")</pre>
## simultaneous interval for smooth term of x2
x2_sint <- confint(fd,
  parm = "x2", type = "simultaneous",
  nsim = 10000, ncores = 2
)
```

26 confint.gam

x2_sint

confint.gam

Point-wise and simultaneous confidence intervals for smooths

Description

Calculates point-wise confidence or simultaneous intervals for the smooth terms of a fitted GAM.

Usage

```
## S3 method for class 'gam'
confint(
 object,
  parm,
  level = 0.95,
  data = newdata,
  n = 100,
  type = c("confidence", "simultaneous"),
  nsim = 10000,
  shift = FALSE,
  transform = FALSE,
  unconditional = FALSE,
  ncores = 1,
  partial_match = FALSE,
  newdata = NULL
)
## S3 method for class 'gamm'
confint(object, ...)
## S3 method for class 'list'
confint(object, ...)
```

Arguments

object an object of class "gam" or "gamm".

parm which parameters (smooth terms) are to be given intervals as a vector of terms.

If missing, all parameters are considered, although this is not currently imple-

mented.

level numeric, 0 < level < 1; the confidence level of the point-wise or simultaneous

interval. The default is 0.95 for a 95% interval.

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data frame; new values of the covariates used in the model fit. The selected data smooth(s) wil be evaluated at the supplied values. numeric; the number of points to evaluate smooths at. n character; the type of interval to compute. One of "confidence" for point-wise type intervals, or "simultaneous" for simultaneous intervals. nsim integer; the number of simulations used in computing the simultaneous intervals. shift logical; should the constant term be add to the smooth? transform logical; should the smooth be evaluated on a transformed scale? For generalised models, this involves applying the inverse of the link function used to fit the model. Alternatively, the name of, or an actual, function can be supplied to transform the smooth and it's confidence interval. unconditional logical; if TRUE (and freq == FALSE) then the Bayesian smoothing parameter uncertainty corrected covariance matrix is returned, if available. ncores number of cores for generating random variables from a multivariate normal distribution. Passed to mvnfast::rmvn(). Parallelization will take place only if OpenMP is supported (but appears to work on Windows with current R). logical; should matching parm use a partial match or an exact match? Can only partial_match be used if length(parm) is 1. additional arguments for methods . . . newdata DEPRECATED! data frame; containing new values of the covariates used in the model fit. The selected smooth(s) wil be evaluated at the supplied values.

Value

a tibble with components:

- 1. . smooth; character indicating to which term each row relates,
- 2. . type; the type of smooth,
- 3. .by the name of the by variable if a by smooth, NA otherwise,
- 4. one or more vectors of values at which the smooth was evaluated, named as per the variables in the smooth,
- 5. zero or more variables containing values of the by variable,
- 6. .estimate; estimated value of the smooth,
- 7. . se; standard error of the estimated value of the smooth,
- 8. .crit; critical value for the 100 * level% confidence interval.
- 9. .lower_ci; lower limit of the confidence or simultaneous interval,
- 10. .upper_ci; upper limit of the confidence or simultaneous interval,

Author(s)

Gavin L. Simpson

28 data_combos

Examples

```
load_mgcv()

dat <- data_sim("eg1", n = 1000, dist = "normal", scale = 2, seed = 2)
mod <- gam(y ~ s(x0) + s(x1) + s(x2) + s(x3), data = dat, method = "REML")

# new data to evaluate the smooths at, say over the middle 50% of range
# of each covariate
middle <- function(x, n = 50, coverage = 0.5) {
    v <- (1 - coverage) / 2
    q <- quantile(x, prob = c(0 + v, 1 - v), type = 8)
    seq(q[1], q[2], length = n)
}
new_data <- sapply(dat[c("x0", "x1", "x2", "x3")], middle)
new_data <- data.frame(new_data)

## point-wise interval for smooth of x2
ci <- confint(mod, parm = "s(x2)", type = "confidence", data = new_data)
ci</pre>
```

data_combos

All combinations of factor levels plus typical values of continuous variables

Description

All combinations of factor levels plus typical values of continuous variables

Usage

```
data_combos(object, ...)
## S3 method for class 'gam'
data_combos(
  object,
  vars = everything(),
  complete = TRUE,
  envir = environment(formula(object)),
  data = NULL,
  ...
)
```

Arguments

```
object a fitted model object.
... arguments passed to methods.
vars terms to include or exclude from the returned object. Uses tidyselect principles.
```

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complete	logical; should all combinations of factor levels be returned? If FALSE, only those combinations of levels observed in the model are retained.
envir	the environment within which to recreate the data used to fit object.
data	an optional data frame of data used to fit the mdoel if reconstruction of the data from the model doesn't work.

data_sim

Simulate example data for fitting GAMs

Description

A tidy reimplementation of the functions implemented in mgcv::gamSim() that can be used to fit GAMs. An new feature is that the sampling distribution can be applied to all the example types.

Usage

```
data_sim(
  model = "eg1",
  n = 400,
  scale = NULL,
  theta = 3,
  power = 1.5,
  dist = c("normal", "poisson", "binary", "negbin", "tweedie", "gamma", "ocat",
        "ordered categorical"),
  n_cat = 4,
  cuts = c(-1, 0, 5),
  seed = NULL,
  gfam_families = c("binary", "tweedie", "normal")
)
```

Arguments

model	character; either "egX" where X is an integer 1:7, or the name of a model. See Details for possible options.
n	numeric; the number of observations to simulate.
scale	numeric; the level of noise to use.
theta	numeric; the dispersion parameter θ to use. The default is entirely arbitrary, chosen only to provide simulated data that exhibits extra dispersion beyond that assumed by under a Poisson.
power	numeric; the Tweedie power parameter.
dist	character; a sampling distribution for the response variable. "ordered categorical" is a synonym of "ocat".
n_cat	integer; the number of categories for categorical response. Currently only used for distr %in% c("ocat", "ordered categorical").

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numeric; vector of cut points on the latent variable, excluding the end points

-Inf and Inf. Must be one fewer than the number of categories: length(cuts)

== n_cat - 1.

seed

numeric; the seed for the random number generator. Passed to base::set.seed().

gfam_families

character; a vector of distributions to use in generating data with grouped families for use with family = gfam(). The allowed distributions as as per dist.

Details

data_sim() can simulate data from several underlying models of known true functions. The available options currently are:

- "eg1": a four term additive true model. This is the classic Gu & Wahba four univariate term test model. See gw_functions for more details of the underlying four functions.
- "eg2": a bivariate smooth true model.
- "eg3": an example containing a continuous by smooth (varying coefficient) true model. The model is $\hat{y}_i = f_2(x_{1i})x_{2i}$ where the function $f_2()$ is $f_2(x) = 0.2 * x^{11} * (10 * (1 x))^6 + 10 * (10 * x)^3 * (1 x)^{10}$.
- "eg4": a factor by smooth true model. The true model contains a factor with 3 levels, where the response for the *n*th level follows the *n*th Gu & Wabha function (for $n \in \{1, 2, 3\}$).
- "eg5": an additive plus factor true model. The response is a linear combination of the Gu & Wabha functions 2, 3, 4 (the latter is a null function) plus a factor term with four levels.
- "eg6": an additive plus random effect term true model.
- '"eg7": a version of the model in "eg1"', but where the covariates are correlated.
- "gwf2": a model where the response is Gu & Wabha's $f_2(x_i)$ plus noise.
- "lwf6": a model where the response is Luo & Wabha's "example 6" function $sin(2(4x-2)) + 2exp(-256(x-0.5)^2)$ plus noise.
- "gfam": simulates data for use with GAMs with family = gfam(families). See example in mgcv::gfam(). If this model is specified then dist is ignored and gfam_families is used to specify which distributions are included in the simulated data. Can be a vector of any of the families allowed by dist. For "ocat" %in% gfam_families (or "ordered categorical"), 4 classes are assumed, which can't be changed. Link functions used are "identity" for "normal", "logit" for "binary", "ocat", and "ordered categorical", and "exp" elsewhere

The random component providing noise or sampling variation can follow one of the distributions, specified via argument dist

- "normal": Gaussian,
- "poisson": Poisson,
- "binary": Bernoulli,
- "negbin": Negative binomial,
- "tweedie": Tweedie,
- "gamma": gamma, and
- "ordered categorical": ordered categorical

Other arguments provide the parameters for the distribution.

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References

```
Gu, C., Wahba, G., (1993). Smoothing Spline ANOVA with Component-Wise Bayesian "Confidence Intervals." J. Comput. Graph. Stat. 2, 97–117.
```

Luo, Z., Wahba, G., (1997). Hybrid adaptive splines. J. Am. Stat. Assoc. 92, 107–116.

Examples

```
data_sim("eg1", n = 100, seed = 1)

# an ordered categorical response
data_sim("eg1", n = 100, dist = "ocat", n_cat = 4, cuts = c(-1, 0, 5))
```

data_slice

Prepare a data slice through model covariates

Description

Prepare a data slice through model covariates

Usage

```
data_slice(object, ...)
## Default S3 method:
data_slice(object, ...)
## S3 method for class 'data.frame'
data_slice(object, ...)
## S3 method for class 'gam'
data_slice(object, ..., data = NULL, envir = NULL)
## S3 method for class 'gamm'
data_slice(object, ...)
## S3 method for class 'list'
data_slice(object, ...)
## S3 method for class 'scam'
data_slice(object, ...)
```

Arguments

```
object an R model object.

... <a href="mailto:dynamic-dots">dynamic-dots</a> User supplied variables defining the data slice. Arguments passed via ... need to be named.
```

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data

an alternative data frame of values containing all the variables needed to fit the model. If NULL, the default, the data used to fit the model will be recovered using model.frame. User-supplied expressions passed in . . . will be evaluated in data.

envir

the environment within which to recreate the data used to fit object.

Details

A data slice is the data set that results where one (or more covariates) is varied systematically over some or all of its (their) range or at a specified subset of values of interest, while any remaining covariates in the model are held at fixed, representative values. This is known as a *reference grid* in package **emmeans** and a *data grid* in the **marginaleffects** package.

For GAMs, any covariates not specified via . . . will take representative values determined from the data used to fit the model as follows:

- for numeric covariates, the value in the fitting data that is closest to the median value is used,
- for factor covariates, the modal (most frequently observed) level is used, or the first level (sorted as per the vector returned by base::levels() if several levels are observed the same number of times.

These values are already computed when calling gam() or bam() for example and can be found in the var.summary component of the fitted model. Function typical_values() will extract these values for you if you are interested.

Convenience functions evenly(), ref_level(), and level() are provided to help users specify data slices. ref_level(), and level() also ensure that factor covariates have the correct levels, as needed by mgcv::predict.gam() for example.

For an extended discussion of data_slice() and further examples, see vignette("data-slices", package = "gratia").

See Also

The convenience functions evenly(), ref_level(), and level(). typical_values() for extracting the representative values used for covariates in the model but not named in the slice.

```
load_mgcv()
# simulate some Gaussian data
df <- data_sim("eg1", n = 50, seed = 2)
# fit a GAM with 1 smooth and 1 linear term
m <- gam(y ~ s(x2, k = 7) + x1, data = df, method = "REML")
# Want to predict over f(x2) while holding `x1` at some value.
# Default will use the observation closest to the median for unspecified # variables.
ds <- data_slice(m, x2 = evenly(x2, n = 50))
ds</pre>
```

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```
# for full control, specify the values you want
ds <- data_slice(m, x2 = evenly(x2, n = 50), x1 = 0.3)
# or provide an expression (function call) which will be evaluated in the
# data frame passed to `data` or `model.frame(object)`
ds <- data_slice(m, x2 = evenly(x2, n = 50), x1 = mean(x1))</pre>
```

derivatives

Derivatives of estimated smooths via finite differences

Description

Derivatives of estimated smooths via finite differences

Usage

```
derivatives(object, ...)
## Default S3 method:
derivatives(object, ...)
## S3 method for class 'gamm'
derivatives(object, ...)
## S3 method for class 'gam'
derivatives(
 object,
  select = NULL,
  term = deprecated(),
 data = newdata,
 order = 1L,
  type = c("forward", "backward", "central"),
  n = 100,
  eps = 1e-07,
  interval = c("confidence", "simultaneous"),
  n_{sim} = 10000,
  level = 0.95,
  unconditional = FALSE,
  frequentist = FALSE,
  offset = NULL,
  ncores = 1,
 partial_match = FALSE,
 newdata = NULL
)
```

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Arguments

object an R object to compute derivatives for.
... arguments passed to other methods.

select character; select which smooth's posterior to draw from. The default (NULL)

means the posteriors of all smooths in model wil be sampled from. If supplied, a character vector of requested terms. Can be a partial match to a smooth term;

see argument partial_match below.

term [Deprecated] Use select instead.

data a data frame containing the values of the model covariates at which to evaluate

the first derivatives of the smooths.

order numeric; the order of derivative.

type character; the type of finite difference used. One of "forward", "backward", or

"central".

n numeric; the number of points to evaluate the derivative at.

eps numeric; the finite difference.

interval character; the type of interval to compute. One of "confidence" for point-wise

intervals, or "simultaneous" for simultaneous intervals.

n_sim integer; the number of simulations used in computing the simultaneous intervals.

level numeric; 0 < level < 1; the confidence level of the point-wise or simultaneous

interval. The default is 0.95 for a 95% interval.

unconditional logical; use smoothness selection-corrected Bayesian covariance matrix?

frequentist logical; use the frequentist covariance matrix?

offset numeric; a value to use for any offset term

ncores number of cores for generating random variables from a multivariate normal

distribution. Passed to mvnfast::rmvn(). Parallelization will take place only if

OpenMP is supported (but appears to work on Windows with current R).

partial_match logical; should smooths be selected by partial matches with term? If TRUE, term

can only be a single string to match against.

newdata Deprecated: use data instead.

Value

A tibble, currently with the following variables:

- smooth: the smooth each row refers to,
- var: the name of the variable involved in the smooth,
- data: values of var at which the derivative was evaluated,
- derivative: the estimated derivative,
- se: the standard error of the estimated derivative,
- crit: the critical value such that derivative ± (crit * se) gives the upper and lower bounds of the requested confidence or simultaneous interval (given level),
- lower: the lower bound of the confidence or simultaneous interval,
- upper: the upper bound of the confidence or simultaneous interval.

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Note

derivatives() will ignore any random effect smooths it encounters in object.

Author(s)

Gavin L. Simpson

Examples

```
load_mgcv()

dat <- data_sim("eg1", n = 400, dist = "normal", scale = 2, seed = 42)
mod <- gam(y ~ s(x0) + s(x1) + s(x2) + s(x3), data = dat, method = "REML")

## first derivatives of all smooths using central finite differences
derivatives(mod, type = "central")

## derivatives for a selected smooth
derivatives(mod, type = "central", select = "s(x1)")

## or via a partial match
derivatives(mod, type = "central", select = "x1", partial_match = TRUE)</pre>
```

derivative_samples

Posterior expectations of derivatives from an estimated model

Description

Posterior expectations of derivatives from an estimated model

Usage

```
derivative_samples(object, ...)
## Default S3 method:
derivative_samples(object, ...)
## S3 method for class 'gamm'
derivative_samples(object, ...)
## S3 method for class 'gam'
derivative_samples(
   object,
   focal = NULL,
   data = NULL,
   order = 1L,
   type = c("forward", "backward", "central"),
   scale = c("response", "linear_predictor"),
```

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```
method = c("gaussian", "mh", "inla", "user"),
n = 100,
eps = 1e-07,
n_sim = 10000,
level = lifecycle::deprecated(),
seed = NULL,
envir = environment(formula(object)),
draws = NULL,
mvn_method = c("mvnfast", "mgcv"),
...
)
```

Arguments

object an R object to compute derivatives for

... arguments passed to other methods and on to fitted_samples()

focal character; name of the focal variable. The response derivative of the response

with respect to this variable will be returned. All other variables involved in the model will be held at constant values. This can be missing if supplying data, in which case, the focal variable will be identified as the one variable that is not

constant.

data a data frame containing the values of the model covariates at which to evaluate

the first derivatives of the smooths. If supplied, all but one variable must be held

at a constant value.

order numeric; the order of derivative.

type character; the type of finite difference used. One of "forward", "backward", or

'central".

scale character; should the derivative be estimated on the response or the linear pre-

dictor (link) scale? One of "response" (the default), or "linear predictor".

method character; which method should be used to draw samples from the posterior dis-

tribution. "gaussian" uses a Gaussian (Laplace) approximation to the posterior. "mh" uses a Metropolis Hastings sample that alternates t proposals with proposals based on a shrunken version of the posterior covariance matrix. "inla" uses a variant of Integrated Nested Laplace Approximation due to Wood (2019), (currently not implemented). "user" allows for user-supplied posterior draws

(currently not implemented).

n numeric; the number of points to evaluate the derivative at (if data is not sup-

plied).

eps numeric; the finite difference.

n_sim integer; the number of simulations used in computing the simultaneous intervals.

level [Deprecated]

seed numeric; a random seed for the simulations.

envir the environment within which to recreate the data used to fit object.

draws matrix; user supplied posterior draws to be used when method = "user".

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mvn_method

character; one of "mvnfast" or "mgcv". The default is uses mvnfast::rmvn(), which can be considerably faster at generate large numbers of MVN random values than mgcv::rmvn(), but which might not work for some marginal fits, such as those where the covariance matrix is close to singular.

Value

A tibble, currently with the following variables:

- .derivative: the estimated partial derivative,
- additional columns containing the covariate values at which the derivative was evaluated.

Author(s)

Gavin L. Simpson

```
load_mgcv()
df <- data_sim("eg1", dist = "negbin", scale = 0.25, seed = 42)</pre>
# fit the GAM (note: for execution time reasons using bam())
m \leftarrow bam(y \sim s(x0) + s(x1) + s(x2) + s(x3),
  data = df, family = nb(), method = "fREML")
# data slice through data along x2 - all other covariates will be set to
# typical values (value closest to median)
ds \leftarrow data_slice(m, x2 = evenly(x2, n = 200))
# samples from posterior of derivatives
fd_samp <- derivative_samples(m,</pre>
  data = ds, type = "central",
  focal = "x2", eps = 0.01, seed = 21, n_sim = 100
# plot the first 20 posterior draws
if (requireNamespace("ggplot2") && requireNamespace("dplyr")) {
  library("ggplot2")
  fd_samp |>
    dplyr::filter(.draw <= 20) |>
    ggplot(aes(x = x2, y = .derivative, group = .draw)) +
    geom_line(alpha = 0.5)
}
```

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Description

Estimates pairwise differences (comparisons) between factor smooth interactions (smooths with a factor by argument) for pairs of groups defined by the factor. The group means can be optionally included in the difference.

Usage

```
difference_smooths(model, ...)
## S3 method for class 'gam'
difference_smooths(
  model,
  select = NULL,
  smooth = deprecated(),
  n = 100,
  ci_level = 0.95,
  data = NULL,
  group_means = FALSE,
  partial_match = TRUE,
  unconditional = FALSE,
  frequentist = FALSE,
  ...
)
```

Arguments

model	A fitted model

... arguments passed to other methods. Not currently used.

select character, logical, or numeric; which smooths to plot. If NULL, the default,

then all model smooths are drawn. Numeric select indexes the smooths in the order they are specified in the formula and stored in object. Character select matches the labels for smooths as shown for example in the output from summary(object). Logical select operates as per numeric select in the order

that smooths are stored.

smooth [Deprecated] Use select instead.

n numeric; the number of points at which to evaluate the difference between pairs

of smooths.

ci_level numeric between 0 and 1; the coverage of credible interval.

data data frame of locations at which to evaluate the difference between smooths.

group_means logical; should the group means be included in the difference?

partial_match logical; should smooth match partially against smooths? If partial_match =

TRUE, smooth must only be a single string, a character vector of length 1. Unlike similar functions, the default here is TRUE because the intention is that users will

be matching against factor-by smooth labels.

unconditional logical; account for smoothness selection in the model?

frequentist logical; use the frequentist covariance matrix?

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Examples

```
load_mgcv()

df <- data_sim("eg4", seed = 42)

m <- gam(y ~ fac + s(x2, by = fac) + s(x0), data = df, method = "REML")

sm_dif <- difference_smooths(m, select = "s(x2)")

sm_dif

draw(sm_dif)

# include the groups means for `fac` in the difference

sm_dif2 <- difference_smooths(m, select = "s(x2)", group_means = TRUE)

draw(sm_dif2)</pre>
```

dispersion

Dispersion parameter for fitted model

Description

[Experimental]

Usage

```
dispersion(model, ...)
## S3 method for class 'gam'
dispersion(model, ...)
## S3 method for class 'glm'
dispersion(model, ...)
```

Arguments

```
model a fitted model.
```

... arguments passed to other methods.

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draw

Generic plotting via ggplot2

Description

Generic plotting via ggplot2

Usage

```
draw(object, ...)
```

Arguments

```
object and R object to plot.
... arguments passed to other methods.
```

Details

Generic function for plotting of R objects that uses the ggplot2 package.

Value

```
A ggplot2::ggplot() object.
```

Author(s)

Gavin L. Simpson

draw.basis

Plot basis functions

Description

Plots basis functions using ggplot2

```
## S3 method for class 'basis'
draw(
  object,
  legend = FALSE,
  labeller = NULL,
  ylab = NULL,
  title = NULL,
  subtitle = NULL,
  caption = NULL,
```

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```
ncol = NULL,
nrow = NULL,
angle = NULL,
guides = "keep",
contour = FALSE,
n_contour = 10,
contour_col = "black",
...
)
```

Arguments

object	an object, the result of a call to basis().
legend	logical; should a legend by drawn to indicate basis functions?
labeller	a labeller function with which to label facets. The default is to use ggplot2::label_both().
ylab	character or expression; the label for the y axis. If not supplied, a suitable label will be generated from object.
title	character or expression; the title for the plot. See ggplot2::labs().
subtitle	character or expression; the subtitle for the plot. See ggplot2::labs().
caption	character or expression; the plot caption. See ggplot2::labs().
ncol, nrow	numeric; the numbers of rows and columns over which to spread the plots
angle	numeric; the angle at which the x axis tick labels are to be drawn passed to the angle argument of ggplot2::guide_axis().
guides	character; one of "keep" (the default), "collect", or "auto". Passed to patchwork::plot_layout()
contour	logical; should contours be draw on the plot using ggplot2::geom_contour().
n_contour	numeric; the number of contour bins. Will result in n_contour - 1 contour lines being drawn. See ggplot2::geom_contour().
contour_col	colour specification for contour lines.
	arguments passed to other methods. Not used by this method.

Value

A patchwork object.

Author(s)

Gavin L. Simpson

```
\begin{split} & load\_mgcv() \\ & df <- \ data\_sim("eg1", \ n = 400, \ seed = 42) \\ & m <- \ gam(y \sim s(x0) + s(x1) + s(x2) + s(x3), \ data = df, \ method = "REML") \\ & bf <- \ basis(m) \\ & draw(bf) \end{split}
```

```
bf <- basis(m, "s(x2)")
draw(bf)</pre>
```

Description

Plot comparisons of smooths

Usage

```
## S3 method for class 'compare_smooths'
draw(object, ncol = NULL, nrow = NULL, guides = "collect", ...)
```

Arguments

```
object of class "compare_smooths", the result of a call to compare_smooths().

ncol, nrow numeric; the numbers of rows and columns over which to spread the plots

guides character; one of "keep" (the default), "collect", or "auto". Passed to patchwork::plot_layout()

additional arguments passed to patchwork::wrap_plots().
```

```
draw.conditional_values
```

Plot conditional predictions

Description

Plot conditional predictions

```
## $3 method for class 'conditional_values'
draw(
  object,
  facet_scales = "fixed",
  discrete_colour = NULL,
  discrete_fill = NULL,
  xlab = NULL,
  ylab = NULL,
  ...
)
```

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Arguments

```
an object of class "conditional_values", the result of a call to conditional_values().

facet_scales character; should facets have the same axis scales across facets? See ggplot2::facet_wrap() for details. Options are: "fixed" (default), "free_x", "free_y", and "free".

discrete_colour a suitable colour scale to be used when plotting discrete variables.

discrete_fill a suitable fill scale to be used when plotting discrete variables.

xlab character; label for the x axis of the plot.

ylab character; label for the y axis of the plot.

additional arguments passed to patchwork::wrap_plots().
```

draw.derivatives

Plot derivatives of smooths

Description

Plot derivatives of smooths

```
## S3 method for class 'derivatives'
draw(
  object,
  select = NULL,
  scales = c("free", "fixed"),
  add_change = FALSE,
  change_type = c("change", "sizer"),
  alpha = 0.2,
  change_col = "black",
  decrease_col = "#56B4E9",
  increase_col = "#E69F00",
  lwd_change = 1.5,
  ncol = NULL,
 nrow = NULL,
  guides = "keep",
  angle = NULL,
)
## S3 method for class 'partial_derivatives'
draw(
  object,
  select = NULL,
  scales = c("free", "fixed"),
  alpha = 0.2,
```

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```
ncol = NULL,
nrow = NULL,
guides = "keep",
angle = NULL,
...
)
```

Arguments

object a fitted GAM, the result of a call to mgcv::gam().

select character, logical, or numeric; which smooths to plot. If NULL, the default,

then all model smooths are drawn. Numeric select indexes the smooths in the order they are specified in the formula and stored in object. Character select matches the labels for smooths as shown for example in the output from summary(object). Logical select operates as per numeric select in the order

that smooths are stored.

scales character; should all univariate smooths be plotted with the same y-axis scale? If

scales = "free", the default, each univariate smooth has its own y-axis scale. If scales = "fixed", a common y axis scale is used for all univariate smooths.

Currently does not affect the y-axis scale of plots of the parametric terms.

add_change logical; should the periods of significant change be highlighted on the plot?

change_type character; the type of change to indicate. If "change", no differentiation is made

between periods of significant increase or decrease. If "sizer", the periods of

increase and decrease are differentiated in the resulting plot.

alpha numeric; alpha transparency for confidence or simultaneous interval.

change_col, decrease_col, increase_col

colour specifications to use for indicating periods of change. col_change is

used when change_type = "change", while col_decrease and col_increase

are used when 'change_type = "sizer"".

lwd_change numeric; the linewidth to use for the change indicators.

ncol, nrow numeric; the numbers of rows and columns over which to spread the plots

guides character; one of "keep" (the default), "collect", or "auto". Passed to patchwork::plot_layout()

angle numeric; the angle at which the x axis tick labels are to be drawn passed to the

angle argument of ggplot2::guide_axis().

... additional arguments passed to patchwork::wrap_plots().

```
load_mgcv()
dat <- data_sim("eg1", n = 800, dist = "normal", scale = 2, seed = 42)
mod <- gam(y ~ s(x0) + s(x1) + s(x2) + s(x3), data = dat, method = "REML")

## first derivative of all smooths
df <- derivatives(mod, type = "central")
draw(df)
## fixed axis scales
draw(df, scales = "fixed")</pre>
```

draw.difference_smooth

Plot differences of smooths

Description

Plot differences of smooths

Usage

```
## S3 method for class 'difference_smooth'
draw(
 object,
  select = NULL,
  rug = FALSE,
  ref_line = FALSE,
  contour = FALSE,
  contour_col = "black",
  n_contour = NULL,
  ci_alpha = 0.2,
  ci_col = "black",
  smooth_col = "black",
  line_col = "red",
  scales = c("free", "fixed"),
  ncol = NULL,
 nrow = NULL,
  guides = "keep",
 xlab = NULL,
 ylab = NULL,
  title = NULL,
  subtitle = NULL,
  caption = NULL,
  angle = NULL,
)
```

Arguments

object a fitted GAM, the result of a call to mgcv::gam().

select

character, logical, or numeric; which smooths to plot. If NULL, the default, then all model smooths are drawn. Numeric select indexes the smooths in the order they are specified in the formula and stored in object. Character select matches the labels for smooths as shown for example in the output from summary(object). Logical select operates as per numeric select in the order that smooths are stored.

rug logical;

ref_line logical; contour logical; should contour lines be added to smooth surfaces? contour_col colour specification for contour lines. numeric; the number of contour bins. Will result in n_contour - 1 contour lines n_contour being drawn. See ggplot2::geom_contour(). numeric; alpha transparency for confidence or simultaneous interval. ci_alpha colour specification for the confidence/credible intervals band. Affects the fill ci_col of the interval. smooth col colour specification for the smooth or difference line. line_col colour specification for drawing reference lines scales character; should all univariate smooths be plotted with the same y-axis scale? If scales = "free", the default, each univariate smooth has its own y-axis scale. If scales = "fixed", a common y axis scale is used for all univariate smooths. Currently does not affect the y-axis scale of plots of the parametric terms. ncol, nrow numeric; the numbers of rows and columns over which to spread the plots character; one of "keep" (the default), "collect", or "auto". Passed to patchwork::plot_layout() guides xlab, ylab, title, subtitle, caption character; labels with which to annotate plots numeric; the angle at which the x axis tick labels are to be drawn passed to the angle angle argument of ggplot2::guide_axis(). additional arguments passed to patchwork::wrap_plots().

Examples

```
load_mgcv()
# simulate some data; a factor smooth example
df <- data_sim("eg4", seed = 42)
# fit GAM
m <- gam(y ~ fac + s(x2, by = fac) + s(x0), data = df, method = "REML")
# calculate the differences between pairs of smooths the f_j(x2) term
diffs <- difference_smooths(m, select = "s(x2)")
draw(diffs)</pre>
```

draw.evaluated_parametric_term

Plot estimated parametric effects

Description

[Deprecated]

Plots estimated univariate and bivariate smooths using ggplot2.

Usage

```
## S3 method for class 'evaluated_parametric_term'
draw(
  object,
  ci_level = 0.95,
  constant = NULL,
  fun = NULL,
  xlab,
  ylab,
  title = NULL,
  subtitle = NULL,
  caption = NULL,
  rug = TRUE,
  position = "identity",
  response_range = NULL,
  ...
)
```

Arguments

object	an object, the result of a call to evaluate_parametric_term().
ci_level	numeric between 0 and 1; the coverage of credible interval.
constant	numeric; a constant to add to the estimated values of the smooth. constant, if supplied, will be added to the estimated value before the confidence band is computed.
fun	function; a function that will be applied to the estimated values and confidence interval before plotting. Can be a function or the name of a function. Function fun will be applied after adding any constant, if provided.
xlab	character or expression; the label for the x axis. If not supplied, a suitable label will be generated from object.
ylab	character or expression; the label for the y axis. If not supplied, a suitable label will be generated from object.
title	character or expression; the title for the plot. See ggplot2::labs().
subtitle	character or expression; the subtitle for the plot. See ggplot2::labs().
caption	character or expression; the plot caption. See ggplot2::labs().
rug	For $evaluate_parametric_terms()$, a logical to indicate if a rug plot should be drawn.
position	Position adjustment, either as a string, or the result of a call to a position adjustment function.
response_range	numeric; a vector of two values giving the range of response data for the guide. Used to fix plots to a common scale/range. Ignored if show is set to "se".
	arguments passed to other methods.

Value

```
A ggplot2::ggplot() object.
```

Author(s)

Gavin L. Simpson

draw.gam

Plot estimated smooths from a fitted GAM

Description

Plots estimated smooths from a fitted GAM model in a similar way to mgcv::plot.gam() but instead of using base graphics, ggplot2::ggplot() is used instead.

```
## S3 method for class 'gam'
draw(
 object,
 data = NULL,
  select = NULL,
  parametric = FALSE,
  terms = NULL,
  residuals = FALSE,
  scales = c("free", "fixed"),
  ci_level = 0.95,
  n = 100,
  n_3d = 16,
  n_4d = 4
  unconditional = FALSE,
  overall_uncertainty = TRUE,
  constant = NULL,
  fun = NULL,
  dist = 0.1,
  rug = TRUE,
  contour = TRUE,
  grouped_by = FALSE,
  ci_alpha = 0.2,
  ci_col = "black",
  smooth_col = "black",
  resid_col = "steelblue3",
  contour_col = "black",
  n_contour = NULL,
  partial_match = FALSE,
  discrete_colour = NULL,
  discrete_fill = NULL,
  continuous_colour = NULL,
  continuous_fill = NULL,
  position = "identity",
```

```
angle = NULL,
ncol = NULL,
nrow = NULL,
guides = "keep",
widths = NULL,
heights = NULL,
crs = NULL,
default_crs = NULL,
lims_method = "cross",
wrap = TRUE,
caption = TRUE,
envir = environment(formula(object)),
...
)
```

Arguments

object a fitted GAM, the result of a call to mgcv::gam().

data an optional data frame that is used to supply the data at which the smooths will

be evaluated and plotted. This is usually not needed, but is an option if you need

fine control over exactly what data are used for plotting.

select character, logical, or numeric; which smooths to plot. If NULL, the default,

then all model smooths are drawn. Numeric select indexes the smooths in the order they are specified in the formula and stored in object. Character select matches the labels for smooths as shown for example in the output from summary(object). Logical select operates as per numeric select in the order

that smooths are stored.

parametric logical; plot parametric terms also? Note that select is used for selecting which

smooths to plot. The terms argument is used to select which parametric effects are plotted. The default, as with mgcv::plot.gam(), is to not draw parametric

effects.

terms character; which model parametric terms should be drawn? The Default of NULL

will plot all parametric terms that can be drawn.

residuals logical; should partial residuals for a smooth be drawn? Ignored for anything

but a simple univariate smooth.

scales character; should all univariate smooths be plotted with the same y-axis scale? If

scales = "free", the default, each univariate smooth has its own y-axis scale. If scales = "fixed", a common y axis scale is used for all univariate smooths.

Currently does not affect the y-axis scale of plots of the parametric terms.

ci_level numeric between 0 and 1; the coverage of credible interval.

n numeric; the number of points over the range of the covariate at which to evalu-

ate the smooth.

n_3d numeric; the number of new observations to generate for the third dimension of

a 3D smooth.

n_4d numeric; the number of new observations to generate for the dimensions higher

than 2 (!) of a kD smooth ($k \ge 4$). For example, if the smooth is a 4D smooth,

each of dimensions 3 and 4 will get n_4d new observations.

unconditional logical; should confidence intervals include the uncertainty due to smoothness selection? If TRUE, the corrected Bayesian covariance matrix will be used.

overall_uncertainty

logical; should the uncertainty in the model constant term be included in the

standard error of the evaluate values of the smooth?

constant numeric; a constant to add to the estimated values of the smooth. constant,

if supplied, will be added to the estimated value before the confidence band is

computed.

fun function; a function that will be applied to the estimated values and confidence

interval before plotting. Can be a function or the name of a function. Function

fun will be applied after adding any constant, if provided.

dist numeric; if greater than 0, this is used to determine when a location is too far

from data to be plotted when plotting 2-D smooths. The data are scaled into the unit square before deciding what to exclude, and dist is a distance within the

unit square. See mgcv::exclude.too.far() for further details.

rug logical; draw a rug plot at the bottom of each plot for 1-D smooths or plot

locations of data for higher dimensions.

contour logical; should contours be draw on the plot using ggplot2::geom_contour().

grouped_by logical; should factor by smooths be drawn as one panel per level of the factor

(FALSE, the default), or should the individual smooths be combined into a single

panel containing all levels (TRUE)?

ci_alpha numeric; alpha transparency for confidence or simultaneous interval.

ci_col colour specification for the confidence/credible intervals band. Affects the fill

of the interval.

smooth_col colour specification for the smooth line.

resid_col colour specification for the partial residuals.

contour_col colour specification for contour lines.

n_contour numeric; the number of contour bins. Will result in n_contour - 1 contour lines

being drawn. See ggplot2::geom_contour().

partial_match logical; should smooths be selected by partial matches with select? If TRUE,

select can only be a single string to match against.

discrete_colour

a suitable colour scale to be used when plotting discrete variables.

discrete_fill a suitable fill scale to be used when plotting discrete variables.

continuous_colour

a suitable colour scale to be used when plotting continuous variables.

continuous_fill

a suitable fill scale to be used when plotting continuous variables.

position Position adjustment, either as a string, or the result of a call to a position adjust-

ment function.

angle numeric; the angle at which the x axis tick labels are to be drawn passed to the

angle argument of ggplot2::guide_axis().

ncol, nrow numeric; the numbers of rows and columns over which to spread the plots

guides	$character; one of "keep" (the default), "collect", or "auto". \ Passed to \verb"patchwork"::plot_layout()$
widths, heights	The relative widths and heights of each column and row in the grid. Will get repeated to match the dimensions of the grid. If there is more than 1 plot and widths = NULL, the value of widths will be set internally to widths = 1 to accommodate plots of smooths that use a fixed aspect ratio.
crs	the coordinate reference system (CRS) to use for the plot. All data will be projected into this CRS. See ggplot2::coord_sf() for details.
default_crs	the coordinate reference system (CRS) to use for the non-sf layers in the plot. If left at the default NULL, the CRS used is 4326 (WGS84), which is appropriate for spline-on-the-sphere smooths, which are parameterized in terms of latitude and longitude as coordinates. See ggplot2::coord_sf() for more details.
lims_method	character; affects how the axis limits are determined. See ggplot2::coord_sf(). Be careful; in testing of some examples, changing this to "orthogonal" for example with the chlorophyll-a example from Simon Wood's GAM book quickly used up all the RAM in my test system and the OS killed R. This could be incorrect usage on my part; right now the grid of points at which SOS smooths are evaluated (if not supplied by the user) can produce invalid coordinates for the corners of tiles as the grid is generated for tile centres without respect to the spacing of those tiles.
wrap	logical; wrap plots as a patchwork? If FALSE, a list of ggplot objects is returned, 1 per term plotted.
caption	logical; show the smooth type in the caption of each plot?
envir	an environment to look up the data within.
•••	additional arguments passed to patchwork::wrap_plots().

Value

The object returned is created by patchwork::wrap_plots().

Note

Internally, plots of each smooth are created using ggplot2::ggplot() and composed into a single plot using patchwork::wrap_plots(). As a result, it is not possible to use + to add to the plots in the way one might typically work with ggplot() plots. Instead, use the & operator; see the examples.

Author(s)

Gavin L. Simpson

```
load_mgcv()
# simulate some data
df1 <- data_sim("eg1", n = 400, dist = "normal", scale = 2, seed = 2)
# fit GAM</pre>
```

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```
m1 <- gam(y ~ s(x0) + s(x1) + s(x2) + s(x3), data = df1, method = "REML")
# plot all smooths
draw(m1)
# can add partial residuals
draw(m1, residuals = TRUE)

df2 <- data_sim("eg2", n = 1000, dist = "normal", scale = 1, seed = 2)
m2 <- gam(y ~ s(x, z, k = 40), data = df2, method = "REML")
draw(m2, contour = FALSE, n = 50)

# See https://gavinsimpson.github.io/gratia/articles/custom-plotting.html
# for more examples and for details on how to modify the theme of all the
# plots produced by draw(). To modify all panels, for example to change the
# theme, use the & operator</pre>
```

draw.gamlss

Plot smooths of a GAMLSS model estimated by GJRM::gamlss

Description

Provides a draw() method for GAMLSS (distributional GAMs) fitted by GJRM::gamlss().

Usage

```
## $3 method for class 'gamlss'
draw(
  object,
  scales = c("free", "fixed"),
  ncol = NULL,
  nrow = NULL,
  guides = "keep",
  widths = NULL,
  heights = NULL,
  ...
)
```

Arguments

```
object a model, fitted by GJRM::gamlss()

scales character; should all univariate smooths be plotted with the same y-axis scale? If

scales = "free", the default, each univariate smooth has its own y-axis scale.

If scales = "fixed", a common y axis scale is used for all univariate smooths.

Currently does not affect the y-axis scale of plots of the parametric terms.

ncol, nrow numeric; the numbers of rows and columns over which to spread the plots

character; one of "keep" (the default), "collect", or "auto". Passed to patchwork::plot_layout()
```

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```
widths, heights The relative widths and heights of each column and row in the grid. Will get repeated to match the dimensions of the grid. If there is more than 1 plot and widths = NULL, the value of widths will be set internally to widths = 1 to accommodate plots of smooths that use a fixed aspect ratio.
```

... arguments passed to draw.gam()

Note

Plots of smooths are not labelled with the linear predictor to which they belong.

Examples

```
if (suppressPackageStartupMessages(require("GJRM", quietly = TRUE))) {
  # follow example from ?GJRM::gamlss
  load_mgcv()
  suppressPackageStartupMessages(library("GJRM"))
  set.seed(0)
  n <- 100
  x1 <- round(runif(n))</pre>
  x2 <- runif(n)</pre>
  x3 \leftarrow runif(n)
  f1 \leftarrow function(x) cos(pi * 2 * x) + sin(pi * x)
  y1 < -1.55 + 2 * x1 + f1(x2) + rnorm(n)
  dataSim <- data.frame(y1, x1, x2, x3)</pre>
  eq_mu <- y1 \sim x1 + s(x2)
  eq_s < - \sim s(x3, k = 6)
  fl <- list(eq_mu, eq_s)</pre>
  m <- gamlss(fl, data = dataSim)</pre>
  draw(m)
}
```

draw.mgcv_smooth

Plot basis functions

Description

Plots basis functions using ggplot2

```
## S3 method for class 'mgcv_smooth'
draw(
  object,
  legend = FALSE,
  use_facets = TRUE,
  labeller = NULL,
  xlab,
```

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```
ylab,
title = NULL,
subtitle = NULL,
caption = NULL,
angle = NULL,
...
)
```

Arguments

object	an object, the result of a call to basis().
legend	logical; should a legend by drawn to indicate basis functions?
use_facets	logical; for factor by smooths, use facets to show the basis functions for each level of the factor? If FALSE, a separate ggplot object will be created for each level and combined using patchwork::wrap_plots(). Currently ignored.
labeller	a labeller function with which to label facets. The default is to use ${\tt ggplot2::label_both()}$.
xlab	character or expression; the label for the x axis. If not supplied, a suitable label will be generated from object.
ylab	character or expression; the label for the y axis. If not supplied, a suitable label will be generated from object.
title	character or expression; the title for the plot. See ggplot2::labs().
subtitle	character or expression; the subtitle for the plot. See ggplot2::labs().
caption	character or expression; the plot caption. See ggplot2::labs().
angle	numeric; the angle at which the x axis tick labels are to be drawn passed to the angle argument of $ggplot2:guide_axis()$.
	arguments passed to other methods. Not used by this method.

Value

```
A ggplot2::ggplot() object.
```

Author(s)

Gavin L. Simpson

```
load_mgcv()
df <- data_sim("eg4", n = 400, seed = 42)

bf <- basis(s(x0), data = df)
draw(bf)

bf <- basis(s(x2, by = fac, bs = "bs"), data = df)
draw(bf)</pre>
```

```
\label{lem:concurvity} Plot\ concurvity\ measures
```

Description

Plot concurvity measures

Usage

```
## S3 method for class 'pairwise_concurvity'
draw(
  object,
  title = "Smooth-wise concurvity",
  subtitle = NULL,
  caption = NULL,
  x_{lab} = "Term",
 y_lab = "With",
  fill_lab = "Concurvity",
  continuous_colour = NULL,
)
## S3 method for class 'overall_concurvity'
draw(
  object,
  title = "Overall concurvity",
  subtitle = NULL,
  caption = NULL,
 y_lab = "Concurvity",
  x_{lab} = NULL
 bar_col = "steelblue",
 bar_fill = "steelblue",
)
```

Arguments

```
object An object inheriting from class "concurvity", usually the result of a call to model_concurvity() or its abbreviated form concrvity().

title character; the plot title.

subtitle character; the plot subtitle.

caption character; the plot caption

x_lab character; the label for the x axis.

y_lab character; the label for the y axis.
```

```
fill_lab character; the label to use for the fill guide.

continuous_colour
function; continuous colour (fill) scale to use.

... arguments passed to other methods.

bar_col colour specification for the bar colour.

bar_fill colour specification for the bar fill
```

draw.parametric_effects

Plot estimated effects for model parametric terms

Description

Plot estimated effects for model parametric terms

Usage

```
## S3 method for class 'parametric_effects'
draw(
  object,
  scales = c("free", "fixed"),
  ci_level = 0.95,
  ci_col = "black",
  ci_alpha = 0.2,
  line_col = "black",
  constant = NULL,
  fun = NULL,
  rug = TRUE,
  position = "identity",
  angle = NULL,
  . . . ,
 ncol = NULL,
 nrow = NULL,
 guides = "keep"
```

Arguments

```
object a fitted GAM, the result of a call to mgcv::gam().

scales character; should all univariate smooths be plotted with the same y-axis scale? If scales = "free", the default, each univariate smooth has its own y-axis scale. If scales = "fixed", a common y axis scale is used for all univariate smooths. Currently does not affect the y-axis scale of plots of the parametric terms.

ci_level numeric between 0 and 1; the coverage of credible interval.
```

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ci_col	colour specification for the confidence/credible intervals band. Affects the fill of the interval.
ci_alpha	numeric; alpha transparency for confidence or simultaneous interval.
line_col	colour specification used for regression lines of linear continuous terms.
constant	numeric; a constant to add to the estimated values of the smooth. constant, if supplied, will be added to the estimated value before the confidence band is computed.
fun	function; a function that will be applied to the estimated values and confidence interval before plotting. Can be a function or the name of a function. Function fun will be applied after adding any constant, if provided.
rug	logical; draw a rug plot at the bottom of each plot for 1-D smooths or plot locations of data for higher dimensions.
position	Position adjustment, either as a string, or the result of a call to a position adjustment function.
angle	numeric; the angle at which the x axis tick labels are to be drawn passed to the angle argument of ggplot2::guide_axis().
	additional arguments passed to patchwork::wrap_plots().
ncol, nrow	numeric; the numbers of rows and columns over which to spread the plots
guides	$character; one of "keep" (the default), "collect", or "auto". \ Passed to \verb"patchwork":: \verb"plot_layout"() \\$

draw.penalty_df

Display penalty matrices of smooths using ggplot

Description

Displays the penalty matrices of smooths as a heatmap using ggplot

```
## S3 method for class 'penalty_df'
draw(
  object,
  normalize = FALSE,
  as_matrix = TRUE,
  continuous_fill = NULL,
  xlab = NULL,
  ylab = NULL,
  title = NULL,
  subtitle = NULL,
  caption = NULL,
  nrow = NULL,
  nrow = NULL,
  guides = "keep",
  ...
)
```

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Arguments

object	a fitted GAM, the result of a call to mgcv::gam().
object	a fitted GAM, the result of a can to ligevgam().
normalize	logical; normalize the penalty to the range -1, 1?
as_matrix	logical; how should the plotted penalty matrix be oriented? If TRUE row 1, column 1 of the penalty matrix is draw in the upper left, whereas, if FALSE it is drawn in the lower left of the plot.
continuous_fil	1
	a suitable fill scale to be used when plotting continuous variables.
xlab	character or expression; the label for the x axis. If not supplied, no axis label will be drawn. May be a vector, one per penalty.
ylab	character or expression; the label for the y axis. If not supplied, no axis label will be drawn. May be a vector, one per penalty.
title	character or expression; the title for the plot. See ggplot2::labs(). May be a vector, one per penalty.
subtitle	character or expression; the subtitle for the plot. See ggplot2::labs(). May be a vector, one per penalty.
caption	character or expression; the plot caption. See ggplot2::labs(). May be a vector, one per penalty.
ncol, nrow	numeric; the numbers of rows and columns over which to spread the plots.
guides	character; one of "keep" (the default), "collect", or "auto". Passed to patchwork::plot_layout()
	additional arguments passed to patchwork::wrap_plots().

```
load_mgcv()
dat <- data_sim("eg4", n = 400, seed = 42)
m <- gam(y ~ s(x0) + s(x1, bs = "cr") + s(x2, bs = "bs", by = fac),
    data = dat, method = "REML"
)

## produce a multi-panel plot of all penalties
draw(penalty(m))

# for a specific smooth
draw(penalty(m, select = "s(x2):fac1"))</pre>
```

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Description

A rootogram is a model diagnostic tool that assesses the goodness of fit of a statistical model. The observed values of the response are compared with those expected from the fitted model. For discrete, count responses, the frequency of each count (0, 1, 2, etc) in the observed data and expected from the conditional distribution of the response implied by the model are compared. For continuous variables, the observed and expected frequencies are obtained by grouping the data into bins. The rootogram is drawn using ggplot2::ggplot() graphics. The design closely follows Kleiber & Zeileis (2016).

Usage

```
## S3 method for class 'rootogram'
draw(
  object,
  type = c("hanging", "standing", "suspended"),
  sqrt = TRUE,
  ref_line = TRUE,
  warn_limits = TRUE,
  fitted_colour = "steelblue",
  bar_colour = NA,
  bar_fill = "grey",
  ref_line_colour = "black",
  warn_line_colour = "black",
  ylab = NULL,
  xlab = NULL,
  ...
)
```

Arguments

```
object
                  and R object to plot.
                  character; the type of rootogram to draw.
type
sart
                  logical; show the observed and fitted frequencies
ref_line
                  logical; draw a reference line at zero?
warn_limits
                  logical; draw Tukey's warning limit lines at +/- 1?
fitted_colour, bar_colour, bar_fill, ref_line_colour, warn_line_colour
                  colours used to draw the respective element of the rootogram.
xlab, ylab
                  character; labels for the x and y axis of the rootogram. May be missing (NULL),
                  in which case suitable labels will be used.
                  arguments passed to other methods.
```

Value

A 'ggplot' object.

References

Kleiber, C., Zeileis, A., (2016) Visualizing Count Data Regressions Using Rootograms. *Am. Stat.* **70**, 296–303. doi:10.1080/00031305.2016.1173590

See Also

rootogram() to compute the data for the rootogram.

Examples

draw.smooth_estimates Plot the result of a call to smooth_estimates()

Description

Plot the result of a call to smooth_estimates()

```
## S3 method for class 'smooth_estimates'
draw(
   object,
   constant = NULL,
   fun = NULL,
   contour = TRUE,
   grouped_by = FALSE,
   contour_col = "black",
   n_contour = NULL,
   ci_alpha = 0.2,
   ci_col = "black",
   smooth_col = "black",
   resid_col = "steelblue3",
   decrease_col = "#56B4E9",
   increase_col = "#E69F00",
```

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```
change_lwd = 1.75,
  partial_match = FALSE,
  discrete_colour = NULL,
  discrete_fill = NULL,
  continuous_colour = NULL,
  continuous_fill = NULL,
  angle = NULL,
  ylim = NULL,
  crs = NULL,
  default_crs = NULL,
  lims_method = "cross",
  caption = TRUE,
  ...
)
```

Arguments

object a fitted GAM, the result of a call to mgcv::gam().

constant numeric; a constant to add to the estimated values of the smooth. constant,

if supplied, will be added to the estimated value before the confidence band is

computed.

fun function; a function that will be applied to the estimated values and confidence

interval before plotting. Can be a function or the name of a function. Function

fun will be applied after adding any constant, if provided.

contour logical; should contours be draw on the plot using ggplot2::geom_contour().

grouped_by logical; should factor by smooths be drawn as one panel per level of the factor

(FALSE, the default), or should the individual smooths be combined into a single

panel containing all levels (TRUE)?

contour_col colour specification for contour lines.

n_contour numeric; the number of contour bins. Will result in n_contour - 1 contour lines

being drawn. See ggplot2::geom_contour().

ci_alpha numeric; alpha transparency for confidence or simultaneous interval.

ci_col colour specification for the confidence/credible intervals band. Affects the fill

of the interval.

smooth_col colour specification for the smooth line.

resid_col colour specification for the partial residuals.

decrease_col, increase_col

colour specifications to use for indicating periods of change. col_change is used when change_type = "change", while col_decrease and col_increase

are used when 'change type = "sizer"".

change_lwd numeric; the value to set the linewidth to in ggplot2::geom_line(), used to

represent the periods of change.

partial_match logical; should smooths be selected by partial matches with select? If TRUE,

select can only be a single string to match against.

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discrete_colour

a suitable colour scale to be used when plotting discrete variables.

discrete_fill a suitable fill scale to be used when plotting discrete variables.

continuous_colour

a suitable colour scale to be used when plotting continuous variables.

continuous_fill

a suitable fill scale to be used when plotting continuous variables.

angle numeric; the angle at which the x axis tick labels are to be drawn passed to the

angle argument of ggplot2::guide_axis().

ylim numeric; vector of y axis limits to use all *all* panels drawn.

crs the coordinate reference system (CRS) to use for the plot. All data will be

projected into this CRS. See ggplot2::coord_sf() for details.

default_crs the coordinate reference system (CRS) to use for the non-sf layers in the plot.

If left at the default NULL, the CRS used is 4326 (WGS84), which is appropriate for spline-on-the-sphere smooths, which are parameterized in terms of latitude and longitude as coordinates. See ggplot2::coord_sf() for more details.

lims_method character; affects how the axis limits are determined. See ggplot2::coord_sf().

Be careful; in testing of some examples, changing this to "orthogonal" for example with the chlorophyll-a example from Simon Wood's GAM book quickly used up all the RAM in my test system and the OS killed R. This could be incorrect usage on my part; right now the grid of points at which SOS smooths are evaluated (if not supplied by the user) can produce invalid coordinates for the corners of tiles as the grid is generated for tile centres without respect to the

spacing of those tiles.

caption logical; show the smooth type in the caption of each plot?

... additional arguments passed to patchwork::wrap_plots().

```
load_mgcv()
# example data
df \leftarrow data_sim("eg1", seed = 21)
# fit GAM
m \leftarrow gam(y \sim s(x0) + s(x1) + s(x2) + s(x3), data = df, method = "REML")
# plot all of the estimated smooths
sm <- smooth_estimates(m)</pre>
draw(sm)
# evaluate smooth of `x2`
sm <- smooth_estimates(m, select = "s(x2)")</pre>
# plot it
draw(sm)
# customising some plot elements
draw(sm, ci_col = "steelblue", smooth_col = "forestgreen", ci_alpha = 0.3)
# Add a constant to the plotted smooth
draw(sm, constant = coef(m)[1])
```

draw.smooth_samples 63

```
# Adding change indicators to smooths based on derivatives of the smooth
d <- derivatives(m, n = 100) # n to match smooth_estimates()

smooth_estimates(m) |>
   add_sizer(derivatives = d, type = "sizer") |>
   draw()
```

draw.smooth_samples

Plot posterior smooths

Description

Plot posterior smooths

Usage

```
## S3 method for class 'smooth_samples'
draw(
  object,
  select = NULL,
  n_samples = NULL,
  seed = NULL,
  xlab = NULL,
  ylab = NULL,
  title = NULL,
  subtitle = NULL,
  caption = NULL,
  alpha = 1,
  colour = "black",
  contour = FALSE,
  contour_col = "black",
  n_contour = NULL,
  scales = c("free", "fixed"),
  rug = TRUE,
  partial_match = FALSE,
  angle = NULL,
  ncol = NULL,
  nrow = NULL,
  guides = "keep",
)
```

Arguments

object

a fitted GAM, the result of a call to mgcv::gam().

select	character, logical, or numeric; which smooths to plot. If NULL, the default, then all model smooths are drawn. Numeric select indexes the smooths in the order they are specified in the formula and stored in object. Character select matches the labels for smooths as shown for example in the output from summary(object). Logical select operates as per numeric select in the order that smooths are stored.
n_samples	numeric; if not NULL, sample n_samples from the posterior draws for plotting.
seed	numeric; random seed to be used to if sampling draws.
xlab	character or expression; the label for the x axis. If not supplied, a suitable label will be generated from object.
ylab	character or expression; the label for the y axis. If not supplied, a suitable label will be generated from object.
title	character or expression; the title for the plot. See ggplot2::labs().
subtitle	character or expression; the subtitle for the plot. See ggplot2::labs().
caption	character or expression; the plot caption. See ggplot2::labs().
alpha	numeric; alpha transparency for confidence or simultaneous interval.
colour	The colour to use to draw the posterior smooths. Passed to ggplot2::geom_line() as argument colour.
contour	logical; should contour lines be added to smooth surfaces?
contour_col	colour specification for contour lines.
n_contour	numeric; the number of contour bins. Will result in n_contour - 1 contour lines being drawn. See ggplot2::geom_contour().
scales	character; should all univariate smooths be plotted with the same y-axis scale? If scales = "free", the default, each univariate smooth has its own y-axis scale. If scales = "fixed", a common y axis scale is used for all univariate smooths. Currently does not affect the y-axis scale of plots of the parametric terms.
rug	logical; draw a rug plot at the bottom of each plot for 1-D smooths or plot locations of data for higher dimensions.
partial_match	logical; should smooths be selected by partial matches with select? If TRUE, select can only be a single string to match against.
angle	numeric; the angle at which the x axis tick labels are to be drawn passed to the angle argument of $ggplot2::guide_axis()$.
ncol, nrow	numeric; the numbers of rows and columns over which to spread the plots
guides	$character; one of "keep" (the default), "collect", or "auto". \ Passed to \verb"patchwork"::plot_layout()$
	arguments to be passed to patchwork::wrap_plots().

Author(s)

Gavin L. Simpson

edf 65

Examples

```
load_mgcv()
dat1 <- data_sim("eg1", n = 400, dist = "normal", scale = 1, seed = 1)</pre>
## a single smooth GAM
m1 <- gam(y \sim s(x0) + s(x1) + s(x2) + s(x3), data = dat1, method = "REML")
## posterior smooths from m1
sm1 \leftarrow smooth_samples(m1, n = 15, seed = 23478)
## plot
draw(sm1, alpha = 0.7)
## plot only 5 randomly smapled draws
draw(sm1, n\_samples = 5, alpha = 0.7)
## A factor-by smooth example
dat2 <- data_sim("eg4", n = 400, dist = "normal", scale = 1, seed = 1)</pre>
## a multi-smooth GAM with a factor-by smooth
m2 \leftarrow gam(y \sim fac + s(x2, by = fac) + s(x0), data = dat2, method = "REML")
## posterior smooths from m1
sm2 \leftarrow smooth_samples(m2, n = 15, seed = 23478)
## plot, this time selecting only the factor-by smooth
draw(sm2, select = "s(x2)", partial_match = TRUE, alpha = 0.7)
## A 2D smooth example
dat3 <- data_sim("eg2", n = 400, dist = "normal", scale = 1, seed = 1)</pre>
## fit a 2D smooth
m3 <- gam(y \sim te(x, z), data = dat3, method = "REML")
## get samples
sm3 \leftarrow smooth_samples(m3, n = 10)
## plot just 6 of the draws, with contour line overlays
draw(sm3, n_samples = 6, contour = TRUE, seed = 42)
```

edf

Effective degrees of freedom for smooths and GAMs

Description

Extracts the effective degrees of freedom (EDF) for model smooth terms or overall EDF for fitted GAMs

```
edf(object, ...)
## S3 method for class 'gam'
edf(
  object,
  select = NULL,
  smooth = deprecated(),
```

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```
type = c("default", "unconditional", "alternative"),
  partial_match = FALSE,
    ...
)
model_edf(object, ..., type = c("default", "unconditional", "alternative"))
```

Arguments

object a fitted model from which to extract smooth-specific EDFs.

... arguments passed to methods.

select character, logical, or numeric; which smooths to plot. If NULL, the default,

then all model smooths are drawn. Numeric select indexes the smooths in the order they are specified in the formula and stored in object. Character select matches the labels for smooths as shown for example in the output from summary(object). Logical select operates as per numeric select in the order

that smooths are stored.

smooth [Deprecated] Use select instead. extracted. If NULL, the default, EDFs for all

smooths will be returned.

type character: which type of EDF to return. "default" returns the standard EDF;

"unconditional" selects the EDF corrected for smoothness parameter selection, if available; "alternative" returns the alternative formulation for EDF

from Wood (2017, pp. 252)

partial_match logical; should smooths be selected by partial matches with select? If TRUE,

select can only be a single string to match against.

Details

Multiple formulations for the effective degrees of freedom are available. The additional uncertainty due to selection of smoothness parameters can be taken into account when computing the EDF of smooths. This form of the EDF is available with type = "unconditional".

Wood (2017; pp. 252) describes an alternative EDF for the model

$$EDF = 2tr(\mathbf{F}) - tr(\mathbf{FF}),$$

where ${\rm tr}$ is the matrix trace and ${\bf F}$ is a matrix mapping un-penalized coefficient estimates to the penalized coefficient estimates. The trace of ${\bf F}$ is effectively the average shrinkage of the coefficients multipled by the number of coefficients (Wood, 2017). Smooth-specific EDFs then are obtained by summing up the relevent elements of ${\rm diag}(2{\bf F}-{\bf F}{\bf F})$.

```
load_mgcv()  df <- data_sim("eg1", n = 400, seed = 42)   m <- gam(y \sim s(x0) + s(x1) + s(x2) + s(x3), data = df, method = "REML")   \# \ extract \ the \ EDFs \ for \ all \ smooths
```

```
edf(m)

# or selected smooths
edf(m, select = c("s(x0)", "s(x2)"))

# accounting for smoothness parameter uncertainty
edf(m, type = "unconditional")

# over EDF of the model, including the intercept
model_edf(m)

# can get model EDF for multiple models
m2 <- gam(y ~ s(x0) + s(x1) + s(x3), data = df, method = "REML")
model_edf(m, m2)</pre>
```

evaluate_parametric_term

Evaluate parametric model terms

Description

[**Deprecated**] Returns values of parametric model terms at values of factor terms and over a grid of covariate values for linear parametric terms. This function is now deprecated in favour of parametric_effects().

Usage

```
evaluate_parametric_term(object, ...)
## S3 method for class 'gam'
evaluate_parametric_term(object, term, unconditional = FALSE, ...)
```

Arguments

object an object of class "gam" or "gamm".
... arguments passed to other methods.

term character; which parametric term whose effects are evaluated

unconditional logical; should confidence intervals include the uncertainty due to smoothness

selection? If TRUE, the corrected Bayesian covariance matrix will be used.

Description

[**Deprecated**] Evaluate a smooth at a grid of evenly spaced value over the range of the covariate associated with the smooth. Alternatively, a set of points at which the smooth should be evaluated can be supplied.

Usage

```
evaluate_smooth(object, ...)
```

Arguments

```
object an object of class "gam" or "gamm".
... arguments passed to other methods.
```

Details

[Deprecated] evaluate_smooth() is deprecated in favour of smooth_estimates(), which provides a cleaner way to evaluate a smooth over a range of covariate values. smooth_estimates() can handle a much wider range of models than evaluate_smooth() is capable of and smooth_estimates() is much easier to extend to handle new smooth types.

Most code that uses evaluate_smooth() should work simply by changing the function call to smooth_estimates(). However, there are some differences:

• the newdata argument becomes data

Value

A data frame, which is of class "evaluated_1d_smooth" or evaluated_2d_smooth, which inherit from classes "evaluated_smooth" and "data.frame".

eval_smooth	S3 methods to evaluate individual smooths	

Description

S3 methods to evaluate individual smooths

```
eval_smooth(smooth, ...)
## S3 method for class 'mgcv.smooth'
eval_smooth(
  smooth,
 model,
 n = 100,
 n_3d = NULL,
 n_4d = NULL,
  data = NULL,
  unconditional = FALSE,
  overall_uncertainty = TRUE,
 dist = NULL,
)
## S3 method for class 'soap.film'
eval_smooth(
  smooth,
 model,
 n = 100,
  n_3d = NULL,
  n_4d = NULL,
 data = NULL,
 unconditional = FALSE,
 overall_uncertainty = TRUE,
)
## S3 method for class 'scam_smooth'
eval_smooth(
  smooth,
 model,
 n = 100,
 n_3d = NULL,
 n_4d = NULL
 data = NULL,
  unconditional = FALSE,
 overall_uncertainty = TRUE,
  dist = NULL,
)
## S3 method for class 'fs.interaction'
eval_smooth(
  smooth,
 model,
```

```
n = 100,
 data = NULL,
  unconditional = FALSE,
 overall_uncertainty = TRUE,
)
## S3 method for class 'sz.interaction'
eval_smooth(
  smooth,
 model,
 n = 100,
 data = NULL,
 unconditional = FALSE,
 overall_uncertainty = TRUE,
)
## S3 method for class 'random.effect'
eval_smooth(
  smooth,
 model,
 n = 100,
 data = NULL,
 unconditional = FALSE,
 overall_uncertainty = TRUE,
)
## S3 method for class 'mrf.smooth'
eval_smooth(
  smooth,
 model,
 n = 100,
 data = NULL,
  unconditional = FALSE,
 overall_uncertainty = TRUE,
)
## S3 method for class 't2.smooth'
eval_smooth(
  smooth,
 model,
 n = 100,
  n_3d = NULL,
  n_4d = NULL,
  data = NULL,
```

```
unconditional = FALSE,
  overall_uncertainty = TRUE,
  dist = NULL,
)
## S3 method for class 'tensor.smooth'
eval_smooth(
  smooth,
 model,
 n = 100,
  n_3d = NULL,
  n_4d = NULL
  data = NULL,
  unconditional = FALSE,
  overall_uncertainty = TRUE,
  dist = NULL,
)
```

Arguments

smooth currently an object that inherits from class mgcv. smooth.

... arguments passed to other methods

model a fitted model; currently only mgcv::gam() and mgcv::bam() models are su-

ported.

n numeric; the number of points over the range of the covariate at which to evalu-

ate the smooth.

n_3d, n_4d numeric; the number of points over the range of last covariate in a 3D or 4D

smooth. The default is NULL which achieves the standard behaviour of using n points over the range of all covariate, resulting in n^d evaluation points, where d is the dimension of the smooth. For d>2 this can result in very many evaluation points and slow performance. For smooths of d>4, the value of n_4d will be used for all dimensions d>4, unless this is NULL, in which case the default

behaviour (using n for all dimensions) will be observed.

data an optional data frame of values to evaluate smooth at.

unconditional logical; should confidence intervals include the uncertainty due to smoothness

selection? If TRUE, the corrected Bayesian covariance matrix will be used.

overall_uncertainty

logical; should the uncertainty in the model constant term be included in the

standard error of the evaluate values of the smooth?

numeric; if greater than 0, this is used to determine when a location is too far from data to be plotted when plotting 2-D smooths. The data are scaled into the unit square before deciding what to exclude, and dist is a distance within the

unit square. See mgcv::exclude.too.far() for further details.

72 evenly

evenly

Create a sequence of evenly-spaced values

Description

For a continuous vector x, evenly and $seq_min_max()$ create a sequence of n evenly-spaced values over the range lower – upper. By default, lower is defined as min(x) and upper as max(x), excluding NAs. For a factor x, the function returns levels(x).

Usage

```
evenly(x, n = 100, by = NULL, lower = NULL, upper = NULL)
seq_min_max(x, n, by = NULL, lower = NULL, upper = NULL)
```

Arguments

X	numeric; vector over which evenly-spaced values are returned
n	numeric; the number of evenly-spaced values to return. A default of 100 is used for convenience as that what is typically used when evaluating a smooth.
by	numeric; the increment of the sequence. If specified, argument n is ignored and the sequence returned will be from $min(x)$ to $max(x)$ in increments of by.
lower	numeric; the lower bound of the interval.
upper	numeric; the upper bound of the interval.

Value

A numeric vector of length n.

See Also

See base::seq() for details of the behaviour of evenly() when using by.

```
x <- rnorm(10)
n <- 10L

# 10 values evenly over the range of `x`
evenly(x, n = n)

# evenly spaced values, incrementing by 0.2
evenly(x, by = 0.2)

# evenly spaced values, incrementing by 0.2, starting at -2
evenly(x, by = 0.2, lower = -2)</pre>
```

factor_combos 73

All combinations of factor levels

Description

All combinations of factor levels

Usage

```
factor_combos(object, ...)
## S3 method for class 'gam'
factor_combos(object, vars = everything(), complete = TRUE, ...)
```

Arguments

object a fitted model object.

... arguments passed to methods.

vars terms to include or exclude from the returned object. Uses tidyselect principles.

complete logical; should all combinations of factor levels be returned? If FALSE, only

those combinations of levels observed in the model are retained.

family.gam

Extract family objects from models

Description

Provides a stats::family() method for a range of GAM objects.

```
## S3 method for class 'gam'
family(object, ...)
## S3 method for class 'gamm'
family(object, ...)
## S3 method for class 'bam'
family(object, ...)
## S3 method for class 'list'
family(object, ...)
```

74 family_type

Arguments

family_name

Name of family used to fit model

Description

Extracts the name of the family used to fit the supplied model.

Usage

```
family_name(object, ...)
```

Arguments

object an R object.

... arguments passed to other methods.

Value

A character vector containing the family name.

family_type

Extracts the type of family in a consistent way

Description

Extracts the type of family in a consistent way

Usage

```
family_type(object, ...)
## S3 method for class 'family'
family_type(object, ...)
## Default S3 method:
family_type(object, ...)
```

Arguments

object an R object. Currently family() objects and anything with a family() method.
... arguments passed to other methods.

fitted_samples 75

fitted_samples

Draw fitted values from the posterior distribution

Description

Expectations (fitted values) of the response drawn from the posterior distribution of fitted model using a Gaussian approximation to the posterior or a simple Metropolis Hastings sampler.

Usage

```
fitted_samples(model, ...)
## S3 method for class 'gam'
fitted_samples(
 model,
 n = 1,
 data = newdata,
  seed = NULL,
  scale = c("response", "linear_predictor"),
 method = c("gaussian", "mh", "inla", "user"),
  n_{cores} = 1,
  burnin = 1000,
  thin = 1,
  t_df = 40,
  rw_scale = 0.25,
  freq = FALSE,
  unconditional = FALSE,
  draws = NULL,
 mvn_method = c("mvnfast", "mgcv"),
 newdata = NULL,
 ncores = NULL
)
```

Arguments

model	a fitted model of the supported types
•••	arguments passed to other methods. For fitted_samples(), these are passed on to mgcv::predict.gam(). For posterior_samples() these are passed on to fitted_samples(). For predicted_samples() these are passed on to the relevant simulate() method.
n	numeric; the number of posterior samples to return.
data	data frame; new observations at which the posterior draws from the model should be evaluated. If not supplied, the data used to fit the model will be used for data, if available in model.
seed	numeric; a random seed for the simulations.

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scale character; what scale should the fitted values be returned on? "linear predictor" is a synonym for "link" if you prefer that terminology. character; which method should be used to draw samples from the posterior dismethod tribution. "gaussian" uses a Gaussian (Laplace) approximation to the posterior. "mh" uses a Metropolis Hastings sampler that alternates t proposals with proposals based on a shrunken version of the posterior covariance matrix. "inla" uses a variant of Integrated Nested Laplace Approximation due to Wood (2019), (currently not implemented). "user" allows for user-supplied posterior draws (currently not implemented). number of cores for generating random variables from a multivariate normal n_cores distribution. Passed to mvnfast::rmvn(). Parallelization will take place only if OpenMP is supported (but appears to work on Windows with current R). burnin numeric; number of samples to discard as the burnin draws. Only used with method = "mh". thin numeric; the number of samples to skip when taking n draws. Results in thin * n draws from the posterior being taken. Only used with method = "mh". t_df numeric; degrees of freedom for t distribution proposals. Only used with method = "mh". numeric; Factor by which to scale posterior covariance matrix when generating rw_scale random walk proposals. Negative or non finite to skip the random walk step. Only used with method = "mh". logical; TRUE to use the frequentist covariance matrix of the parameter estimafreq tors, FALSE to use the Bayesian posterior covariance matrix of the parameters. logical; if TRUE (and freq == FALSE) then the Bayesian smoothing parameter unconditional uncertainty corrected covariance matrix is used, if available. draws matrix; user supplied posterior draws to be used when method = "user". mvn_method character; one of "mvnfast" or "mgcv". The default is uses mvnfast::rmvn(), which can be considerably faster at generate large numbers of MVN random values than mgcv::rmvn(), but which might not work for some marginal fits, such as those where the covariance matrix is close to singular. newdata Deprecated: use data instead. Deprecated; use n_cores instead. The number of cores for generating random ncores variables from a multivariate normal distribution. Passed to mvnfast::rmvn(). Parallelization will take place only if OpenMP is supported (but appears to work

Value

A tibble (data frame) with 3 columns containing the posterior predicted values in long format. The columns are

• row (integer) the row of data that each posterior draw relates to,

on Windows with current R).

- draw (integer) an index, in range 1:n, indicating which draw each row relates to,
- response (numeric) the predicted response for the indicated row of data.

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Note

Models with offset terms supplied via the offset argument to mgcv::gam() etc. are ignored by mgcv::predict.gam(). As such, this kind of offset term is also ignored by posterior_samples(). Offset terms that are included in the model formula supplied to mgcv::gam() etc are not ignored and the posterior samples produced will reflect those offset term values. This has the side effect of requiring any new data values provided to posterior_samples() via the data argument must include the offset variable.

Author(s)

Gavin L. Simpson

References

Wood, S.N., (2020). Simplified integrated nested Laplace approximation. *Biometrika* **107**, 223–230. doi:10.1093/biomet/asz044

Examples

```
load_mgcv()

dat <- data_sim("eg1", n = 1000, dist = "normal", scale = 2, seed = 2)
m1 <- gam(y ~ s(x0) + s(x1) + s(x2) + s(x3), data = dat, method = "REML")

fs <- fitted_samples(m1, n = 5, seed = 42)

fs

# can generate own set of draws and use them
drws <- generate_draws(m1, n = 2, seed = 24)
fs2 <- fitted_samples(m1, method = "user", draws = drws)

fs2</pre>
```

fitted_values

Generate fitted values from a estimated GAM

Description

Generate fitted values from a estimated GAM

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Usage

```
fitted_values(object, ...)
## S3 method for class 'gam'
fitted_values(
   object,
   data = NULL,
   scale = c("response", "link", "linear predictor"),
   ci_level = 0.95,
   ...
)

## S3 method for class 'gamm'
fitted_values(object, ...)
## S3 method for class 'scam'
fitted_values(object, ...)
```

Arguments

object	a fitted model. Currently only models fitted by mgcv::gam() and mgcv::bam() are supported.
	arguments passed to mgcv::predict.gam(). Note that type, newdata, and se.fit are already used and passed on to mgcv::predict.gam().
data	optional data frame of covariate values for which fitted values are to be returned.
scale	character; what scale should the fitted values be returned on? "linear predictor" is a synonym for "link" if you prefer that terminology.
ci_level	numeric; a value between 0 and 1 indicating the coverage of the credible interval.

Value

A tibble (data frame) whose first *m* columns contain either the data used to fit the model (if data was NULL), or the variables supplied to data. Four further columns are added:

- fitted: the fitted values on the specified scale,
- se: the standard error of the fitted values (always on the *link* scale),
- lower, upper: the limits of the credible interval on the fitted values, on the specified scale.

Models fitted with certain families will include additional variables

• mgcv::ocat() models: when scale = "repsonse", the returned object will contain a row column and a category column, which indicate to which row of the data each row of the returned object belongs. Additionally, there will be nrow(data) * n_categories rows in the returned object; each row is the predicted probability for a single category of the response.

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Note

For most families, regardless of the scale on which the fitted values are returned, the se component of the returned object is on the *link* (*linear predictor*) scale, not the response scale. An exception is the mgcv::ocat() family, for which the se is on the response scale if scale = "response".

Examples

```
load\_mgcv() sim\_df <- \ data\_sim("eg1", n = 400, dist = "normal", scale = 2, seed = 2) m <- \ gam(y \sim s(x0) + s(x1) + s(x2) + s(x3), \ data = sim\_df, \ method = "REML") fv <- \ fitted\_values(m) fv
```

fixef

Extract fixed effects estimates

Description

Extract fixed effects estimates

Arguments

```
object a fitted GAM
... arguments passed to other methods
```

fixef.gam

Extract fixed effects estimates from a fitted GAM

Description

Extract fixed effects estimates from a fitted GAM

```
## S3 method for class 'gam'
fixef(object, ...)
## S3 method for class 'gamm'
fixef(object, ...)
## S3 method for class 'lm'
fixef(object, ...)
```

fix_offset

```
## S3 method for class 'glm'
fixef(object, ...)
fixed_effects(object, ...)
## Default S3 method:
fixed_effects(object, ...)
```

Arguments

```
object a fitted GAM
... arguments passed to other methods
```

Examples

```
load_mgcv()
# run example if lme4 is available
if (require("lme4")) {
  data(sleepstudy, package = "lme4")
  m <- gam(
    Reaction ~ Days + s(Subject, bs = "re") +
        s(Days, Subject, bs = "re"),
        data = sleepstudy, method = "REML"
  )
  fixef(m)
}</pre>
```

fix_offset

Fix the names of a data frame containing an offset variable.

Description

Identifies which variable, if any, is the model offset, and fixed the name such that offset(foo(var)) is converted to var, and possibly sets the values of that variable to offset_val.

Usage

```
fix_offset(model, newdata, offset_val = NULL)
```

Arguments

model a fitted GAM.

newdata data frame; new values at which to predict at.

offset_val numeric, optional; if provided, then the offset variable in newdata is set to this

constant value before returning newdata

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Value

The original newdata is returned with fixed names and possibly modified offset variable.

Author(s)

Gavin L. Simpson

Examples

```
load_mgcv()
df <- data_sim("eg1", n = 400, dist = "normal", seed = 2)
m <- gam(y ~ s(x0) + s(x1) + offset(x2), data = df, method = "REML")
names(model.frame(m))
names(fix_offset(m, model.frame(m), offset_val = 1L))</pre>
```

gaussian_draws

Posterior samples using a simple Metropolis Hastings sampler

Description

Posterior samples using a simple Metropolis Hastings sampler

```
gaussian_draws(model, ...)
## S3 method for class 'gam'
gaussian_draws(
 model,
 n,
 n_{cores} = 1L,
  index = NULL,
  frequentist = FALSE,
 unconditional = FALSE,
 mvn_method = "mvnfast",
)
## S3 method for class 'scam'
gaussian_draws(
 model,
  n,
  n\_cores = 1L,
  index = NULL,
  frequentist = FALSE,
  parametrized = TRUE,
 mvn_method = "mvnfast",
)
```

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Arguments

mode1 a fitted R model. Currently only models fitted by mgcv::gam() or mgcv::bam(), or return an object that inherits from such objects are supported. Here, "inherits" is used in a loose fashion; models fitted by scam::scam() are support even though those models don't strictly inherit from class "gam" as far as inherits() is concerned. arguments passed to methods. n numeric; the number of posterior draws to take. integer; number of CPU cores to use when generating multivariate normal disn_cores tributed random values. Only used if mvn_method = "mvnfast" and method = "gaussian". index numeric; vector of indices of coefficients to use. Can be used to subset the mean vector and covariance matrix extracted from model. frequentist logical; if TRUE, the frequentist covariance matrix of the parameter estimates is used. If FALSE, the Bayesian posterior covariance matrix of the parameters is used. See mgcv::vcov.gam(). unconditional logical; if TRUE the Bayesian smoothing parameter uncertainty corrected covariance matrix is used, if available for model. See mgcv::vcov.gam(). character; one of "mvnfast" or "mgcv". The default is uses mvnfast::rmvn(), mvn_method which can be considerably faster at generate large numbers of MVN random values than mgcv::rmvn(), but which might not work for some marginal fits, such as those where the covariance matrix is close to singular. parametrized logical; use parametrized coefficients and covariance matrix, which respect the linear inequality constraints of the model. Only for scam::scam() model fits.

get_by_smooth Extract an factor-by smooth by name

Description

Extract an factor-by smooth by name

Usage

```
get_by_smooth(object, term, level)
```

Arguments

object a fitted GAM model object.

term character; the name of a smooth term to extract.

level character; which level of the factor to exrtact the smooth for.

Value

A single smooth object, or a list of smooths if several match the named term.

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get_smooth

Extract an mgcv smooth by name

Description

Extract an mgcv smooth by name

Usage

```
get_smooth(object, term)
```

Arguments

object a fitted GAM model object.

term character; the name of a smooth term to extract

Value

A single smooth object, or a list of smooths if several match the named term.

get_smooths_by_id

Extract an mgcv smooth given its position in the model object

Description

Extract an mgcv smooth given its position in the model object

```
get_smooths_by_id(object, id)
## S3 method for class 'gam'
get_smooths_by_id(object, id)
## S3 method for class 'scam'
get_smooths_by_id(object, id)
## S3 method for class 'gamm'
get_smooths_by_id(object, id)
## S3 method for class 'gamm4'
get_smooths_by_id(object, id)
## S3 method for class 'list'
get_smooths_by_id(object, id)
```

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Arguments

object	a fitted GAM model object.
id	numeric; the position of the smooth in the model object.
gss_vocab	Data from the General Social Survey (GSS) from the National Opinion Research Center of the University of Chicago

Description

A subset of the data from the carData::GSSvocab dataset from the carData package, containing observations from 2016 only.

Format

A data frame with 1858 rows and 3 variables:

- vocab: numeric; the number of words out of 10 correct on a vocabulary test.
- nativeBorn: factor; Was the respondent born in the US? A factor with levels no and yes.
- ageGroup: factor; grouped age of the respondent with levels 18–29 30–39, 40–49, 50–59, and 60+.

gw_f0 Gu and Wabha test functions

Description

Gu and Wabha test functions

Usage

```
gw_f0(x, ...)

gw_f1(x, ...)

gw_f2(x, ...)

gw_f3(x, ...)
```

Arguments

x numeric; vector of points to evaluate the function at, on interval (0,1) ... arguments passed to other methods, ignored.

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Examples

```
x <- seq(0, 1, length = 6)
gw_f0(x)
gw_f1(x)
gw_f2(x)
gw_f3(x) # should be constant 0</pre>
```

has_theta

Are additional parameters available for a GAM?

Description

Are additional parameters available for a GAM?

Usage

```
has_theta(object)
```

Arguments

object

an R object, either a family() object or an object whose class has a family() method.

Value

A logical; TRUE if additional parameters available, FALSE otherwise.

```
load_mgcv()
df <- data_sim("eg1", dist = "poisson", seed = 42, scale = 1 / 5)
m <- gam(y ~ s(x0) + s(x1) + s(x2) + s(x3),
    data = df, method = "REML",
    family = nb()
)
has_theta(m)
p <- theta(m)</pre>
```

is_factor_term

is_by_smooth

Tests for by variable smooths

Description

Functions to check if a smooth is a by-variable one and to test of the type of by-variable smooth is a factor-smooth or a continous-smooth interaction.

Usage

```
is_by_smooth(smooth)
is_factor_by_smooth(smooth)
is_continuous_by_smooth(smooth)
by_variable(smooth)
by_level(smooth)
```

Arguments

smooth

an object of class "mgcv.smooth"

Value

A logical vector.

Author(s)

Gavin L. Simpson

is_factor_term

Is a model term a factor (categorical)?

Description

Given the name (a term label) of a term in a model, identify if the term is a factor term or numeric. This is useful when considering interactions, where terms like fac1:fac2 or num1:fac1 may be requested by the user. Only for terms of the type fac1:fac2 will this function return TRUE.

is_mgcv_smooth 87

Usage

```
is_factor_term(object, term, ...)
## S3 method for class 'terms'
is_factor_term(object, term, ...)
## S3 method for class 'gam'
is_factor_term(object, term, ...)
## S3 method for class 'bam'
is_factor_term(object, term, ...)
## S3 method for class 'gamm'
is_factor_term(object, term, ...)
## S3 method for class 'list'
is_factor_term(object, term, ...)
```

Arguments

object an R object on which method dispatch is performed

term character; the name of a model term, in the sense of attr(terms(object),
 "term.labels"). Currently not checked to see if the term exists in the model.

... arguments passed to other methods.

Value

A logical: TRUE if and only if all variables involved in the term are factors, otherwise FALSE.

Check if objects are smooths or are a particular type of smooth

Description

Check if objects are smooths or are a particular type of smooth

```
is_mgcv_smooth(smooth)
stop_if_not_mgcv_smooth(smooth)
check_is_mgcv_smooth(smooth)
is_mrf_smooth(smooth)
```

is_offset

Arguments

smooth

an R object, typically a list

Details

Check if a smooth inherits from class "mgcv.smooth". stop_if_not_mgcv_smooth() is a wrapper around is_mgcv_smooth(), useful when programming for checking if the supplied object is one of mgcv's smooths, and throwing a consistent error if not. check_is_mgcv_smooth() is similar to stop_if_not_mgcv_smooth() but returns the result of is_mgcv_smooth() invisibly.

is_offset

Is a model term an offset?

Description

Given a character vector of model terms, checks to see which, if any, is the model offset.

Usage

```
is_offset(terms)
```

Arguments

terms

character vector of model terms.

Value

A logical vector of the same length as terms.

Author(s)

Gavin L. Simpson

```
\label{eq:load_mgcv()} $df <- data_sim("eg1", n = 400, dist = "normal")$ $m <- gam(y ~ s(x0) + s(x1) + offset(x0), data = df, method = "REML")$ $nm <- names(model.frame(m))$ $nm$ $is_offset(nm)$ $$
```

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link

Extract link and inverse link functions from models

Description

Returns the link or its inverse from an estimated model, and provides a simple way to extract these functions from complex models with multiple links, such as location scale models.

```
link(object, ...)
## S3 method for class 'family'
link(object, parameter = NULL, which_eta = NULL, ...)
## S3 method for class 'gam'
link(object, parameter = NULL, which_eta = NULL, ...)
## S3 method for class 'bam'
link(object, parameter = NULL, which_eta = NULL, ...)
## S3 method for class 'gamm'
link(object, ...)
## S3 method for class 'glm'
link(object, ...)
## S3 method for class 'list'
link(object, ...)
inv_link(object, ...)
## S3 method for class 'family'
inv_link(object, parameter = NULL, which_eta = NULL, ...)
## S3 method for class 'gam'
inv_link(object, parameter = NULL, which_eta = NULL, ...)
## S3 method for class 'bam'
inv_link(object, parameter = NULL, which_eta = NULL, ...)
## S3 method for class 'gamm'
inv_link(object, ...)
## S3 method for class 'list'
inv_link(object, ...)
```

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```
## S3 method for class 'glm'
inv_link(object, ...)

extract_link(family, ...)

## S3 method for class 'family'
extract_link(family, inverse = FALSE, ...)

## S3 method for class 'general.family'
extract_link(family, parameter, inverse = FALSE, which_eta = NULL, ...)
```

Arguments

object a family object or a fitted model from which to extract the family object. Models fitted by stats::glm(), mgcv::gam(), mgcv::bam(), mgcv::gamm(), and gamm4::gamm4() are currently supported. arguments passed to other methods. character; which parameter of the distribution. Usually "location" but "scale" parameter and "shape" may be provided for location scale models. Other options include "mu" as a synonym for "location", "sigma" for the scale parameter in mgcv::gaulss(), "pi" for the zero-inflation term in mgcv::ziplss(), "power" for the mgcv::twlss() power parameter, "xi", the shape parameter for mgcv::gevlss(), "epsilon" or "skewness" for the skewness and "delta" or "kurtosis" for the kurtosis parameter for mgcv::shash(), or "phi" for the scale parameter of mgcv::gammals() & mgcv::twlss(). which_eta numeric; the linear predictor to extract for families mgcv::mvn() and mgcv::multinom(). family a family object, the result of a call to family(). inverse logical; return the inverse of the link function?

Author(s)

Gavin L. Simpson

```
load_mgcv()
link(gaussian())
link(nb())

inv_link(nb())

dat <- data_sim("eg1", seed = 4234)
mod <- gam(list(y ~ s(x0) + s(x1) + s(x2) + s(x3), ~1),
    data = dat,
    family = gaulss
)

link(mod, parameter = "scale")</pre>
```

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```
inv_link(mod, parameter = "scale")
## Works with `family` objects too
link(shash(), parameter = "skewness")
```

load_mgcv

Load mgcv quietly

Description

Simple function that loads the *mgcv* package whilst suppressing the startup messages that it prints to the console.

Usage

```
load_mgcv()
```

Value

Returns a logical vectors invisibly, indicating whether the package was loaded or not.

lp_matrix

Return the linear prediction matrix of a fitted GAM

Description

lp_matrix() is a wrapper to predict(..., type = "lpmatrix") for returning the linear predictor
matrix for the model training data (when data = NULL), or user-specified data values supplied via
data.

Usage

```
lp_matrix(model, ...)
## S3 method for class 'gam'
lp_matrix(model, data = NULL, ...)
```

Arguments

```
model a fitted model
... arguments passed to other methods and predict methods including mgcv::predict.gam()
and mgcv::predict.bam()
data a data frame of values at which to return the linear prediction matrix.
```

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Details

The linear prediction matrix \mathbf{X}_p is a matrix that maps values of parameters $\hat{\beta}_p$ to values on the linear predictor of the model $\hat{\eta}_p = \mathbf{X}_p \hat{\beta}_p$. \mathbf{X}_p is the model matrix where spline covariates have been replaced by the values of the basis functions evaluated at the respective covariates. Parametric covariates are also included.

Value

The linear prediction matrix is returned as a matrix. The object returned is of class "lp_matrix", which inherits from classes "matrix" and "array". The special class allows the printing of the matrix to be controlled, which we do by printing the matrix as a tibble.

Examples

```
load_mgcv()

df <- data_sim("eg1", seed = 1)

m <- gam(y ~ s(x0) + s(x1) + s(x2) + s(x3), data = df)

# linear prediction matrix for observed data

xp <- lp_matrix(m)

## IGNORE_RDIFF_BEGIN

xp

## IGNORE_RDIFF_END

# the object `xp` *is* a matrix

class(xp)

# but we print like a tibble to avoid spamming the R console

# linear predictor matrix for new data set

ds <- data_slice(m, x2 = evenly(x2))

xp <- lp_matrix(m, data = ds)

## IGNORE_RDIFF_BEGIN

xp

## IGNORE_RDIFF_BEGIN

xp

## IGNORE_RDIFF_END</pre>
```

mh_draws

Posterior samples using a Gaussian approximation to the posterior distribution

Description

Posterior samples using a Gaussian approximation to the posterior distribution

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Usage

```
mh_draws(model, ...)
## S3 method for class 'gam'
mh_draws(
  model,
  n,
  burnin = 1000,
  thin = 1,
  t_df = 40,
  rw_scale = 0.25,
  index = NULL,
  ...
)
```

Arguments

mode1	a fitted R model. Currently only models fitted by mgcv::gam() or mgcv::bam(), or return an object that <i>inherits</i> from such objects are supported. Here, "inherits" is used in a loose fashion; models fitted by scam::scam() are support even though those models don't strictly inherit from class "gam" as far as inherits() is concerned.
	arguments passed to methods.
n	numeric; the number of posterior draws to take.
burnin	numeric; the length of any initial burn in period to discard. See mgcv::gam.mh().
thin	numeric; retain only thin samples. See mgcv::gam.mh().
t_df	numeric; degrees of freedom for static multivariate t proposal. See mgcv::gam.mh().
rw_scale	numeric; factor by which to scale posterior covariance matrix when generating random walk proposals. See mgcv::gam.mh().
index	numeric; vector of indices of coefficients to use. Can be used to subset the mean vector and covariance matrix extracted from model.

model_concurvity

Concurvity of an estimated GAM

Description

Concurvity of an estimated GAM

```
model_concurvity(model, ...)
## S3 method for class 'gam'
```

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```
model_concurvity(
  model,
  terms = everything(),
  type = c("all", "estimate", "observed", "worst"),
  pairwise = FALSE,
  ...
)

concrvity(
  model,
  terms = everything(),
  type = c("all", "estimate", "observed", "worst"),
  pairwise = FALSE,
  ...
)
```

Arguments

model a fitted GAM. Currently only objects of class "gam" are supported arguents passed to other methods.

terms currently ignored
type character;
pairwise logical; extract pairwise concurvity of model terms?

```
## simulate data with concurvity...
library("tibble")
load_mgcv()
set.seed(8)
n <- 200
df <- tibble(</pre>
  t = sort(runif(n)),
  x = gw_f2(t) + rnorm(n) * 3,
  y = \sin(4 * pi * t) + \exp(x / 20) + rnorm(n) * 0.3
)
## fit model
m \leftarrow gam(y \sim s(t, k = 15) + s(x, k = 15), data = df, method = "REML")
## overall concurvity
o_conc <- concrvity(m)</pre>
draw(o_conc)
## pairwise concurvity
p_conc <- concrvity(m, pairwise = TRUE)</pre>
draw(p_conc)
```

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model_constant

Extract the model constant term

Description

[Experimental] Extracts the model constant term(s), the model intercept, from a fitted model object.

Usage

```
model_constant(model, ...)
## S3 method for class 'gam'
model_constant(model, lp = NULL, ...)
## S3 method for class 'gamlss'
model_constant(model, ...)
```

Arguments

```
    model a fitted model for which a coef() method exists.
    arguments passed to other methods.
    numeric; which linear predictors to extract constant terms for.
```

```
load_mgcv()
# simulate a small example
df <- data_sim("eg1", seed = 42)
# fit the GAM
m <- gam(y ~ s(x0) + s(x1) + s(x2) + s(x3), data = df, method = "REML")
# extract the estimate of the constant term
model_constant(m)
# same as coef(m)[1L]
coef(m)[1L]</pre>
```

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model_vars

List the variables involved in a model fitted with a formula

Description

List the variables involved in a model fitted with a formula

Usage

```
model_vars(model, ...)
## S3 method for class 'gam'
model_vars(model, ...)
## Default S3 method:
model_vars(model, ...)
## S3 method for class 'bam'
model_vars(model, ...)
## S3 method for class 'gamm'
model_vars(model, ...)
## S3 method for class 'gamm4'
model_vars(model, ...)
## S3 method for class 'gamm4'
model_vars(model, ...)
```

Arguments

model a fitted model object with a \$pred.formula, \$terms component or a "terms" attribute

... Arguments passed to other methods. Currently ignored.

```
load_mgcv()
# simulate some Gaussian data
df <- data_sim("eg1", n = 50, seed = 2)
# fit a GAM with 1 smooth and 1 linear term
m1 <- gam(y ~ s(x2, k = 7) + x1, data = df, method = "REML")
model_vars(m1)
# fit a lm with two linear terms
m2 <- lm(y ~ x2 + x1, data = df)</pre>
```

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```
model_vars(m2)
```

nb_theta

Negative binomial parameter theta

Description

Negative binomial parameter theta

Usage

```
nb_theta(model)
## S3 method for class 'gam'
nb_theta(model)
```

Arguments

model

a fitted model.

Value

A numeric vector of length 1 containing the estimated value of theta.

Methods (by class)

• nb_theta(gam): Method for class "gam"

```
load_mgcv()
df <- data_sim("eg1", n = 500, dist = "poisson", scale = 0.1, seed = 6)
m <- gam(y ~ s(x0, bs = "cr") + s(x1, bs = "cr") + s(x2, bs = "cr") +
    s(x3, bs = "cr"), family = nb, data = df, method = "REML")
## IGNORE_RDIFF_BEGIN
nb_theta(m)
## IGNORE_RDIFF_END</pre>
```

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null_deviance

Extract the null deviance of a fitted model

Description

Extract the null deviance of a fitted model

Usage

```
null_deviance(model, ...)
## Default S3 method:
null_deviance(model, ...)
```

Arguments

model a fitted model

... arguments passed to other methods

n_eta

The Number of linear predictors in model

Description

[Experimental] Extracts the number of linear predictors from the fitted model.

Usage

```
n_eta(model, ...)
## S3 method for class 'gam'
n_eta(model, ...)
```

Arguments

model a fitted model. Currently, only models inheriting from class "gam" are supported.
... arguments passed to methods.

Value

An integer vector of length 1 containing the number of linear predictors in the model.

n_smooths 99

n_smooths

How many smooths in a fitted model

Description

How many smooths in a fitted model

Usage

```
n_smooths(object)
## Default S3 method:
n_smooths(object)
## S3 method for class 'gam'
n_smooths(object)
## S3 method for class 'gamm'
n_smooths(object)
## S3 method for class 'bam'
n_smooths(object)
```

Arguments

```
object a fitted GAM or related model. Typically the result of a call to mgcv::gam(), mgcv::bam(), or mgcv::gamm().
```

Description

Plot of fitted against observed response values

```
observed_fitted_plot(
  model,
  ylab = NULL,
  xlab = NULL,
  title = NULL,
  subtitle = NULL,
  caption = NULL,
  point_col = "black",
  point_alpha = 1
)
```

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Arguments

model	a fitted model. Currently only class "gam".
ylab	character or expression; the label for the y axis. If not supplied, a suitable label will be generated.
xlab	character or expression; the label for the y axis. If not supplied, a suitable label will be generated.
title	character or expression; the title for the plot. See ggplot2::labs().
subtitle	character or expression; the subtitle for the plot. See ggplot2::labs().
caption	character or expression; the plot caption. See ggplot2::labs().
point_col	colour used to draw points in the plots. See graphics::par() section Color Specification. This is passed to the individual plotting functions, and therefore affects the points of all plots.
point_alpha	numeric; alpha transparency for points in plots.

overview

Provides an overview of a model and the terms in that model

Description

Provides an overview of a model and the terms in that model

Usage

```
overview(model, ...)
## S3 method for class 'gam'
overview(
  model,
  parametric = TRUE,
  random_effects = TRUE,
  dispersion = NULL,
  frequentist = FALSE,
  accuracy = 0.001,
  stars = FALSE,
  ...
)
```

Arguments

```
model a fitted model object to overview.
... arguments passed to other methods.
parametric logical; include the model parametric terms in the overview?
```

parametric_effects 101

random_effects tests of fully penalized smooth terms (those with a zero-dimensional null space, e.g. random effects) are computationally expensive and for large data sets producing these p values can take a very long time. If random_effects = FALSE, the tests of the expensive terms will be skipped. dispersion numeric; a known value for the dispersion parameter. The default NULL implies that the estimated value or the default value (1 for the Poisson distribution for example) where this is specified is used instead. frequentist logical; by default the Bayesian estimated covariance matrix of the parameter estimates is used to calculate p values for parametric terms. If frequentist = FALSE, the frequentist covariance matrix of the parameter estimates is used. numeric; accuracy with which to report p values, with p values below this value accuracy displayed as "< accuracy". logical; should significance stars be added to the output? stars

Examples

```
load_mgcv()

df <- data_sim(n = 400, seed = 2)

m <- gam(y ~ x3 + s(x0) + s(x1, bs = "bs") + s(x2, bs = "ts"),
    data = df, method = "REML"
)
overview(m)</pre>
```

parametric_effects

Estimated values for parametric model terms

Description

Estimated values for parametric model terms

```
parametric_effects(object, ...)

## S3 method for class 'gam'
parametric_effects(
  object,
  terms = NULL,
  data = NULL,
  unconditional = FALSE,
  unnest = TRUE,
  ci_level = 0.95,
  envir = environment(formula(object)),
  transform = FALSE,
  ...
)
```

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Arguments

object a fitted model object.

... arguments passed to other methods.

terms character; which model parametric terms should be drawn? The Default of NULL

will plot all parametric terms that can be drawn.

data a optional data frame that may or may not be used? FIXME!

unconditional logical; should confidence intervals include the uncertainty due to smoothness

selection? If TRUE, the corrected Bayesian covariance matrix will be used.

unnest logical; unnest the parametric effect objects?

ci_level numeric; the coverage required for the confidence interval. Currently ignored.

envir an environment to look up the data within.

transform logical; if TRUE, the parametric effect will be plotted on its transformed scale

which will result in the effect being a straight line. If FALSE, the effect will be plotted against the raw data (i.e. for log10(x), or poly(z), the x-axis of the

plot will be x or z respectively.)

parametric_terms

Names of any parametric terms in a GAM

Description

Names of any parametric terms in a GAM

Usage

```
parametric_terms(model, ...)
## Default S3 method:
parametric_terms(model, ...)
## S3 method for class 'gam'
parametric_terms(model, ...)
```

Arguments

model a fitted model.

... arguments passed to other methods.

partial_derivatives 103

partial_derivatives

Partial derivatives of estimated multivariate smooths via finite differences

Description

Partial derivatives of estimated multivariate smooths via finite differences

Usage

```
partial_derivatives(object, ...)
## Default S3 method:
partial_derivatives(object, ...)
## S3 method for class 'gamm'
partial_derivatives(object, ...)
## S3 method for class 'gam'
partial_derivatives(
  object,
  select = NULL,
  term = deprecated(),
  focal = NULL,
  data = newdata,
  order = 1L,
  type = c("forward", "backward", "central"),
  n = 100,
  eps = 1e-07,
  interval = c("confidence", "simultaneous"),
  n_{sim} = 10000,
  level = 0.95,
  unconditional = FALSE,
  frequentist = FALSE,
  offset = NULL,
  ncores = 1,
  partial_match = FALSE,
  seed = NULL,
  newdata = NULL
)
```

Arguments

```
object an R object to compute derivatives for.
... arguments passed to other methods.
```

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select character; vector of one or more smooth terms for which derivatives are required.

If missing, derivatives for all smooth terms will be returned. Can be a partial

match to a smooth term; see argument partial_match below.

term [Deprecated] Use select instead.

focal character; name of the focal variable. The partial derivative of the estimated

smooth with respect to this variable will be returned. All other variables involved in the smooth will be held at constant. This can be missing if supplying data, in which case, the focal variable will be identified as the one variable that is not

constant.

data a data frame containing the values of the model covariates at which to evaluate

the first derivatives of the smooths. If supplied, all but one variable must be held

at a constant value.

order numeric; the order of derivative.

type character; the type of finite difference used. One of "forward", "backward", or

"central".

n numeric; the number of points to evaluate the derivative at.

eps numeric; the finite difference.

interval character; the type of interval to compute. One of "confidence" for point-wise

intervals, or "simultaneous" for simultaneous intervals.

n_sim integer; the number of simulations used in computing the simultaneous intervals.

level numeric; 0 < level < 1; the confidence level of the point-wise or simultaneous

interval. The default is 0.95 for a 95% interval.

unconditional logical; use smoothness selection-corrected Bayesian covariance matrix?

frequentist logical; use the frequentist covariance matrix? offset numeric; a value to use for any offset term

ncores number of cores for generating random variables from a multivariate normal

distribution. Passed to mvnfast::rmvn(). Parallelization will take place only if

OpenMP is supported (but appears to work on Windows with current R).

partial_match logical; should smooths be selected by partial matches with term? If TRUE, term

can only be a single string to match against.

seed numeric; RNG seed to use.
newdata Deprecated: use data instead.

Value

A tibble, currently with the following variables:

- . smooth: the smooth each row refers to,
- .partial_deriv: the estimated partial derivative,
- .se: the standard error of the estimated partial derivative,
- .crit: the critical value such that derivative ± (crit * se) gives the upper and lower bounds of the requested confidence or simultaneous interval (given level),
- .lower_ci: the lower bound of the confidence or simultaneous interval,
- .upper_ci: the upper bound of the confidence or simultaneous interval.

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Note

partial_derivatives() will ignore any random effect smooths it encounters in object.

Author(s)

Gavin L. Simpson

```
library("ggplot2")
library("patchwork")
load_mgcv()
df <- data_sim("eg2", n = 2000, dist = "normal", scale = 0.5, seed = 42)</pre>
# fit the GAM (note: for execution time reasons, k is set articifially low)
m \leftarrow gam(y \sim te(x, z, k = c(5, 5)), data = df, method = "REML")
# data slice through te(x,z) holding z == 0.4
ds <- data_slice(m, x = evenly(x, n = 100), z = 0.4)
# evaluate te(x,z) at values of x \& z
sm \leftarrow smooth_estimates(m, select = "te(x,z)", data = ds) |>
  add_confint()
# partial derivatives
pd_x <- partial_derivatives(m, data = ds, type = "central", focal = "x")</pre>
# draw te(x,z)
p1 <- draw(m, rug = FALSE) &
  geom_hline(yintercept = 0.4, linewidth = 1)
# draw te(x,z) along slice
cap <- expression(z == 0.4)
p2 <- sm |>
  ggplot(aes(x = x, y = .estimate)) +
  geom_ribbon(aes(ymin = .lower_ci, ymax = .upper_ci), alpha = 0.2) +
  geom_line() +
    x = "x", y = "Partial effect", title = "te(x,z)",
    caption = cap
  )
p2
# draw partial derivs
p3 <- pd_x |>
  draw() +
  labs(caption = cap)
р3
# draw all three panels
```

partial_residuals

```
p1 + p2 + p3 + plot_layout(ncol = 3)
```

partial_residuals

Partial residuals

Description

Partial residuals

Usage

```
partial_residuals(object, ...)
## S3 method for class 'gam'
partial_residuals(object, select = NULL, partial_match = FALSE, ...)
```

Arguments

object an R object, typically a model. Currently only objects of class "gam" (or that

inherit from that class) are supported.

... arguments passed to other methods.

select character, logical, or numeric; which smooths to plot. If NULL, the default,

then all model smooths are drawn. Numeric select indexes the smooths in the order they are specified in the formula and stored in object. Character select matches the labels for smooths as shown for example in the output from summary(object). Logical select operates as per numeric select in the order

that smooths are stored.

partial_match logical; should smooths be selected by partial matches with select? If TRUE,

select can only be a single string to match against.

```
## load mgcv
load_mgcv()

## example data - Gu & Wabha four term model

df <- data_sim("eg1", n = 400, seed = 42)

## fit the model

m <- gam(y ~ s(x0) + s(x1) + s(x2) + s(x3), data = df, method = "REML")

## extract partial residuals

partial_residuals(m)

## and for a select term

partial_residuals(m, select = "s(x2)")

## or with partial matching</pre>
```

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```
partial_residuals(m, select = "x", partial_match = TRUE) # returns all
```

penalty

Extract and tidy penalty matrices

Description

Extract and tidy penalty matrices

```
penalty(object, ...)
## Default S3 method:
penalty(
 object,
  rescale = FALSE,
  data,
  knots = NULL,
  constraints = FALSE,
  diagonalize = FALSE,
)
## S3 method for class 'gam'
penalty(
 object,
  select = NULL,
  smooth = deprecated(),
 rescale = FALSE,
 partial_match = FALSE,
)
## S3 method for class 'mgcv.smooth'
penalty(object, rescale = FALSE, ...)
## S3 method for class 'tensor.smooth'
penalty(object, margins = FALSE, ...)
## S3 method for class 't2.smooth'
penalty(object, margins = FALSE, ...)
## S3 method for class 're.smooth.spec'
penalty(object, data, ...)
```

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Arguments

object a fitted GAM or a smooth.

... additional arguments passed to methods.

rescale logical; by default, mgcv will scale the penalty matrix for better performance

in mgcv::gamm(). If rescale is TRUE, this scaling will be undone to put the

penalty matrix back on the original scale.

data frame; a data frame of values for terms mentioned in the smooth specifica-

tion.

knots a list or data frame with named components containing knots locations. Names

must match the covariates for which the basis is required. See mgcv::smoothCon().

constraints logical; should identifiability constraints be applied to the smooth basis. See

argument absorb.cons in mgcv::smoothCon().

diagonalize logical; if TRUE, reparameterises the smooth such that the associated penalty is

an identity matrix. This has the effect of turning the last diagonal elements of

the penalty to zero, which highlights the penalty null space.

select character, logical, or numeric; which smooths to extract penalties for. If NULL,

the default, then penalties for all model smooths are drawn. Numeric select indexes the smooths in the order they are specified in the formula and stored in object. Character select matches the labels for smooths as shown for example in the output from summary(object). Logical select operates as per numeric

select in the order that smooths are stored.

smooth [Deprecated] Use select instead.

partial_match logical; should smooths be selected by partial matches with select? If TRUE,

select can only be a single string to match against.

margins logical; extract the penalty matrices for the tensor product or the marginal smooths

of the tensor product?

Value

A 'tibble' (data frame) of class penalty_df inheriting from tbl_df, with the following components:

- . smooth character; the label *mgcv* uses to refer to the smooth,
- . type character; the type of smooth,
- .penalty character; the label for the specific penalty. Some smooths have multiple penalty matrices, so the penalty component identifies the particular penalty matrix and uses the labelling that *mgcv* uses internally,
- .row character; a label of the form fn where n is an integer for the nth basis function, referencing the columns of the penalty matrix,
- .col character; a label of the form fn where n is an integer for the nth basis function, referencing the columns of the penalty matrix,
- .value double; the value of the penalty matrix for the combination of row and col,

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Note

The print() method uses base::zapsmall() to turn very small numbers into 0s for display purposes only; the underlying values of the penalty matrix or matrices are not changed.

For smooths that are subject to an eigendecomposition (e.g. the default thin plate regression splines, bs = "tp"), the signs of the eigenvectors are not defined and as such you can expect differences across systems in the penalties for such smooths that are system-, OS-, and CPU architecture-specific.

Author(s)

Gavin L. Simpson

Examples

```
load_mgcv()
dat <- data_sim("eg4", n = 400, seed = 42)
m <- gam(
   y ~ s(x0, bs = "cr") + s(x1, bs = "cr") +
      s(x2, by = fac, bs = "cr"),
   data = dat, method = "REML"
)
# penalties for all smooths
penalty(m)
# for a specific smooth
penalty(m, select = "s(x2):fac1")</pre>
```

posterior_samples

Draw samples from the posterior distribution of an estimated model

Description

Draw samples from the posterior distribution of an estimated model

```
posterior_samples(model, ...)
## S3 method for class 'gam'
posterior_samples(
   model,
   n = 1,
   data = newdata,
   seed = NULL,
   method = c("gaussian", "mh", "inla", "user"),
```

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```
n_cores = 1,
burnin = 1000,
thin = 1,
t_df = 40,
rw_scale = 0.25,
freq = FALSE,
unconditional = FALSE,
weights = NULL,
draws = NULL,
mvn_method = c("mvnfast", "mgcv"),
...,
newdata = NULL,
ncores = NULL
```

Arguments

model a fitted model of the supported types

arguments passed to other methods. For fitted_samples(), these are passed on to mgcv::predict.gam(). For posterior_samples() these are passed on to fitted_samples(). For predicted_samples() these are passed on to the

relevant simulate() method.

n numeric; the number of posterior samples to return.

data frame; new observations at which the posterior draws from the model should be evaluated. If not supplied, the data used to fit the model will be used

for data, if available in model.

seed numeric; a random seed for the simulations.

method character; which method should be used to draw samples from the posterior dis-

tribution. "gaussian" uses a Gaussian (Laplace) approximation to the posterior. "mh" uses a Metropolis Hastings sampler that alternates t proposals with proposals based on a shrunken version of the posterior covariance matrix. "inla" uses a variant of Integrated Nested Laplace Approximation due to Wood (2019), (currently not implemented). "user" allows for user-supplied posterior draws

(currently not implemented).

n_cores number of cores for generating random variables from a multivariate normal

distribution. Passed to mvnfast::rmvn(). Parallelization will take place only if OpenMP is supported (but appears to work on Windows with current R).

burnin numeric; number of samples to discard as the burnin draws. Only used with

method = "mh".

thin numeric; the number of samples to skip when taking n draws. Results in thin *

n draws from the posterior being taken. Only used with method = "mh".

t_df numeric; degrees of freedom for t distribution proposals. Only used with method

= "mh".

rw_scale numeric; Factor by which to scale posterior covariance matrix when generating

random walk proposals. Negative or non finite to skip the random walk step.

Only used with method = "mh".

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freq logical; TRUE to use the frequentist covariance matrix of the parameter estima-

tors, FALSE to use the Bayesian posterior covariance matrix of the parameters.

unconditional logical; if TRUE (and freq == FALSE) then the Bayesian smoothing parameter

uncertainty corrected covariance matrix is used, if available.

weights numeric; a vector of prior weights. If data is null then defaults to object[["prior.weights"]],

otherwise a vector of ones.

draws matrix; user supplied posterior draws to be used when method = "user".

mvn_method character; one of "mvnfast" or "mgcv". The default is uses mvnfast::rmvn(),

which can be considerably faster at generate large numbers of MVN random values than mgcv::rmvn(), but which might not work for some marginal fits,

such as those where the covariance matrix is close to singular.

newdata Deprecated: use data instead.

ncores Deprecated; use n_cores instead. The number of cores for generating random

variables from a multivariate normal distribution. Passed to mvnfast::rmvn(). Parallelization will take place only if OpenMP is supported (but appears to work

on Windows with current R).

Value

A tibble (data frame) with 3 columns containing the posterior predicted values in long format. The columns are

- row (integer) the row of data that each posterior draw relates to,
- draw (integer) an index, in range 1:n, indicating which draw each row relates to,
- response (numeric) the predicted response for the indicated row of data.

Note

Models with offset terms supplied via the offset argument to mgcv::gam() etc. are ignored by mgcv::predict.gam(). As such, this kind of offset term is also ignored by posterior_samples(). Offset terms that are included in the model formula supplied to mgcv::gam() etc are not ignored and the posterior samples produced will reflect those offset term values. This has the side effect of requiring any new data values provided to posterior_samples() via the data argument must include the offset variable.

Author(s)

Gavin L. Simpson

References

Wood, S.N., (2020). Simplified integrated nested Laplace approximation. *Biometrika* **107**, 223–230. doi:10.1093/biomet/asz044

post_draws

post_draws

Low-level Functions to generate draws from the posterior distribution of model coefficients

Description

Low-level Functions to generate draws from the posterior distribution of model coefficients Generate posterior draws from a fitted model

```
post_draws(model, ...)
## Default S3 method:
post_draws(
 model,
 n,
 method = c("gaussian", "mh", "inla", "user"),
 mu = NULL,
  sigma = NULL,
  n_{cores} = 1L,
  burnin = 1000,
  thin = 1,
  t_df = 40,
  rw_scale = 0.25,
  index = NULL,
  frequentist = FALSE,
  unconditional = FALSE,
  parametrized = TRUE,
 mvn_method = c("mvnfast", "mgcv"),
 draws = NULL,
  seed = NULL,
)
generate_draws(model, ...)
## S3 method for class 'gam'
generate_draws(
 model,
 n,
 method = c("gaussian", "mh", "inla"),
 mu = NULL,
  sigma = NULL,
  n_{cores} = 1L,
  burnin = 1000,
```

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```
thin = 1,
t_df = 40,
rw_scale = 0.25,
index = NULL,
frequentist = FALSE,
unconditional = FALSE,
mvn_method = c("mvnfast", "mgcv"),
seed = NULL,
...
)
```

Arguments

model a fitted R model. Currently only models fitted by mgcv::gam() or mgcv::bam(),

or return an object that *inherits* from such objects are supported. Here, "inherits" is used in a loose fashion; models fitted by scam::scam() are support even though those models don't strictly inherit from class "gam" as far as inherits()

is concerned.

... arguments passed to methods.

n numeric; the number of posterior draws to take.

method character; which algorithm to use to sample from the posterior. Currently imple-

mented methods are: "gaussian" and "mh". "gaussian" calls gaussian_draws() which uses a Gaussian approximation to the posterior distribution. "mh" uses a simple Metropolis Hasting sampler which alternates static proposals based on a Gaussian approximation to the posterior, with random walk proposals. Note, setting t_df to a low value will result in heavier-tailed statistic proposals. See

mgcv::gam.mh() for more details.

mu numeric; user-supplied mean vector (vector of model coefficients). Currently

ignored.

sigma matrix; user-supplied covariance matrix for mu. Currently ignored.

n_cores integer; number of CPU cores to use when generating multivariate normal dis-

tributed random values. Only used if mvn_method = "mvnfast" and method =

"gaussian".

burnin numeric; the length of any initial burn in period to discard. See mgcv::gam.mh().

thin numeric; retain only thin samples. See mgcv::gam.mh().

t_df numeric; degrees of freedom for static multivariate t proposal. See mgcv::gam.mh().

rw_scale numeric; factor by which to scale posterior covariance matrix when generating

random walk proposals. See mgcv::gam.mh().

index numeric; vector of indices of coefficients to use. Can be used to subset the mean

vector and covariance matrix extracted from model.

frequentist logical; if TRUE, the frequentist covariance matrix of the parameter estimates is

used. If FALSE, the Bayesian posterior covariance matrix of the parameters is

used. See mgcv::vcov.gam().

unconditional logical; if TRUE the Bayesian smoothing parameter uncertainty corrected covari-

ance matrix is used, if available for model. See mgcv::vcov.gam().

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parametrized	logical; use parametrized coefficients and covariance matrix, which respect the linear inequality constraints of the model. Only for scam::scam() model fits.
mvn_method	character; one of "mvnfast" or "mgcv". The default is uses mvnfast::rmvn(), which can be considerably faster at generate large numbers of MVN random values than mgcv::rmvn(), but which might not work for some marginal fits, such as those where the covariance matrix is close to singular.
draws	matrix; user supplied posterior draws to be used when method = "user".
seed	numeric; the random seed to use. If NULL, a random seed will be generated without affecting the current state of R's RNG.

predicted_samples

Draw new response values from the conditional distribution of the response

Description

Predicted values of the response (new response data) are drawn from the fitted model, created via simulate() (e.g. simulate.gam()) and returned in a tidy, long, format. These predicted values do not include the uncertainty in the estimated model; they are simply draws from the conditional distribution of the response.

Usage

```
predicted_samples(model, ...)
## S3 method for class 'gam'
predicted_samples(
  model,
  n = 1,
  data = newdata,
  seed = NULL,
  weights = NULL,
  ...,
  newdata = NULL
)
```

Arguments

model	a fitted model of the supported types
	arguments passed to other methods. For fitted_samples(), these are passed on to mgcv::predict.gam(). For posterior_samples() these are passed on to fitted_samples(). For predicted_samples() these are passed on to the relevant simulate() method.
n	numeric; the number of posterior samples to return.

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data	data frame; new observations at which the posterior draws from the model
	should be evaluated. If not supplied, the data used to fit the model will be used
	for data, if available in model.
seed	numeric; a random seed for the simulations.
weights	numeric; a vector of prior weights. If data is null then defaults to object[["prior.weights"]], otherwise a vector of ones.
newdata	Deprecated: use data instead.

Value

A tibble (data frame) with 3 columns containing the posterior predicted values in long format. The columns are

- row (integer) the row of data that each posterior draw relates to,
- draw (integer) an index, in range 1:n, indicating which draw each row relates to,
- response (numeric) the predicted response for the indicated row of data.

Author(s)

Gavin L. Simpson

Examples

```
load_mgcv()
dat <- data_sim("eg1", n = 1000, dist = "normal", scale = 2, seed = 2)</pre>
m < -gam(y \sim s(x0) + s(x1) + s(x2) + s(x3), data = dat, method = "REML")
predicted\_samples(m, n = 5, seed = 42)
## Can pass arguments to predict.gam()
newd <- data.frame(</pre>
  x0 = runif(10), x1 = runif(10), x2 = runif(10),
  x3 = runif(10)
)
## Exclude s(x2)
predicted_samples(m, n = 5, newd, exclude = "s(x2)", seed = 25)
## Exclude s(x1)
predicted_samples(m, n = 5, newd, exclude = "s(x1)", seed = 25)
## Select which terms --- result should be the same as previous
## but note that we have to include any parametric terms, including the
## constant term
predicted_samples(m,
 n = 5, newd, seed = 25,
  terms = c("Intercept", "s(x0)", "s(x2)", "s(x3)")
```

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qq_plot

Quantile-quantile plot of model residuals

Description

Quantile-quantile plots (QQ-plots) for GAMs using the reference quantiles of Augustin et al (2012).

Usage

```
qq_plot(model, ...)
## Default S3 method:
qq_plot(model, ...)
## S3 method for class 'gam'
qq_plot(
 model,
 method = c("uniform", "simulate", "normal", "direct"),
  type = c("deviance", "response", "pearson"),
 n_uniform = 10,
 n_simulate = 50,
  seed = NULL,
  level = 0.9,
 ylab = NULL,
 xlab = NULL,
  title = NULL,
  subtitle = NULL,
  caption = NULL,
  ci_col = "black",
  ci_alpha = 0.2,
  point_col = "black",
 point_alpha = 1,
 line_col = "red",
)
## S3 method for class 'glm'
qq_plot(model, ...)
## S3 method for class 'lm'
qq_plot(model, ...)
```

Arguments

```
model a fitted model. Currently models inheriting from class "gam", as well as classes "glm" and "lm" from calls to stats::glm or stats::lm are supported.
... arguments passed ot other methods.
```

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method	character; method used to generate theoretical quantiles. The default is "uniform", which generates reference quantiles using random draws from a uniform distribution and the inverse cummulative distribution function (CDF) of the fitted values. The reference quantiles are averaged over n_uniform draws. "simulate" generates reference quantiles by simulating new response data from the model at the observed values of the covariates, which are then residualised to generate reference quantiles, using n_simulate simulated data sets. "normal" generates reference quantiles using the standard normal distribution. "uniform" is more computationally efficient, but "simulate" allows reference bands to be drawn on the QQ-plot. "normal" should be avoided but is used as a fall back if a random number generator ("simulate") or the inverse of the CDF are not available from the family used during model fitting ('"uniform""). Note that method = "direct" is deprecated in favour of method = "uniform".
type	character; type of residuals to use. Only "deviance", "response", and "pearson" residuals are allowed.
n_uniform	numeric; number of times to randomize uniform quantiles in the direct computation method (method = "uniform").
n_simulate	numeric; number of data sets to simulate from the estimated model when using the simulation method (method = "simulate").
seed	<pre>numeric; the random number seed to use for method = "simulate" and method = "uniform".</pre>
level	numeric; the coverage level for reference intervals. Must be strictly 0 < level < 1. Only used with method = "simulate".
ylab	character or expression; the label for the y axis. If not supplied, a suitable label will be generated.
xlab	character or expression; the label for the y axis. If not supplied, a suitable label will be generated.
title	character or expression; the title for the plot. See ggplot2::labs(). May be a vector, one per penalty.
subtitle	character or expression; the subtitle for the plot. See ggplot2::labs(). May be a vector, one per penalty.
caption	character or expression; the plot caption. See ggplot2::labs(). May be a vector, one per penalty.
ci_col	fill colour for the reference interval when method = "simulate".
ci_alpha	alpha transparency for the reference interval when method = "simulate".
point_col	colour of points on the QQ plot.
point_alpha	alpha transparency of points on the QQ plot.
line_col	colour used to draw the reference line.

Note

The wording used in mgcv::qq.gam() uses *direct* in reference to the simulated residuals method (method = "simulated"). To avoid confusion, method = "direct" is deprecated in favour of method = "uniform".

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References

The underlying methodology used when method is "simulate" or "uniform" is described in Augustin *et al* (2012):

Augustin, N.H., Sauleau, E.-A., Wood, S.N., (2012) On quantile quantile plots for generalized linear models. *Computational Statatistics and Data Analysis* **56**, 2404-2409 doi:10.1016/j.csda.2012.01.026.

See Also

mgcv::qq.gam for more details on the methods used.

Examples

```
load_mgcv()
## simulate binomial data...
dat \leftarrow data_sim("eg1", n = 200, dist = "binary", scale = .33, seed = 0)
p <- binomial()$linkinv(dat$f) # binomial p</pre>
n \leftarrow sample(c(1, 3), 200, replace = TRUE) # binomial n
dat <- transform(dat, y = rbinom(n, n, p), n = n)
m \leftarrow gam(y / n \sim s(x0) + s(x1) + s(x2) + s(x3),
  family = binomial, data = dat, weights = n,
  method = "REML"
## Q-Q plot; default using direct randomization of uniform quantiles
qq_plot(m)
## Alternatively use simulate new data from the model, which
## allows construction of reference intervals for the Q-Q plot
qq_plot(m,
  method = "simulate",
  seed = 42,
  point_col = "steelblue",
  point_alpha = 0.4
## ... or use the usual normality assumption
qq_plot(m, method = "normal")
```

ref_level

Return the reference or specific level of a factor

Description

Extracts the reference or a specific level the supplied factor, returning it as a factor with the same levels as the one supplied.

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Usage

```
ref_level(fct)
level(fct, level)
```

Arguments

fct factor; the factor from which the reference or specific level will be extracted.

level character; the specific level to extract in the case of level().

Value

A length 1 factor with the same levels as the supplied factor fct.

Examples

```
f <- factor(sample(letters[1:5], 100, replace = TRUE))
# the reference level
ref_level(f)
# a specific level
level(f, level = "b")
# note that the levels will always match the input factor
identical(levels(f), levels(ref_level(f)))
identical(levels(f), levels(level(f, "c")))</pre>
```

ref_sims

Reference simulation data

Description

A set of reference objects for testing data_sim().

Format

A named list of simulated data sets created by data_sim().

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```
rep_first_factor_value
```

Repeat the first level of a factor n times

Description

Function to repeat the first level of a factor n times and return this vector as a factor with the original levels intact

Usage

```
rep_first_factor_value(f, n)
```

Arguments

```
f a factor
```

n numeric; the number of times to repeat the first level of f

Value

A factor of length n with the levels of f, but whose elements are all the first level of f.

```
residuals_hist_plot Histogram of model residuals
```

Description

Histogram of model residuals

```
residuals_hist_plot(
  model,
  type = c("deviance", "pearson", "response"),
  n_bins = c("sturges", "scott", "fd"),
  ylab = NULL,
  xlab = NULL,
  title = NULL,
  subtitle = NULL,
  caption = NULL
)
```

Arguments

model	a fitted model. Currently only class "gam".
type	character; type of residuals to use. Only "deviance", "response", and "pearson" residuals are allowed.
n_bins	character or numeric; either the number of bins or a string indicating how to calculate the number of bins.
ylab	character or expression; the label for the y axis. If not supplied, a suitable label will be generated.
xlab	character or expression; the label for the y axis. If not supplied, a suitable label will be generated.
title	character or expression; the title for the plot. See ggplot2::labs().
subtitle	character or expression; the subtitle for the plot. See ggplot2::labs().
caption	character or expression; the plot caption. See ggplot2::labs().

 $residuals_linpred_plot$

Plot of residuals versus linear predictor values

Description

Plot of residuals versus linear predictor values

Usage

```
residuals_linpred_plot(
  model,
  type = c("deviance", "pearson", "response"),
  ylab = NULL,
  xlab = NULL,
  title = NULL,
  subtitle = NULL,
  caption = NULL,
  point_col = "black",
  point_alpha = 1,
  line_col = "red"
)
```

Arguments

model	a fitted model. Currently only class "gam".
type	character; type of residuals to use. Only "deviance", "response", and "pearson" residuals are allowed.
ylab	character or expression; the label for the y axis. If not supplied, a suitable label will be generated.

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xlab	character or expression; the label for the y axis. If not supplied, a suitable label will be generated.
title	character or expression; the title for the plot. See ggplot2::labs().
subtitle	character or expression; the subtitle for the plot. See ggplot2::labs().
caption	character or expression; the plot caption. See ggplot2::labs().
point_col	colour used to draw points in the plots. See graphics::par() section Color Specification. This is passed to the individual plotting functions, and therefore affects the points of all plots.
point_alpha	numeric; alpha transparency for points in plots.
line_col	colour specification for 1:1 line.

response_derivatives Derivatives on the response scale from an estimated GAM

Description

Derivatives on the response scale from an estimated GAM

```
response_derivatives(object, ...)
## Default S3 method:
response_derivatives(object, ...)
## S3 method for class 'gamm'
response_derivatives(object, ...)
## S3 method for class 'gam'
response_derivatives(
 object,
 focal = NULL,
 data = NULL,
 order = 1L,
  type = c("forward", "backward", "central"),
  scale = c("response", "linear_predictor"),
 method = c("gaussian", "mh", "inla", "user"),
 n = 100,
  eps = 1e-07,
 n_{sim} = 10000,
 level = 0.95,
 seed = NULL,
 mvn_method = c("mvnfast", "mgcv"),
)
```

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Arguments

object an R object to compute derivatives for.

arguments passed to other methods and on to fitted_samples() . . .

focal character; name of the focal variable. The response derivative of the response

> with respect to this variable will be returned. All other variables involved in the model will be held at constant values. This can be missing if supplying data, in which case, the focal variable will be identified as the one variable that is not

constant.

data a data frame containing the values of the model covariates at which to evaluate

the first derivatives of the smooths. If supplied, all but one variable must be held

at a constant value.

order numeric; the order of derivative.

character; the type of finite difference used. One of "forward", "backward", or type

"central".

scale character; should the derivative be estimated on the response or the linear pre-

dictor (link) scale? One of "response" (the default), or "linear predictor".

method character; which method should be used to draw samples from the posterior dis-

> tribution. "gaussian" uses a Gaussian (Laplace) approximation to the posterior. "mh" uses a Metropolis Hastings sample that alternates t proposals with proposals based on a shrunken version of the posterior covariance matrix. "inla" uses a variant of Integrated Nested Laplace Approximation due to Wood (2019), (currently not implemented). "user" allows for user-supplied posterior draws

(currently not implemented).

numeric; the number of points to evaluate the derivative at (if data is not supn

plied).

eps numeric; the finite difference.

n_sim integer; the number of simulations used in computing the simultaneous intervals. level

numeric; 0 < level < 1; the coverage level of the credible interval. The default

is 0.95 for a 95% interval.

seed numeric; a random seed for the simulations.

character; one of "mvnfast" or "mgcv". The default is uses mvnfast::rmvn(), mvn_method

which can be considerably faster at generate large numbers of MVN random values than mgcv::rmvn(), but which might not work for some marginal fits,

such as those where the covariance matrix is close to singular.

Value

A tibble, currently with the following variables:

- .row: integer, indexing the row of data each row in the output represents
- .focal: the name of the variable for which the partial derivative was evaluated,
- .derivative: the estimated partial derivative,
- .lower_ci: the lower bound of the confidence or simultaneous interval,
- .upper_ci: the upper bound of the confidence or simultaneous interval,
- · additional columns containing the covariate values at which the derivative was evaluated.

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Author(s)

Gavin L. Simpson

Examples

```
library("ggplot2")
library("patchwork")
load_mgcv()
df <- data_sim("eg1", dist = "negbin", scale = 0.25, seed = 42)</pre>
# fit the GAM (note: for execution time reasons using bam())
m \leftarrow bam(y \sim s(x0) + s(x1) + s(x2) + s(x3),
  data = df, family = nb(), method = "fREML"
# data slice through data along x2 - all other covariates will be set to
# typical values (value closest to median)
ds \leftarrow data_slice(m, x2 = evenly(x2, n = 100))
# fitted values along x2
fv <- fitted_values(m, data = ds)</pre>
# response derivatives - ideally n_sim = >10000
y_d <- response_derivatives(m,</pre>
  data = ds, type = "central", focal = "x2",
  eps = 0.01, seed = 21, n_sim = 1000
# draw fitted values along x2
p1 <- fv |>
  ggplot(aes(x = x2, y = .fitted)) +
  geom_ribbon(aes(ymin = .lower_ci, ymax = .upper_ci, y = NULL),
    alpha = 0.2
  ) +
  geom_line() +
  labs(
    title = "Estimated count as a function of x2",
    y = "Estimated count"
# draw response derivatives
p2 <- y_d |>
  ggplot(aes(x = x2, y = .derivative)) +
  geom_ribbon(aes(ymin = .lower_ci, ymax = .upper_ci), alpha = 0.2) +
  geom_line() +
  labs(
    title = "Estimated 1st derivative of estimated count",
    y = "First derivative"
# draw both panels
```

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```
p1 + p2 + plot_layout(nrow = 2)
```

rootogram

Rootograms to assess goodness of model fit

Description

A rootogram is a model diagnostic tool that assesses the goodness of fit of a statistical model. The observed values of the response are compared with those expected from the fitted model. For discrete, count responses, the frequency of each count (0, 1, 2, etc) in the observed data and expected from the conditional distribution of the response implied by the model are compared. For continuous variables, the observed and expected frequencies are obtained by grouping the data into bins. The rootogram is drawn using ggplot2::ggplot() graphics. The design closely follows Kleiber & Zeileis (2016).

Usage

```
rootogram(object, ...)
## S3 method for class 'gam'
rootogram(object, max_count = NULL, breaks = "Sturges", ...)
```

Arguments

object an R object

arguments passed to other methodsmax_countinteger; the largest count to consider

breaks for continuous responses, how to group the response. Can be anything that is

acceptable as the breaks argument of graphics::hist.default()

References

Kleiber, C., Zeileis, A., (2016) Visualizing Count Data Regressions Using Rootograms. *Am. Stat.* **70**, 296–303. doi:10.1080/00031305.2016.1173590

Examples

```
load_mgcv()

df <- data_sim("eg1", n = 1000, dist = "poisson", scale = 0.1, seed = 6)

# A poisson example
m <- gam(y ~ s(x0, bs = "cr") + s(x1, bs = "cr") + s(x2, bs = "cr") +
        s(x3, bs = "cr"), family = poisson(), data = df, method = "REML")
rg <- rootogram(m)
rg
draw(rg) # plot the rootogram</pre>
```

seq_min_max_eps

```
# A Gaussian example df <- data_sim("eg1", dist = "normal", seed = 2) m <- gam(y \sim s(x0) + s(x1) + s(x2) + s(x3), data = df, method = "REML") draw(rootogram(m, breaks = "FD"), type = "suspended")
```

seq_min_max_eps

Create a sequence of evenly-spaced values adjusted to accommodate a small adjustment

Description

Creates a sequence of n evenly-spaced values over the range $\min(x) - \max(x)$, where the minimum and maximum are adjusted such that they are always contained within the range of x when x may be shifted forwards or backwards by an amount related to eps. This is particularly useful in computing derivatives via finite differences where without this adjustment we may be predicting for values outside the range of the data and hence the conmstraints of the penalty.

Usage

```
seq_min_max_eps(x, n, order, type = c("forward", "backward", "central"), eps)
```

Arguments

X	numeric; vector over which evenly-spaced values are returned
n	numeric; the number of evenly-spaced values to return
order	integer; the order of derivative. Either 1 or 2 for first or second order derivatives
type	character; the type of finite difference used. One of "forward", "backward", or "central"
eps	numeric; the finite difference

Value

A numeric vector of length n.

shift_values 127

shift_values Shift numeric values in a data frame by an amount eps
--

Description

Shift numeric values in a data frame by an amount eps

Usage

```
shift_values(df, h, i, FUN = `+`, focal = NULL)
```

Arguments

df	a data frame or tibble.
h	numeric; the amount to shift values in df by.
i	logical; a vector indexing columns of df that should not be included in the shift.
FUN	function; a function to applut the shift. Typically + or
focal	character; the focal variable when computing partial derivatives. This allows shifting only the focal variable by eps.

simulate.gam

Simulate from the posterior distribution of a GAM

Description

Simulations from the posterior distribution of a fitted GAM model involve computing predicted values for the observation data for which simulated data are required, then generating random draws from the probability distribution used when fitting the model.

```
## S3 method for class 'gam'
simulate(
  object,
  nsim = 1,
  seed = NULL,
  data = newdata,
  weights = NULL,
    ...,
  newdata = NULL
)

## S3 method for class 'gamm'
simulate(
```

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```
object,
 nsim = 1,
  seed = NULL,
 data = newdata,
 weights = NULL,
 newdata = NULL
)
## S3 method for class 'scam'
simulate(
 object,
 nsim = 1,
 seed = NULL,
 data = newdata,
 weights = NULL,
 newdata = NULL
)
```

Arguments

object	a fitted GAM, typically the result of a call to mgcv::gam' or mgcv::gamm().
nsim	numeric; the number of posterior simulations to return.
seed	numeric; a random seed for the simulations.
data	data frame; new observations at which the posterior draws from the model should be evaluated. If not supplied, the data used to fit the model will be used for newdata, if available in object.
weights	numeric; a vector of prior weights. If newdata is null then defaults to object $["prior.weights"]]$, otherwise a vector of ones.
	arguments passed to methods. simulate.gam() and simulate.scam() pass on to predict.gam(). As such you can pass additional arguments such as terms, exclude, to select which model terms are included in the predictions. This may be useful, for example, for excluding the effects of random effect terms.
newdata	Deprecated. Use data instead.

Details

For simulate.gam() to function, the family component of the fitted model must contain, or be updateable to contain, the required random number generator. See mgcv::fix.family.rd().

Value

(Currently) A matrix with nsim columns.

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Author(s)

Gavin L. Simpson

Examples

```
load\_mgcv() dat <- data\_sim("eg1", n = 400, dist = "normal", scale = 2, seed = 2) m1 <- gam(y \sim s(x0) + s(x1) + s(x2) + s(x3), data = dat, method = "REML") sims <- simulate(m1, nsim = 5, seed = 42) head(sims)
```

smallAges

Lead-210 age-depth measurements for Small Water

Description

A dataset containing lead-210 based age depth measurements for the SMALL1 core from Small Water.

Format

A data frame with 12 rows and 7 variables.

Details

The variables are as follows:

- Depth
- Drymass
- Date
- Age
- Error
- SedAccRate
- SedPerCentChange

Source

Simpson, G.L. (Unpublished data).

smooth_coefs

smooths

Names of smooths in a GAM

Description

Names of smooths in a GAM

Usage

```
smooths(object)
## Default S3 method:
smooths(object)
## S3 method for class 'gamm'
smooths(object)
```

Arguments

object a fitted GAM or related model. Typically the result of a call to mgcv::gam(), mgcv::bam(), or mgcv::gamm().

smooth_coefs

Coefficients for a particular smooth

Description

Returns a vector of model coefficients of the parametric terms that represent the supplied smooth.

```
smooth_coefs(object, ...)
## S3 method for class 'gam'
smooth_coefs(object, select, term = deprecated(), ...)
## S3 method for class 'bam'
smooth_coefs(object, select, term = deprecated(), ...)
## S3 method for class 'gamm'
smooth_coefs(object, select, term = deprecated(), ...)
## S3 method for class 'gamm4'
smooth_coefs(object, select, term = deprecated(), ...)
```

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```
## S3 method for class 'list'
smooth_coefs(object, select, term = deprecated(), ...)
## S3 method for class 'mgcv.smooth'
smooth_coefs(object, model, ...)
## S3 method for class 'scam'
smooth_coefs(object, select, term = deprecated(), ...)
```

Arguments

object a fitted GAM(M) object, or, for the "mgcv.smooth" method, an object that inherits from class mgcv.smooth.

... arguments passed to other methods.

select character; the label of the smooth whose coefficients will be returned.

[Deprecated] Use select instead.

model a fitted GAM(M) object.

Value

A numeric vector of model coefficients.

Author(s)

Gavin L. Simpson

See Also

smooth_coef_indices() for extracting the indices of the coefficients for a particular smooth.

Examples

```
load_mgcv()
df <- data_sim("eg1", seed = 2)
m <- gam(y ~ s(x0) + s(x1) + s(x2) + s(x3), data = df, method = "REML")
## IGNORE_RDIFF_BEGIN
smooth_coefs(m, select = "s(x2)")
## IGNORE_RDIFF_END</pre>
```

smooth_data

smooth_coef_indices

Indices of the parametric terms for a particular smooth

Description

Returns a vector of indices of the parametric terms that represent the supplied smooth. Useful for extracting model coefficients and columns of their covariance matrix.

Usage

```
smooth_coef_indices(smooth)
```

Arguments

smooth

an object that inherits from class mgcv.smooth

Value

A numeric vector of indices.

Author(s)

Gavin L. Simpson

See Also

smooth_coefs() for extracting the coefficients for a particular smooth.

smooth_data

Generate regular data over the covariates of a smooth

Description

Generate regular data over the covariates of a smooth

```
smooth_data(
  model,
  id,
  n = 100,
  n_2d = NULL,
  n_3d = NULL,
  n_4d = NULL,
  offset = NULL,
  include_all = FALSE,
  var_order = NULL
)
```

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Arguments

model	a fitted model
id	the number ID of the smooth within model to process.
n	numeric; the number of new observations to generate.
n_2d	numeric; the number of new observations to generate for the second dimension of a 2D smooth. <i>Currently ignored</i> .
n_3d	numeric; the number of new observations to generate for the third dimension of a 3D smooth.
n_4d	numeric; the number of new observations to generate for the dimensions higher than 2 (!) of a kD smooth ($k \ge 4$). For example, if the smooth is a $4D$ smooth, each of dimensions 3 and 4 will get n_4d new observations.
offset	numeric; value of the model offset to use.
include_all	logical; include all covariates involved in the smooth? if FALSE, only the covariates involved in the smooth will be included in the returned data frame. If TRUE, a representative value will be included for all other covariates in the model that aren't actually used in the smooth. This can be useful if you want to pass the returned data frame on to mgcv::PredictMat().
var_order	character; the order in which the terms in the smooth should be processed. Only useful for tensor products with at least one 2d marginal smooth.

Examples

```
load_mgcv()
df <- data_sim("eg1", seed = 42)
m <- bam(y ~ s(x0) + s(x1) + s(x2) + s(x3), data = df)

# generate data over range of x1 for smooth s(x1)
smooth_data(m, id = 2)

# generate data over range of x1 for smooth s(x1), with typical value for # other covariates in the model
smooth_data(m, id = 2, include_all = TRUE)</pre>
```

 ${\tt smooth_dim}$

Dimension of a smooth

Description

Extracts the dimension of an estimated smooth.

smooth_estimates

Usage

```
smooth_dim(object)

## S3 method for class 'gam'
smooth_dim(object)

## S3 method for class 'gamm'
smooth_dim(object)

## S3 method for class 'mgcv.smooth'
smooth_dim(object)
```

Arguments

object an R object. See Details for list of supported objects.

Details

This is a generic function with methods for objects of class "gam", "gamm", and "mgcv.smooth".

Value

A numeric vector of dimensions for each smooth.

Author(s)

Gavin L. Simpson

smooth_estimates

Evaluate smooths at covariate values

Description

Evaluate a smooth at a grid of evenly spaced value over the range of the covariate associated with the smooth. Alternatively, a set of points at which the smooth should be evaluated can be supplied. smooth_estimates() is a new implementation of evaluate_smooth(), and replaces that function, which has been removed from the package.

```
smooth_estimates(object, ...)
## S3 method for class 'gam'
smooth_estimates(
  object,
  select = NULL,
  smooth = deprecated(),
```

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```
n = 100,
n_3d = 16,
n_4d = 4,
data = NULL,
unconditional = FALSE,
overall_uncertainty = TRUE,
dist = NULL,
unnest = TRUE,
partial_match = FALSE,
...
)
```

Arguments

object an object of class "gam" or "gamm".
... arguments passed to other methods.

select character; select which smooth's posterior to draw from. The default (NULL)

means the posteriors of all smooths in model wil be sampled from. If supplied,

a character vector of requested terms.

smooth [Deprecated] Use select instead.

n numeric; the number of points over the range of the covariate at which to evalu-

ate the smooth.

n_3d, n_4d numeric; the number of points over the range of last covariate in a 3D or 4D

smooth. The default is NULL which achieves the standard behaviour of using n points over the range of all covariate, resulting in n^d evaluation points, where d is the dimension of the smooth. For d > 2 this can result in very many evaluation points and slow performance. For smooths of d > 4, the value of n_4 will be used for all dimensions d > 4, unless this is NULL, in which case the default

behaviour (using n for all dimensions) will be observed.

data a data frame of covariate values at which to evaluate the smooth.

unconditional logical; should confidence intervals include the uncertainty due to smoothness

selection? If TRUE, the corrected Bayesian covariance matrix will be used.

overall_uncertainty

logical; should the uncertainty in the model constant term be included in the

standard error of the evaluate values of the smooth?

dist numeric; if greater than 0, this is used to determine when a location is too far

from data to be plotted when plotting 2-D smooths. The data are scaled into the unit square before deciding what to exclude, and dist is a distance within the

unit square. See mgcv::exclude.too.far() for further details.

unnest logical; unnest the smooth objects?

partial_match logical; in the case of character select, should select match partially against

smooths? If $partial_match = TRUE$, select must only be a single string, a

character vector of length 1.

Value

A data frame (tibble), which is of class "smooth_estimates".

smooth_label

Examples

```
load_mgcv()

dat <- data_sim("eg1", n = 400, dist = "normal", scale = 2, seed = 2)
m1 <- gam(y ~ s(x0) + s(x1) + s(x2) + s(x3), data = dat, method = "REML")

## evaluate all smooths
smooth_estimates(m1)

## or selected smooths
smooth_estimates(m1, select = c("s(x0)", "s(x1)"))</pre>
```

smooth_label

Extract the label for a smooth used by 'mgcv'

Description

The label 'mgcv' uses for smooths is useful in many contexts, including selecting smooths or labelling plots. smooth_label() extracts this label from an 'mgcv' smooth object, i.e. an object that inherits from class "mgcv.smooth". These would typically be found in the \$smooth component of a GAM fitted by mgcv::gam() or mgcv::bam(), or related functions.

Usage

```
smooth_label(object, ...)
## S3 method for class 'gam'
smooth_label(object, id, ...)
## S3 method for class 'mgcv.smooth'
smooth_label(object, ...)
```

Arguments

object an R object. Currently, methods for class "gam" and for mgcv smooth objects inheriting from class "mgcv.smooth" are supported.
... arguments passed to other methods.
id numeric; the indices of the smooths whose labels are to be extracted. If missing, labels for all smooths in the model are returned.

Value

A character vector.

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Examples

```
load_mgcv()
df <- data_sim("gwf2", n = 100)
m <- gam(y ~ s(x), data = df, method = "REML")

# extract the smooth
sm <- get_smooths_by_id(m, id = 1)[[1]]

# extract the label
smooth_label(sm)

# or directly on the fitted GAM
smooth_label(m$smooth[[1]])

# or extract labels by idex/position
smooth_label(m, id = 1)</pre>
```

smooth_samples

Posterior draws for individual smooths

Description

Returns draws from the posterior distributions of smooth functions in a GAM. Useful, for example, for visualising the uncertainty in individual estimated functions.

```
smooth_samples(model, ...)
## S3 method for class 'gam'
smooth_samples(
 model.
 select = NULL,
  term = deprecated(),
 n = 1,
 data = newdata,
 method = c("gaussian", "mh", "inla", "user"),
  seed = NULL,
  freq = FALSE,
  unconditional = FALSE,
  n_{cores} = 1L,
  n_vals = 200,
 burnin = 1000,
  thin = 1,
  t_df = 40,
  rw_scale = 0.25,
  rng_per_smooth = FALSE,
 draws = NULL,
```

smooth_samples

```
partial_match = NULL,
mvn_method = c("mvnfast", "mgcv"),
...,
newdata = NULL,
ncores = NULL
)
```

Arguments

model a fitted model of the supported types

arguments passed to other methods. For fitted_samples(), these are passed
on to mgcv::predict.gam(). For posterior_samples() these are passed on
to fitted_samples(). For predicted_samples() these are passed on to the

relevant simulate() method.

select character; select which smooth's posterior to draw from. The default (NULL)

means the posteriors of all smooths in model wil be sampled from. If supplied,

a character vector of requested terms.

term [Deprecated] Use select instead.

n numeric; the number of posterior samples to return.

data frame; new observations at which the posterior draws from the model

should be evaluated. If not supplied, the data used to fit the model will be used

for data, if available in model.

method character; which method should be used to draw samples from the posterior dis-

tribution. "gaussian" uses a Gaussian (Laplace) approximation to the posterior. "mh" uses a Metropolis Hastings sampler that alternates t proposals with proposals based on a shrunken version of the posterior covariance matrix. "inla" uses a variant of Integrated Nested Laplace Approximation due to Wood (2019), (currently not implemented). "user" allows for user-supplied posterior draws

(currently not implemented).

seed numeric; a random seed for the simulations.

freq logical; TRUE to use the frequentist covariance matrix of the parameter estima-

tors, FALSE to use the Bayesian posterior covariance matrix of the parameters.

unconditional logical; if TRUE (and freq == FALSE) then the Bayesian smoothing parameter

uncertainty corrected covariance matrix is used, if available.

n_cores number of cores for generating random variables from a multivariate normal

distribution. Passed to mvnfast::rmvn(). Parallelization will take place only if

OpenMP is supported (but appears to work on Windows with current R).

n_vals numeric; how many locations to evaluate the smooth at if data not supplied

burnin numeric; number of samples to discard as the burnin draws. Only used with

method = "mh".

thin numeric; the number of samples to skip when taking n draws. Results in thin *

n draws from the posterior being taken. Only used with method = "mh".

t_df numeric; degrees of freedom for t distribution proposals. Only used with method

= "mh".

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rw_scale numeric; Factor by which to scale posterior covariance matrix when generating

random walk proposals. Negative or non finite to skip the random walk step.

Only used with method = "mh".

rng_per_smooth logical; if TRUE, the behaviour of gratia version 0.8.1 or earlier is used, whereby

a separate call the the random number generator (RNG) is performed for each smooth. If FALSE, a single call to the RNG is performed for all model parame-

ters

draws matrix; user supplied posterior draws to be used when method = "user".

partial_match logical; should smooths be selected by partial matches with select? If TRUE,

select can only be a single string to match against.

mvn_method character; one of "mvnfast" or "mgcv". The default is uses mvnfast::rmvn(),

which can be considerably faster at generate large numbers of MVN random values than mgcv::rmvn(), but which might not work for some marginal fits,

such as those where the covariance matrix is close to singular.

newdata Deprecated: use data instead.

ncores Deprecated; use n_cores instead. The number of cores for generating random

variables from a multivariate normal distribution. Passed to mvnfast::rmvn(). Parallelization will take place only if OpenMP is supported (but appears to work

on Windows with current R).

Value

A tibble with additional classes "smooth_samples" and "posterior_samples".

For the "gam" method, the columns currently returned (not in this order) are:

- . smooth; character vector. Indicates the smooth function for that particular draw,
- .term; character vector. Similar to smooth, but will contain the full label for the smooth, to differentiate factor-by smooths for example.
- .by; character vector. If the smooth involves a by term, the by variable will be named here, NA_character_ otherwise.
- .row; integer. A vector of values seq_len(n_vals), repeated if n > 1L. Indexes the row in data for that particular draw.
- .draw; integer. A vector of integer values indexing the particular posterior draw that each row belongs to.
- .value; numeric. The value of smooth function for this posterior draw and covariate combination.
- xxx; numeric. A series of one or more columns containing data required for the smooth, named as per the variables involved in the respective smooth.
- Additional columns will be present in the case of factor by smooths, which will contain the level for the factor named in by_variable for that particular posterior draw.

Warning

The set of variables returned and their order in the tibble is subject to change in future versions. Don't rely on position.

smooth_terms

Author(s)

Gavin L. Simpson

Examples

```
load_mgcv()

dat <- data_sim("eg1", n = 400, seed = 2)

m1 <- gam(y ~ s(x0) + s(x1) + s(x2) + s(x3), data = dat, method = "REML")

sms <- smooth_samples(m1, select = "s(x0)", n = 5, seed = 42)

sms

## A factor by example (with a spurious covariate x0)
dat <- data_sim("eg4", n = 1000, seed = 2)

## fit model...

m2 <- gam(y ~ fac + s(x2, by = fac) + s(x0), data = dat)

sms <- smooth_samples(m2, n = 5, seed = 42)
draw(sms)</pre>
```

smooth_terms

List the variables involved in smooths

Description

[Experimental]

Usage

```
smooth_terms(object, ...)
```

Arguments

```
object an R object the result of a call to mgcv::gam(), mgcv::bam(), or mgcv::gamm(), or that inherits from classes "gam" or "mgcv.smooth", or "fs.interaction".

... arguments passed to other methods. Currently unused.
```

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smooth_type

Determine the type of smooth and return it n a human readable form

Description

Determine the type of smooth and return it n a human readable form

```
smooth_type(smooth)
## Default S3 method:
smooth_type(smooth)
## S3 method for class 'tprs.smooth'
smooth_type(smooth)
## S3 method for class 'ts.smooth'
smooth_type(smooth)
## S3 method for class 'cr.smooth'
smooth_type(smooth)
## S3 method for class 'cs.smooth'
smooth_type(smooth)
## S3 method for class 'cyclic.smooth'
smooth_type(smooth)
## S3 method for class 'pspline.smooth'
smooth_type(smooth)
## S3 method for class 'cpspline.smooth'
smooth_type(smooth)
## S3 method for class 'Bspline.smooth'
smooth_type(smooth)
## S3 method for class 'duchon.spline'
smooth_type(smooth)
## S3 method for class 'fs.interaction'
smooth_type(smooth)
## S3 method for class 'sz.interaction'
smooth_type(smooth)
```

smooth_type

```
## S3 method for class 'gp.smooth'
smooth_type(smooth)
## S3 method for class 'mrf.smooth'
smooth_type(smooth)
## S3 method for class 'random.effect'
smooth_type(smooth)
## S3 method for class 'sw'
smooth_type(smooth)
## S3 method for class 'sf'
smooth_type(smooth)
## S3 method for class 'soap.film'
smooth_type(smooth)
## S3 method for class 't2.smooth'
smooth_type(smooth)
## S3 method for class 'sos.smooth'
smooth_type(smooth)
## S3 method for class 'tensor.smooth'
smooth_type(smooth)
## S3 method for class 'mpi.smooth'
smooth_type(smooth)
## S3 method for class 'mpd.smooth'
smooth_type(smooth)
## S3 method for class 'cx.smooth'
smooth_type(smooth)
## S3 method for class 'cv.smooth'
smooth_type(smooth)
## S3 method for class 'micx.smooth'
smooth_type(smooth)
## S3 method for class 'micv.smooth'
smooth_type(smooth)
## S3 method for class 'mdcx.smooth'
smooth_type(smooth)
```

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```
## S3 method for class 'mdcv.smooth'
smooth_type(smooth)

## S3 method for class 'miso.smooth'
smooth_type(smooth)

## S3 method for class 'mifo.smooth'
smooth_type(smooth)
```

Arguments

smooth an object inheriting from class mgcv.smooth.

spline_values

Evaluate a spline at provided covariate values

Description

Evaluate a spline at provided covariate values

Usage

```
spline_values(
   smooth,
   data,
   model,
   unconditional,
   overall_uncertainty = TRUE,
   frequentist = FALSE
)
```

Arguments

smooth currently an object that inherits from class mgcv.smooth.

data a data frame of values to evaluate smooth at.

model a fitted model; currently only mgcv::gam() and mgcv::bam() models are su-

ported.

unconditional logical; should confidence intervals include the uncertainty due to smoothness

selection? If TRUE, the corrected Bayesian covariance matrix will be used.

overall_uncertainty

logical; should the uncertainty in the model constant term be included in the

standard error of the evaluate values of the smooth?

frequentist logical; use the frequentist covariance matrix?

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term_names

Extract names of all variables needed to fit a GAM or a smooth

Description

Extract names of all variables needed to fit a GAM or a smooth

Usage

```
term_names(object, ...)
## S3 method for class 'gam'
term_names(object, ...)
## S3 method for class 'mgcv.smooth'
term_names(object, ...)
## S3 method for class 'gamm'
term_names(object, ...)
```

Arguments

object a fitted GAM object (inheriting from class "gam" or an mgcv::smooth.construct smooth object, inheriting from class "mgcv.smooth".

... arguments passed to other methods. Not currently used.

Value

A vector of variable names required for terms in the model

term_variables

Names of variables involved in a specified model term

Description

Given the name (a term label) of a term in a model, returns the names of the variables involved in the term.

```
term_variables(object, term, ...)
## S3 method for class 'terms'
term_variables(object, term, ...)
```

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```
## S3 method for class 'gam'
term_variables(object, term, ...)
## S3 method for class 'bam'
term_variables(object, term, ...)
```

Arguments

object an R object on which method dispatch is performed

term character; the name of a model term, in the sense of attr(terms(object),

"term.labels"). Currently not checked to see if the term exists in the model.

... arguments passed to other methods.

Value

A character vector of variable names.

theta

General extractor for additional parameters in mgcv models

Description

General extractor for additional parameters in mgcv models

Usage

```
theta(object, ...)
## S3 method for class 'gam'
theta(object, transform = TRUE, ...)
```

Arguments

object a fitted model

... arguments passed to other methods.

transform logical; transform to the natural scale of the parameter

Value

Returns a numeric vector of additional parameters

tidy_basis

Examples

```
load_mgcv()
df <- data_sim("eg1", dist = "poisson", seed = 42, scale = 1 / 5)
m <- gam(y ~ s(x0) + s(x1) + s(x2) + s(x3),
    data = df, method = "REML",
    family = nb()
)
p <- theta(m)</pre>
```

tidy_basis

A tidy basis representation of a smooth object

Description

Takes an object of class mgcv. smooth and returns a tidy representation of the basis.

Usage

```
tidy_basis(smooth, data = NULL, at = NULL, coefs = NULL, p_ident = NULL)
```

Arguments

smooth	a smooth object of or inheriting from class "mgcv.smooth". Typically, such objects are returned as part of a fitted GAM or GAMM in the \$smooth component of the model object or the \$gam\$smooth component if the model was fitted by mgcv::gamm() or gamm4::gamm4().
data	a data frame containing the variables used in smooth.
at	a data frame containing values of the smooth covariate(s) at which the basis should be evaluated.
coefs	numeric; an optional vector of coefficients for the smooth
p_ident	logical vector; only used for handling scam::scam() smooths.

Value

A tibble.

Author(s)

Gavin L. Simpson

too_far

Examples

```
load_mgcv()

df <- data_sim("eg1", n = 400, seed = 42)

# fit model

m <- gam(y ~ s(x0) + s(x1) + s(x2) + s(x3), data = df, method = "REML")

# tidy representation of a basis for a smooth definition

# extract the smooth

sm <- get_smooth(m, "s(x2)")

# get the tidy basis - need to pass where we want it to be evaluated bf <- tidy_basis(sm, at = df)

# can weight the basis by the model coefficients for this smooth bf <- tidy_basis(sm, at = df, coefs = smooth_coefs(sm, model = m))</pre>
```

too_far

Exclude values that lie too far from the support of data

Description

Identifies pairs of covariate values that lie too far from the original data. The function is currently a basic wrapper around mgcv::exclude.too.far().

Usage

```
too_far(x, y, ref_1, ref_2, dist = NULL)
```

Arguments

x, y	numeric; vector of values of the covariates to compare with the observed data
ref_1, ref_2	numeric; vectors of covariate values that represent the reference against which $x1$ and $x2$ are compared
dist	if supplied, a numeric vector of length 1 representing the distance from the data beyond which an observation is excluded. For example, you want to exclude values that lie further from an observation than 10% of the range of the observed data, use 0.1.

Value

Returns a logical vector of the same length as x1.

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too_far_to_na	Set rows of data to NA if the lie too far from a reference set of values

Description

Set rows of data to NA if the lie too far from a reference set of values

Usage

```
too_far_to_na(smooth, input, reference, cols, dist = NULL)
```

Arguments

smooth	an mgcv smooth object
input	data frame containing the input observations and the columns to be set to NA
reference	data frame containing the reference values
cols	character vector of columns whose elements will be set to NA if the data lies too far from the reference set
dist	numeric, the distance from the reference set beyond which elements of input will be set to ${\sf NA}$

to_na	Sets the elements of vector to NA

Description

Given a vector i indexing the elements of x, sets the selected elements of x to NA.

Usage

```
to_na(x, i)
```

Arguments

x vector of values

i vector of values used to subset x

Value

Returns x with possibly some elements set to NA

transform_fun 149

transform_fun	ying a
---------------	--------

Description

Transform estimated values and confidence intervals by applying a function

Usage

```
transform_fun(object, fun = NULL, ...)

## S3 method for class 'smooth_estimates'
transform_fun(object, fun = NULL, constant = NULL, ...)

## S3 method for class 'smooth_samples'
transform_fun(object, fun = NULL, constant = NULL, ...)

## S3 method for class 'mgcv_smooth'
transform_fun(object, fun = NULL, constant = NULL, ...)

## S3 method for class 'evaluated_parametric_term'
transform_fun(object, fun = NULL, constant = NULL, ...)

## S3 method for class 'parametric_effects'
transform_fun(object, fun = NULL, constant = NULL, ...)

## S3 method for class 'tbl_df'
transform_fun(object, fun = NULL, column = NULL, constant = NULL, ...)
```

Arguments

object an object to apply the transform function to.

fun the function to apply.

. . . additional arguments passed to methods.

constant numeric; a constant to apply before transformation.

column character; for the "tbl_df" method, which column to transform.

Value

Returns object but with the estimate and upper and lower values of the confidence interval transformed via the function.

Author(s)

Gavin L. Simpson

user_draws

typical_values

Typical values of model covariates

Description

Typical values of model covariates

Usage

```
typical_values(object, ...)
## S3 method for class 'gam'
typical_values(
  object,
  vars = everything(),
  envir = environment(formula(object)),
  data = NULL,
  ...
)

## S3 method for class 'data.frame'
typical_values(object, vars = everything(), ...)
```

Arguments

object	a fitted GAM(M) model.
	arguments passed to other methods.
vars	terms to include or exclude from the returned object. Uses tidyselect principles.
envir	the environment within which to recreate the data used to fit object.
data	an optional data frame of data used to fit the model if reconstruction of the data from the model doesn't work.

user_draws

Handle user-supplied posterior draws

Description

Handle user-supplied posterior draws

Usage

```
user_draws(model, draws, ...)
## S3 method for class 'gam'
user_draws(model, draws, index = NULL, ...)
```

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Arguments

model	a fitted R model. Currently only models fitted by mgcv::gam() or mgcv::bam(), or return an object that <i>inherits</i> from such objects are supported. Here, "inherits" is used in a loose fashion; models fitted by scam::scam() are support even though those models don't strictly inherit from class "gam" as far as inherits() is concerned.
draws	matrix; user supplied posterior draws to be used when method = "user".
	arguments passed to methods.
index	a vector to index (subset) the columns of draws.

Details

The supplied draws must be a matrix (currently), with 1 column per model coefficient, and 1 row per posterior draw. The "gam" method has argument index, which can be used to subset (select) coefficients (columns) of draws. index can be any valid way of selecting (indexing) columns of a matrix. index is useful if you have a set of posterior draws for the entire model (say from mgcv::gam.mh()) and you wish to use those draws for an individual smooth, via smooth_samples().

variance_comp

Variance components of smooths from smoothness estimates

Description

A wrapper to mgcv::gam.vcomp() which returns the smoothing parameters expressed as variance components.

Usage

```
variance_comp(object, ...)
## S3 method for class 'gam'
variance_comp(object, rescale = TRUE, coverage = 0.95, ...)
```

Arguments

object	an R object. Currently only models fitted by $mgcv::gam()$ or $mgcv::bam()$ are supported.
	arguments passed to other methods
rescale	logical; for numerical stability reasons the penalty matrices of smooths are rescaled before fitting. If rescale = TRUE, this rescaling is undone, resulting in variance components that are on their original scale. This is needed if comparing with other mixed model software, such as lmer().
coverage	numeric; a value between 0 and 1 indicating the (approximate) coverage of the

confidence interval that is returned.

which_smooths

Details

This function is a wrapper to mgcv::gam.vcomp() which performs three additional services

- it suppresses the annoying text output that mgcv::gam.vcomp() prints to the terminal,
- returns the variance of each smooth as well as the standard deviation, and
- returns the variance components as a tibble.

vars_from_label

Returns names of variables from a smooth label

Description

Returns names of variables from a smooth label

Usage

```
vars_from_label(label)
```

Arguments

label

character; a length 1 character vector containing the label of a smooth.

Examples

```
vars_from_label("s(x1)")
vars_from_label("t2(x1,x2,x3)")
```

which_smooths

Identify a smooth term by its label

Description

Identify a smooth term by its label

Usage

```
which_smooths(object, ...)
## Default S3 method:
which_smooths(object, ...)
## S3 method for class 'gam'
which_smooths(object, terms, ...)
## S3 method for class 'bam'
```

worm_plot 153

```
which_smooths(object, terms, ...)
## S3 method for class 'gamm'
which_smooths(object, terms, ...)
```

Arguments

object a fitted GAM.

... arguments passed to other methods.

terms character; one or more (partial) term labels with which to identify required

smooths.

worm_plot

Worm plot of model residuals

Description

Worm plot of model residuals

Usage

```
worm_plot(model, ...)
## S3 method for class 'gam'
worm_plot(
 model,
 method = c("uniform", "simulate", "normal", "direct"),
  type = c("deviance", "response", "pearson"),
  n_uniform = 10,
  n_simulate = 50,
 level = 0.9,
 ylab = NULL,
  xlab = NULL,
  title = NULL,
  subtitle = NULL,
  caption = NULL,
  ci_col = "black",
  ci_alpha = 0.2,
  point_col = "black",
  point_alpha = 1,
  line_col = "red",
)
## S3 method for class 'glm'
worm_plot(model, ...)
```

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```
## S3 method for class 'lm'
worm_plot(model, ...)
```

Arguments

model a fitted model. Currently models inheriting from class "gam", as well as classes

"glm" and "lm" from calls to stats::glm or stats::lm are supported.

... arguments passed ot other methods.

method character; method used to generate theoretical quantiles. The default is "uniform",

which generates reference quantiles using random draws from a uniform distribution and the inverse cummulative distribution function (CDF) of the fitted values. The reference quantiles are averaged over n_uniform draws. "simulate" generates reference quantiles by simulating new response data from the model at the observed values of the covariates, which are then residualised to generate reference quantiles, using n_simulate simulated data sets. "normal" generates reference quantiles using the standard normal distribution. "uniform" is more computationally efficient, but "simulate" allows reference bands to be drawn on the QQ-plot. "normal" should be avoided but is used as a fall back if a random number generator ("simulate") or the inverse of the CDF are not available from the family used during model fitting ("uniform"").

Note that method = "direct" is deprecated in favour of method = "uniform".

type character; type of residuals to use. Only "deviance", "response", and "pearson"

residuals are allowed.

n_uniform numeric; number of times to randomize uniform quantiles in the direct compu-

tation method (method = "uniform").

n_simulate numeric; number of data sets to simulate from the estimated model when using

the simulation method (method = "simulate").

level numeric; the coverage level for reference intervals. Must be strictly 0 < level < 1.

Only used with method = "simulate".

ylab character or expression; the label for the y axis. If not supplied, a suitable label

will be generated.

xlab character or expression; the label for the y axis. If not supplied, a suitable label

will be generated.

title character or expression; the title for the plot. See ggplot2::labs(). May be a

vector, one per penalty.

subtitle character or expression; the subtitle for the plot. See ggplot2::labs(). May

be a vector, one per penalty.

caption character or expression; the plot caption. See ggplot2::labs(). May be a

vector, one per penalty.

ci_col fill colour for the reference interval when method = "simulate".

ci_alpha alpha transparency for the reference interval when method = "simulate".

point_col colour of points on the QQ plot.

point_alpha alpha transparency of points on the QQ plot.
line_col colour used to draw the reference line.

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Note

The wording used in mgcv::qq.gam() uses *direct* in reference to the simulated residuals method (method = "simulated"). To avoid confusion, method = "direct" is deprecated in favour of method = "uniform".

Examples

```
load_mgcv()
## simulate binomial data...
dat <- data_sim("eg1", n = 200, dist = "binary", scale = .33, seed = 0)</pre>
p <- binomial()$linkinv(dat$f) # binomial p</pre>
n \leftarrow sample(c(1, 3), 200, replace = TRUE) # binomial n
dat <- transform(dat, y = rbinom(n, n, p), n = n)</pre>
m \leftarrow gam(y / n \sim s(x0) + s(x1) + s(x2) + s(x3),
  family = binomial, data = dat, weights = n,
  method = "REML"
## Worm plot; default using direct randomization of uniform quantiles
## Note no reference bands are drawn with this method.
worm_plot(m)
## Alternatively use simulate new data from the model, which
## allows construction of reference intervals for the Q-Q plot
worm_plot(m,
  method = "simulate", point_col = "steelblue",
  point_alpha = 0.4
## ... or use the usual normality assumption
worm_plot(m, method = "normal")
```

zooplankton

Madison lakes zooplankton data

Description

The Madison lake zooplankton data are from a long-term study in seasonal dynamics of zooplankton, collected by the Richard Lathrop. The data were collected from a chain of lakes in Wisconsin (Mendota, Monona, Kegnonsa, and Waubesa) approximately bi-weekly from 1976 to 1994. They consist of samples of the zooplankton communities, taken from the deepest point of each lake via vertical tow. The data are provided by the Wisconsin Department of Natural Resources and their collection and processing are fully described in Lathrop (2000).

Format

A data frame

zooplankton

Details

Each record consists of counts of a given zooplankton taxon taken from a subsample from a single vertical net tow, which was then scaled to account for the relative volume of subsample versus the whole net sample and the area of the net tow and rounded to the nearest 1000 to give estimated population density per m2 for each taxon at each point in time in each sampled lake.

Source

Pedersen EJ, Miller DL, Simpson GL, Ross N. 2018. Hierarchical generalized additive models: an introduction with mgcv. *PeerJ Preprints* **6**:e27320v1 doi:10.7287/peerj.preprints.27320v1.

References

Lathrop RC. (2000). Madison Wisonsin Lakes Zooplankton 1976–1994. Environmental Data Initiative.

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