

Package ‘vinereg’

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Type Package

Title D-Vine Quantile Regression

Version 0.7.0

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Description Implements D-vine quantile regression models with parametric or nonparametric pair-copulas. See Kraus and Czado (2017) <doi:10.1016/j.csd.2016.12.009> and Schallhorn et al. (2017) <arXiv:1705.08310>.

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LazyData TRUE

Imports rvinecopulib (>= 0.5.0.1.0), kde1d (>= 1.0.2), Rcpp, assertthat

LinkingTo rvinecopulib, RcppEigen, Rcpp, BH, wdm, RcppThread, kde1d

RoxygenNote 7.0.0

NeedsCompilation yes

Suggests knitr, rmarkdown, ggplot2, PivotalR, quantreg, tidyr, dplyr, purrr, scales, mgcv, testthat, covr

VignetteBuilder knitr

URL <https://tnagler.github.io/vinereg>

BugReports <https://github.com/tnagler/vinereg/issues>

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cpit	<i>Conditional probability integral transform</i>
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Description

Calculates the conditional distribution of the response given the covariates.

Usage

```
cpit(object, newdata, cores = 1)
```

Arguments

object	an object of class vinereg.
newdata	matrix of response and covariate values for which to compute the conditional distribution.
cores	integer; the number of cores to use for computations.

Examples

```
# simulate data
x <- matrix(rnorm(500), 250, 2)
y <- x %*% c(1, -2)
dat <- data.frame(y = y, x = x, z = as.factor(rbinom(250, 2, 0.5)))

# fit vine regression model
fit <- vinereg(y ~ ., dat)

hist(cpit(fit, dat)) # should be approximately uniform
```

plot_effects	<i>Plot marginal effects of a D-vine regression model</i>
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Description

The marginal effects of a variable is the expected effect, where expectation is meant with respect to all other variables.

Usage

```
plot_effects(object, alpha = c(0.1, 0.5, 0.9), vars = object$order)
```

Arguments

object	a vinereg object
alpha	vector of quantile levels.
vars	vector of variable names.

Examples

```
# simulate data
x <- matrix(rnorm(300), 100, 2)
y <- x %*% c(1, -2)
dat <- data.frame(y = y, x = x, z = as.factor(rbinom(100, 2, 0.5)))

# fit vine regression model
fit <- vinereg(y ~ ., dat)
plot_effects(fit)
```

predict.vinereg	<i>Predict conditional mean and quantiles from a D-vine regression model</i>
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Description

Predict conditional mean and quantiles from a D-vine regression model

Usage

```
## S3 method for class 'vinereg'
predict(object, newdata, alpha = 0.5, cores = 1, ...)

## S3 method for class 'vinereg'
fitted(object, alpha = 0.5, ...)
```

Arguments

object	an object of class <code>vinereg</code> .
newdata	matrix of covariate values for which to predict the quantile.
alpha	vector of quantile levels; NA predicts the mean based on an average of the 1:10 / 11-quantiles.
cores	integer; the number of cores to use for computations.
...	unused.

Value

A data.frame of quantiles where each column corresponds to one value of alpha.

See Also

[vinereg](#)

Examples

```
# simulate data
x <- matrix(rnorm(200), 100, 2)
y <- x %*% c(1, -2)
dat <- data.frame(y = y, x = x, z = as.factor(rbinom(100, 2, 0.5)))

# fit vine regression model
(fit <- vinereg(y ~ ., dat))

# inspect model
summary(fit)
plot_effects(fit)

# model predictions
mu_hat <- predict(fit, newdata = dat, alpha = NA) # mean
med_hat <- predict(fit, newdata = dat, alpha = 0.5) # median

# observed vs predicted
plot(cbind(y, mu_hat))

## fixed variable order (no selection)
(fit <- vinereg(y ~ ., dat, order = c("x.2", "x.1", "z.1")))
```

vinereg

D-vine regression models

Description

Sequential estimation of a regression D-vine for the purpose of quantile prediction as described in Kraus and Czado (2017).

Usage

```
vinereg(
  formula,
  data,
  family_set = "parametric",
  selcrit = "aic",
  order = NA,
  par_1d = list(),
  weights = numeric(),
  cores = 1,
  ...
)
```

Arguments

<code>formula</code>	an object of class "formula"; same as <code>lm()</code> .
<code>data</code>	data frame (or object coercible by <code>as.data.frame()</code>) containing the variables in the model.
<code>family_set</code>	see <code>family_set</code> argument of <code>rvinecopulib::bicop()</code> .
<code>selcrit</code>	selection criterion based on conditional log-likelihood. "loglik" (default) imposes no correction; other choices are "aic" and "bic".
<code>order</code>	the order of covariates in the D-vine, provided as vector of variable names (after calling <code>vinereg:::expand_factors(model.frame(formula, data))</code>); selected automatically if <code>order = NA</code> (default).
<code>par_1d</code>	list of options passed to <code>kde1d::kde1d()</code> , must be one value for each margin, e.g. <code>list(xmin = c(0, 0, NaN))</code> if the response and first covariate have non-negative support.
<code>weights</code>	optional vector of weights for each observation.
<code>cores</code>	integer; the number of cores to use for computations.
<code>...</code>	further arguments passed to <code>rvinecopulib::bicop()</code> .

Details

If discrete variables are declared as `ordered()` or `factor()`, they are handled as described in Panagiotelis et al. (2012). This is different from previous version where the data was jittered before fitting.

Value

An object of class `vinereg`. It is a list containing the elements

formula the formula used for the fit.

selcrit criterion used for variable selection.

model_frame the data used to fit the regression model.

margins list of marginal models fitted by `kde1d::kde1d()`.

vine an `rvinecopulib::vinecop_dist()` object containing the fitted D-vine.

stats fit statistics such as conditional log-likelihood/AIC/BIC and p-values for each variable's contribution.

order order of the covariates chosen by the variable selection algorithm.

selected_vars indices of selected variables.

Use `predict.vinereg()` to predict conditional quantiles. `summary.vinereg()` shows the contribution of each selected variable with the associated p-value derived from a likelihood ratio test.

References

Kraus and Czado (2017), D-vine copula based quantile regression, *Computational Statistics and Data Analysis*, 110, 1-18

Panagiotelis, A., Czado, C., & Joe, H. (2012). Pair copula constructions for multivariate discrete data. *Journal of the American Statistical Association*, 107(499), 1063-1072.

See Also

[predict.vinereg](#)

Examples

```
# simulate data
x <- matrix(rnorm(300), 100, 2)
y <- x %*% c(1, -2)
dat <- data.frame(y = y, x = x, z = as.factor(rbinom(100, 2, 0.5)))

# fit vine regression model
(fit <- vinereg(y ~ ., dat))

# inspect model
summary(fit)
plot_effects(fit)

# model predictions
mu_hat <- predict(fit, newdata = dat, alpha = NA) # mean
med_hat <- predict(fit, newdata = dat, alpha = 0.5) # median

# observed vs predicted
plot(cbind(y, mu_hat))

## fixed variable order (no selection)
(fit <- vinereg(y ~ ., dat, order = c("x.2", "x.1", "z.1")))
```

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