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Generalized additive models (smoothing part 6)

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In statistics, the class of vector generalized linear models (VGLMs) was proposed to enlarge the scope of models catered for by generalized linear models (GLMs). In particular, VGLMs allow for response variables outside the classical exponential family and for more than one parameter.

Vector generalized linear model - Wikipedia

"This book, a much larger and more flexible statistical framework is presented that has greatly expanded generalized linear models for regression modeling, which centers on vector generalized linear models (VGLMs), vector generalized additive models (VGAMs), and their variants with implementation in R. ... book can serve as a textbook for senior undergraduate or first-year postgraduate courses on generalized linear models or categorical data analysis.

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Data-driven GLMs, in the form of generalized additive models (GAMs), are also largely confined to the exponential family. This book treats distributions and classical models as generalized regression models, and the result is a much broader application base for GLMs and GAMs.

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Vector Generalized Linear and Additive Models: With an ...

In statistics, a generalized additive model (GAM) is a generalized linear model in which the linear predictor depends linearly on unknown smooth functions of some predictor variables, and interest focuses on inference about these smooth functions. GAMs were originally developed by Trevor Hastie and Robert Tibshirani to blend properties of generalized linear models with additive models.

Generalized additive model - Wikipedia

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Vector Generalized Linear and Additive Models : Thomas W ...

Data-driven GLMs, in the form of generalized additive models (GAMs), are also largely confined to the exponential family. This book treats distributions and classical models as generalized regression models, and the result is a much broader application base for GLMs and GAMs. ... It may also serve as a reference on vector generalized linear ...

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SUMMARY. Vector smoothing is used to extend the class of generalized additive models in a very natural way to include a class of multivariate regression models. The resulting models are called 'vector generalized additive models'. The class of models for which the methodology gives generalized additive extensions includes the multiple logistic regression model for nominal responses, the continuation ratio model and the proportional and non?proportional odds models for ordinal responses ...

Vector Generalized Additive Models - Yee - 1996 - Journal ...

Using the vector generalized linear and additive model (VGLM/VGAM) framework, we transform certain prespecified quantiles to become linear or additive predictors. Our parametric quantile regression approach adopts VGLMs/VGAMs because they can handle multiple linear predictors and encompass many distributions beyond the exponential family.

New Link Functions for Distribution-Specific Quantile ...

For one response/species, by default, the three linear/additive predictors for zanegbinomial () are (logit (pobs0), log (munb), log (k))^T. This vector is recycled for multiple species. The VGAM family function zanegbinomialff () has a few changes compared to zanegbinomial () .

zanegbinomial: Zero-Altered Negative Binomial Distribution ...

Vector generalized linear and additive extreme value models. Extremes, 10, 1–19. Coles, S. (2001). An Introduction to Statistical Modeling of Extreme Values.