

# Package ‘TSVC’

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**Type** Package

**Title** Tree-Structured Modelling of Varying Coefficients

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**Author** Moritz Berger

**Depends** plotrix, mgcv

**Suggests** AER

**Maintainer** Moritz Berger <moritz.berger@imbie.uni-bonn.de>

## Description

Fitting tree-structured varying coefficient models (Berger et al. (2019), <[doi:10.1007/s11222-018-9804-8](https://doi.org/10.1007/s11222-018-9804-8)>). Simultaneous detection of covariates with varying coefficients and effect modifiers that induce varying coefficients if they are present.

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`plot.TSVC`*Plotting of Varying Coefficient Trees*

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**Description**

Visualization of trees of effects of covariates that vary with the values of one or several effect modifiers.

**Usage**

```
## S3 method for class 'TSVC'
plot(
  x,
  variable,
  cex.lines = 2,
  cex.branches = 1,
  cex.coefs = 1,
  cex.main = 1,
  title = NULL,
  ...
)
```

**Arguments**

<code>x</code>	object of class <code>TSVC</code> .
<code>variable</code>	name of the variable, for which the tree shall be plotted.
<code>cex.lines</code>	width of branches of the tree.
<code>cex.branches</code>	size of the labels of the tree.
<code>cex.coefs</code>	size of the coefficients in the terminal nodes of the tree.
<code>cex.main</code>	size of the title of the tree.
<code>title</code>	optional title, which is added to the tree; if <code>title=NULL</code> the title is the name of the variable in the data.
<code>...</code>	further arguments passed to or from other methods.

**Author(s)**

Moritz Berger <Moritz.Berger@imbie.uni-bonn.de>  
<https://www.imbie.uni-bonn.de/personen/dr-moritz-berger/>

**References**

Berger, M., G. Tutz and M. Schmid (2019). Tree-Structured Modelling of Varying Coefficients. *Statistics and Computing* 29, 217-229, <https://doi.org/10.1007/s11222-018-9804-8>.

**See Also**

[TSVC](#), [predict.TSVC](#), [summary.TSVC](#)

**Examples**

```
# Swiss Labour Market
library(AER)
data("SwissLabor")

# recode factors
sl <- SwissLabor
sl$participation <- as.numeric(sl$participation)-1
sl$foreign <- as.numeric(sl$foreign)-1

## Not run:
fit1 <- TSVC(participation~income+age, data=sl, family=binomial(link="logit"),
             nperm=1000, trace=TRUE)
plot(fit1, "income")

## End(Not run)
```

---

predict.TSVC

*Prediction from Varying Coefficient Trees*

---

**Description**

Obtains predictions from a fitted TSVC object.

**Usage**

```
## S3 method for class 'TSVC'
predict(object, X_new = NULL, ...)
```

**Arguments**

object	a fitted object of class <a href="#">TSVC</a> .
X_new	optionally, data frame of class <a href="#">data.frame</a> which contains the variables with which to predict. If NULL, the fitted linear predictors are use.
...	further arguments passed to <a href="#">predict.glm</a> .

**Details**

`predict.TSVC` is a wrapper function of `predict.glm`, which obtains predictions for objects of class [glm](#). Further arguments can be passed to `predict.glm` via the `'...'`-argument.

**Author(s)**

Moritz Berger <moritz.berger@imbie.uni-bonn.de>  
<https://www.imbie.uni-bonn.de/personen/dr-moritz-berger/>

**References**

Berger, M., G. Tutz and M. Schmid (2019). Tree-Structured Modelling of Varying Coefficients. *Statistics and Computing* 29, 217-229, <https://doi.org/10.1007/s11222-018-9804-8>.

**See Also**

[TSVC](#), [plot.TSVC](#), [summary.TSVC](#)

**Examples**

```
# Swiss Labour Market
library(AER)
data("SwissLabor")

# recode factors
sl <- SwissLabor
sl$participation <- as.numeric(sl$participation)-1
sl$foreign      <- as.numeric(sl$foreign)-1

X_new <- data.frame("income"=c(10,12), "age"=c(4.5,5.8))

## Not run:
fit1 <- TSVC(participation~income+age, data=sl, family=binomial(link="logit"),
             nperm=1000, trace=TRUE)
predict(fit1, X_new, type="response")

## End(Not run)
```

---

summary.TSVC

*Summary of Tree-Structured Varying Coefficient Models*


---

**Description**

Summary for an object of class TSVC, with an overview of all executed splits during the fitting process.

**Usage**

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

## S3 method for class 'summary.TSVC'
print(x, ...)
```

**Arguments**

object	object of class <a href="#">TSVC</a> .
...	further arguments passed to or from other methods.
x	object of class <a href="#">summary.TSVC</a> .

**Value**

object of class "summary.TSVC". An object of class "summary.TSVC" is a list containing the following components:

stats	overview of detected varying coefficients, responsible effect modifiers and executed splits.
nosplits	total number of executed splits during the fitting process.

**Author(s)**

Moritz Berger <Moritz.Berger@imbie.uni-bonn.de>  
<https://www.imbie.uni-bonn.de/personen/dr-moritz-berger/>

**References**

Berger, M., G. Tutz and M. Schmid (2019). Tree-Structured Modelling of Varying Coefficients. *Statistics and Computing* 29, 217-229, <https://doi.org/10.1007/s11222-018-9804-8>.

**See Also**

[TSVC](#), [plot.TSVC](#), [predict.TSVC](#)

**Examples**

```
# Swiss Labour Market
library(AER)
data("SwissLabor")

# recode factors
sl <- SwissLabor
sl$participation <- as.numeric(sl$participation)-1
sl$foreign      <- as.numeric(sl$foreign)-1

## Not run:
fit1 <- TSVC(participation~income+age, data=sl, family=binomial(link="logit"),
             nperm=1000, trace=TRUE)
summary(fit1)

## End(Not run)
```

## Description

A function to fit tree-structured varying coefficient (TSVC) models. By recursive splitting the method allows to simultaneously detect covariates with varying coefficients and the effect modifiers that induce varying coefficients if they are present. The basic method is described in Berger, Tutz and Schmid (2018).

## Usage

```
TSVC(
  formula,
  data,
  family = gaussian,
  alpha = 0.05,
  nperm = 1000,
  nodesize_min = 5,
  bucket_min = 1,
  depth_max = NULL,
  perm_test = TRUE,
  effmod = NULL,
  notmod = NULL,
  only_effmod = NULL,
  smooth = NULL,
  split_intercept = FALSE,
  trace = FALSE,
  ...
)

## S3 method for class 'TSVC'
print(x, ...)
```

## Arguments

formula	object of class <code>formula</code> : a symbolic description of the (linear) model to be fit. See also details.
data	data frame of class <code>data.frame</code> containing the variables in the model.
family	a description of the error distribution and link function to be used in the model (as for <code>glm</code> ). This can be a character string naming a family function, a family function or the result of a call to a family function. See <code>family</code> for details of family functions.
alpha	significance level <i>alpha</i> for the permutation tests.
nperm	number of permutations used for the permutation tests.

<code>nodesize_min</code>	minimum number of observations that must exist in a node in order for a split to be attempted.
<code>bucket_min</code>	the minimum number of observations in any terminal node.
<code>depth_max</code>	maximum depth of any node in each tree, with the root node counted as depth 0. If NULL (default), the size of the trees is not restricted.
<code>perm_test</code>	if FALSE, no permutation tests are performed, but each tree is grown until the minimum node size constraint is reached.
<code>effmod</code>	optional vector of covariates that serve as effect modifier. If NULL (default), all covariates are considered as potential effect modifiers.
<code>notmod</code>	optional list of class <code>list</code> containing pairs of covariate/effect modifier that are not considered as candidates for splitting during iteration. If NULL (default), all combinations of covariates and potential effect modifiers are considered for splitting.
<code>only_effmod</code>	optional vector of covariates that serve as effect modifier, only. If NULL (default), all effect modifiers are included in the predictor of the model and are allowed to be modified.
<code>smooth</code>	optional vector of covariates with a smooth effect on the response. The (smooth) effects for these variables are not allowed to be modified.
<code>split_intercept</code>	if TRUE, the intercept is allowed to be modified by the covariates. If FALSE (default), the intercept is set constant.
<code>trace</code>	if TRUE, information about the estimation progress is printed.
<code>...</code>	further arguments passed to or from other methods.
<code>x</code>	object of class TSVC.

## Details

A typical [formula](#) has the form `response ~ covariates`, where `response` is the name of the response variable and `covariates` is a series of variables that are incorporated in the model.

With  $p$  covariates, TSVC expects a formula of the form  $y \sim x_1 + \dots + x_p$ . If no further specifications are made (`effmod=NULL`, `notmod=NULL`, `only_effmod=NULL`) it is assumed that each covariate  $x_j$ ,  $j = 1, \dots, p$  can be modified by all the other variables  $x_m$ ,  $m = 1, \dots, p$ .

Remark: Significance of each split is verified by permutation tests. The result of the permutation tests can strongly depend on the number of permutations `nperm`.

Note: The algorithm currently does not support splitting of/by factor variables. If a factor variable is included in the [formula](#) of the model, the variable will not serve as effect modifier and its effect will not be modified.

## Value

Object of class "TSVC". An object of class "TSVC" is a list containing the following components:

<code>splits</code>	matrix with detailed information about all executed splits during the fitting process.
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coefficients	list of estimated coefficients for covariates with and without varying coefficients (including a non-varying intercept).
pvalues	p-values of each permutation test during the fitting process.
pvalues_linear	p-values of the permutation tests on the linear effects in the last step of the algorithm.
devs	maximal value statistics $T_m$ of the selected effect modifier in each iteration during the fitting process.
crit	critical values of each permutation test during the fitting process.
y	response vector.
X	matrix of all the variables (covariates and effect modifiers) for model fitting.
model	internally fitted model in the last iteration of class <code>glm</code> or <code>gam</code> .

### Author(s)

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<https://www.imbie.uni-bonn.de/personen/dr-moritz-berger/>

### References

- Berger, M., G. Tutz and M. Schmid (2019). Tree-Structured Modelling of Varying Coefficients. *Statistics and Computing* 29, 217-229, <https://doi.org/10.1007/s11222-018-9804-8>.
- Hastie, T. and R. Tibshirani (1993). Varying-coefficient models. *Journal of the Royal Statistical Society B* 55, 757-796.
- Hothorn T., K. Hornik and A. Zeileis (2006). Unbiased recursive partitioning: A conditional inference framework. *Journal of Computational and Graphical Statistics* 15(3), 651-674.

### See Also

[plot.TSVC](#), [predict.TSVC](#), [summary.TSVC](#)

### Examples

```
# Swiss Labour Market
library(AER)
data("SwissLabor")

# recode factors
sl <- SwissLabor
sl$participation <- as.numeric(sl$participation)-1
sl$foreign <- as.numeric(sl$foreign)-1

## Not run:
fit1 <- TSVC(participation~income+age, data=sl, family=binomial(link="logit"),
             nperm=300, trace=TRUE)
print(fit1)
class(fit$model) # glm

# In fit2, variable 'foreign' does not serve as effect modifier
```



```
# and the effect of 'foreign' is not modified by the other variables.
# That means 'foreign' is assumed to only have simple linear effect on the response.
fit2 <- TSVC(participation~income+age+foreign, data=s1, family=binomial(link="logit"),
             nperm=300, trace=TRUE, effmod=c("income","age"),
             notmod=list(c("foreign","income"),c("foreign","age")))
print(fit2)

# In fit3, variable 'age' does only serve as effect modifier. That means the effect of 'age'
# is not included in the predictor of the model.
fit3 <- TSVC(participation~income+age+foreign, data=s1, family=binomial(link="logit"),
             nperm=300, trace=TRUE, only_effmod="age")
print(fit3)

# In fit4, the intercept is allowed to be modified by 'age' and 'income'.
# The two covariates, however, are not allowed to modify each other.
fit4 <- TSVC(participation~income+age, data=s1, family=binomial(link="logit"),
             nperm=300, trace=TRUE, split_intercept=TRUE,
             notmod=list(c("income","age"), c("age", "income")))
print(fit4)

# In fit5, variable 'age' has a smooth effect on the response.
# Hence, the (smooth) effect of 'age' will not be modified by the other variables.
fit5 <- TSVC(participation~income+age+foreign, data=s1, family=binomial(link="logit"),
             nperm=300, trace=TRUE, smooth="age")
print(fit5)
class(fit5$model) # gam

# In fit6, the intercept is allowed to be modified by 'age' and 'income', but the two variables are
# not included in the predictor of the model. Here, no permutation tests are performed, but the
# tree is pruned by a minimum node size constraint.
fit6 <- TSVC(participation~income+age, data=s1, family=binomial(link="logit"),
             perm_test=FALSE, nodesize_min=100, bucket_min=100, trace=TRUE, split_intercept=TRUE,
             effmod=c("income","age"), only_effmod = c("income", "age"))
print(fit6)

## End(Not run)
```

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