

Package ‘gamlss.data’

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Description Data for GAMLSS models.

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abdom	<i>Abdominal Circumference Data</i>
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Description

The abdom data frame has 610 rows and 2 columns. The data are measurements of abdominal circumference (response variable) taken from fetuses during ultrasound scans at Kings College Hospital, London, at gestational ages (explanatory variable) ranging between 12 and 42 weeks.

Usage

```
data(abdom)
```

Format

This data frame contains the following columns:

y abdominal circumference: a numeric vector

x gestational age: a numeric vector

Details

The data were used to derived reference intervals by Chitty *et al.* (1994) and also for comparing different reference centile methods by Wright and Royston (1997), who also commented that the distribution of Z-scores obtained from the different fitted models 'has somewhat longer tails than the normal distribution'.

Source

Dr. Eileen M. Wright, Department of Medical Statistics and Evaluation, Royal Postgraduate Medical School, Du Cane Road, London, W12 0NN.

References

Chitty, L.S., Altman, D.G., Henderson, A. and Campbell, S. (1994) Charts of fetal size: 3, abdominal measurement. *Br. J. Obstet. Gynaec.*, **101**: 125–131

Wright, E. M. and Royston, P. (1997). A comparison of statistical methods for age-related reference intervals. *J.R.Statist.Soc. A.*, **160**: 47–69.

Examples

```
data(abdom)
attach(abdom)
plot(x,y)
detach(abdom)
```

acidity

The Acidity Data files for GAMLSS

Description

The data shows the acidity index for 155 lakes in the Northeastern United States (previously analysed as a mixture of gaussian distributions on the log scale by Crawford *et al.*(1992, 1994)). These 155 observations are the log acidity indices for the lakes.

Usage

```
data(acidity)
```

Format

A data frame with 155 observations on the following variable.

y a numeric vector showing the acidity index for 155 lakes in the Northeastern United States

References

- Crawford S.L., DeGroot M.H., Kadane J.B., and Small M.J. (1992), Modeling lake-chemistry distributions: Approximate Bayesian methods for estimating a finite-mixture model, *Technometrics*, 34, pp 441-450.
- Crawford S.L. (1994) An application of the Laplace method to finite mixture distributions, *JASA*, 89. pp 269-278.
- McLachlan G. and Peel D., *Finite Mixture Models*, Wiley, New York.

Examples

```
data(acidity)
with( acidity, hist(y))
```

aep

The Hospital Stay Data

Description

The data, 1383 observations, are from a study at the Hospital del Mar, Barcelona during the years 1988 and 1990, Gange *et al.* (1996).

Usage

```
data(aep)
```

Format

A data frame with 1383 observations on the following 8 variables.

los the total number of days patients spent in hospital: a discrete vector

noinap the number of inappropriate days spent in hospital: a discrete vector

loglos the $\log(\text{los}/10)$: a numeric vector

sex the gender of patient: a factor with levels 1=male, 2=female

ward the type of ward in the hospital: a factor with levels 1=medical 2=surgical, 3=others

year the specific year 1988 or 1990: a factor with levels 88 and 90

age the age of the patient subtracted from 55: a numeric vector

y the response variable a matrix with 2 columns, the first is noinap the second is equal to (los-noinap)

Details

Gange *et al.* (1996) used a logistic regression model for the number of inappropriate days (noinap) out of the total number of days spent in hospital (los), with binomial and beta binomial errors and found that the later provided a better fit to the data. They modelled both the mean and the dispersion of the beta binomial distribution (BB) as functions of explanatory variables

Source

Gange, S. J. Munoz, A. Saez, M. and Alonso, J. (1996)

References

Gange, S. J. Munoz, A. Saez, M. and Alonso, J. (1996) Use of the beta-binomial distribution to model the effect of policy changes on appropriateness of hospital stays. *Appl. Statist.* **45**, 371–382

Examples

```
data(aep)
attach(aep)
pro<-noinap/los
plot(ward,pro)
rm(pro)
detach(aep)
```

aids

Aids Cases in England and Wales

Description

The quarterly reported AIDS cases in the U.K. from January 1983 to March 1994 obtained from the Public Health Laboratory Service, Communicable Disease Surveillance Centre, London.

Usage

```
data(aids)
```

Format

A data frame with 45 observations on the following 3 variables.

y the number of quarterly aids cases in England and Wales: a numeric vector

x time in months from January 1983, 1:45 : a numeric vector

qrt the quarterly seasonal effect a factor with 4 levels, [1=Q1 (Jan-March), 2=Q2 (Apr-June), 3=Q3 (July-Sept), 4=Q4 (Oct-Dec)]

Details

The counts y can be modelled using a (smooth) Poisson regression model in time x with the quarterly effects i.e. $cs(x,df=7)+qrt$. Overdispersion persists, so use a Negative Binomial distribution of type I or II. The data also can be used to find a break point in time, see Rigby and Stasinopoulos (1992).

Source

Public Health Laboratory Service, Communicable Disease Surveillance Centre, London.

References

Stasinopoulos, D.M. and Rigby, R. A. (1992). Detecting break points in generalized linear models. *Computational Statistics and Data Analysis*, **13**, 461–471.

Examples

```
data(aids)
attach(aids)
plot(x,y,pch=21,bg=c("red","green3","blue","yellow")[unclass(qrt)])
detach(aids)
```

alveolar

The Alveolar Data files for GAMLSS

Description

alveolar : alveolar-bronchiolar adenomas data used by Tamura and Young (1987) and also reproduce in Hand *et al.* (1994), data set 256. The data are the number of mice out of certain number of mice (the binomial denominator) in 23 independent groups, having alveolar-bronchiolar adenomas.

Usage

```
data(alveolar)
```

Format

Data frames each with the following variable.

r a numeric vector showing the number of mice out of *n* number of mice (the binomial denominator below) in 23 independent groups, having alveolar-bronchiolar adenomas.

n a numeric vector showing the total number of mice

Details

Data sets usefull for the GAMLSS booklet

References

Hand *et al.* (1994) *A handbook of small data sets*. Chapman and Hall, London.

Examples

```
data(alveolar)
with(alveolar, hist(r/n))
```

Description

CD4: The data were given by Wade and Ades (1994) and refer to cd4 counts from uninfected children born to HIV-1 mothers and the age of the child.

Usage

```
data(CD4)
```

Format

Data frames each with the following variable.

cd4 a numeric vector showing the CD4 counts

age the age of the child

Details

Data sets usefull for the GAMLSS booklet

References

Wade, A. M. and Ader, A. E. (1994) Age-related reference ranges : Significance tests for models and confidence intervals for centiles. *Statistics in Medicine*, **13**, pages 2359-2367.

Examples

```
data(CD4)
with(CD4,plot(cd4~age))
```

Description

computing: The data relate to DEC-20 computers which operated at the Open University in the 1980. They give the number of computers that broke down in each of the 128 consecutive weeks of operation, starting in late 1983, see Hand *et al.* (1994) page 109 data set 141.

Usage

```
data(computer)
```

Format

Data frames each with the following variable.

failure a numeric vector showing the number of times computers failed

Details

Data sets usefull for the GAMLSS booklet

References

Hand *et al.* (1994) *A handbook of small data sets*. Chapman and Hall, London.

Examples

```
data(computer)
with(computer, plot(table(failure)))
```

db

Head Circumference of Dutch Boys

Description

The data are coming from the Fourth Dutch Growth Study, Fredriks et al. (2000a, 2000b), which is a cross-sectional study that measures growth and development of the Dutch population between the ages 0 and 21 years. The study measured, among other variables, height, weight, head circumference and age for 7482 males and 7018 females. Here we have the only the head circumference of Dutch boys.

Usage

```
data(db)
```

Format

A data frame with 7040 observations on the following 2 variables.

head head circumference

age age in years

Source

The data were kindly given by professor Stef. van Buuren.

References

Fredriks, A.M. van Buuren, S. Burgmeijer, R.J.F. Meulmeester, J.F. Beuker, R.J. Brugman, E. Roede, M.J. Verloove-Vanhorick, S.P. and Wit, J. M. (2000a), Continuing positive secular change in The Netherlands, 1955-1997, *Pediatric Research*, **47**, 316–323

Fredriks, A.M. van Buuren, S. Wit, J.M. and Verloove-Vanhorick, S. P. (2000b) Body index measurements in 1996-7 compared with 1980, *Archives of Childhood Diseases*, **82**, 107–112

van Buuren and Fredriks M. (2001) Worm plot: simple diagnostic device for modelling growth reference curves. *Statistics in Medicine*, **20**, 1259–1277

Examples

```
data(db)
attach(db)
plot(age, head)
detach(db)
```

dbbmi

BMI of Dutch Boys

Description

The data are coming from the Fourth Dutch Growth Study, Fredriks et al. (2000a, 2000b), which is a cross-sectional study that measures growth and development of the Dutch population between the ages 0 and 21 years. The study measured, among other variables, height, weight, head circumference and age for 7482 males and 7018 females. Here we have the only the BMI of Dutch boys.

Usage

```
data(dbbmi)
```

Format

A data frame with 7294 observations on the following 2 variables.

age a numeric vector

bmi a numeric vector

Source

The data were kindly given by professor Stef. van Buuren.

References

Fredriks, A.M. van Buuren, S. Burgmeijer, R.J.F. Meulmeester, J.F. Beuker, R.J. Brugman, E. Roede, M.J. Verloove-Vanhorick, S.P. and Wit, J. M. (2000a), Continuing positive secular change in The Netherlands, 1955-1997, *Pediatric Research*, **47**, 316–323

Fredriks, A.M. van Buuren, S. Wit, J.M. and Verloove-Vanhorick, S. P. (2000b) Body index measurements in 1996-7 compared with 1980, *Archives of Childhood Diseases*, **82**, 107–112

van Buuren and Fredriks M. (2001) Worm plot: simple diagnostic device for modelling growth reference curves. *Statistics in Medicine*, **20**, 1259–1277

Examples

```
data(dbbmi)
plot(bmi~age, data=dbbmi)
```

eu15

GDP of 15 EU counties from 1960 to 2009

Description

The purpose of this data is to estimate the importance of labor, capital and useful energy in explaining economic growth (quantified by the GDP) of the EU 15 from 1960 to 2009. The response variable is the GDP while the independent variables are the labor, capital and useful energy. The EU 15 includes Austria, Belgium, Denmark, Finland, France, Germany, Greece, Ireland, Italy, Luxembourg, Netherlands, Portugal, Spain, Sweden and UK. The data was analysed by Voudouris et al.[2015].

Usage

```
data("eu15")
```

Format

A data frame with 50 observations on the following 5 variables.

Year the year from 1960 to 2009

UsefulEnergy the total amount of useful energy (energy that performs some sort of work) for the EU 15 countries

GDP the sum of the GDP of the EU 15 countries

Labor the sum of total hours worked of the EU 15 countries.

Capital the sum of the net capital stock of the EU 15 countries.

Source

Voudouris, V. Ayres, R. Serrenho, A. C. and Kiose, D. (2015) The economic growth enigma revisited: The EU-15 since the 1970s. *Energy Policy*.

Examples

```
data(eu15)
```

fabric	<i>The Fabric Data</i>
--------	------------------------

Description

The data are 32 observations on faults in rolls of fabric

Usage

```
data(fabric)
```

Format

A data frame with 32 observations on the following 3 variables.

leng the length of the roll : a numeric vector

y the number of faults in the roll of fabric : a discrete vector

x the log of the length of the roll : a numeric vector

Details

The data are 32 observations on faults in rolls of fabric taken from Hinde (1982) who used the EM algorithm to fit a Poisson-normal model. The response variable is the number of faults in the roll of fabric and the explanatory variable is the log of the length of the roll.

Source

John Hinde

References

Hinde, J. (1982) Compound Poisson regression models: in *GLIM 82, Proceedings of the International Conference on Generalized Linear Models*, ed. Gilchrist, R., 109–121, Springer: New York.

Examples

```
data(fabric)
attach(fabric)
plot(x,y)
detach(fabric)
```

`film30`*Film revenue data for the 1930's*

Description

Data from film revenues from the 1930s'.

Usage

```
data(film30)
```

Format

A data frame with 969 observations on the following 3 variables.

`film` a factor with the name of the film

`total` a numeric vector

`opening` a numeric vector

Source

The data were collected by Prof. John Sedgwick

References

Gilchrist, R., Rigby, R., Sedgwick, J., Stasinopoulos, S., Voudouris, V. (2011) Forecasting film revenues using GAMLSS, in *Proceedings of the 26th International Workshop on Statistical Modeling* ed: Conesa, D., Forte, A., Lopez-Quilez, A., Munoz, F., 263-268, Valencia, Spain.

Voudouris V., Gilchrist R., Rigby R., Sedgwick J. and Stasinopoulos D. (2011) Modelling skewness and kurtosis with the BCPE density in GAMLSS. *Journal of Applied Statistics*

Examples

```
data(film30)
## maybe str(film30) ; plot(film30) ...
```

`film90`*Film revenue data for the 1990's*

Description

Data from film revenues from the 1990s'.

Usage

```
data(film90)
```

Format

A data frame with 4031 observations on the following 14 variables.

`lnosc` the log of the number of screens

`lboopen` the log of box office opening revenues

`lborev1` the log of box office revenues after the first week

`dist` a factor indicating whether Independent or Major distributor

Details

Those data are data analysed in Voudouris *et. al.* (2011) suitably anonymised.

Source

Data collected by Prof. John Sedgwick

References

Gilchrist, R., Rigby, R., Sedgwick, J., Stasinopoulos, S., Voudouris, V. (2011) Forecasting film revenues using GAMLSS, in *Proceedings of the 26th International Workshop on Statistical Modeling* ed: Conesa, D., Forte, A., Lopez-Quilez, A., Munoz, F., 263-268, Valencia, Spain.

Voudouris V., Gilchrist R., Rigby R., Sedgwick J. and Stasinopoulos D. (2011) Modelling skewness and kurtosis with the BCPE density in GAMLSS. *Journal of Applied Statistics*

Examples

```
data(film90)
```

glass

The Glass Data files for GAMLSS

Description

glass: show the strength of glass fibres, measured at the National Physical Laboratory, England, see Smith and Naylor (1987), (the unit of measurement were not given in the paper).

Usage

```
data(glass)
```

Format

Data frames each with the following variable.

strength a numeric vector showing the strength of glass fibres

Details

Data sets usefull for the GAMLSS booklet

References

Smith R. L. Naylor, J. C. (1987) A comparison of maximum likelihood and Bayesian estimators for the three-parameter Weibull distributuion. *Appl. Statist.* **36**, 358-369

Examples

```
data(glass)
with(glass, hist(strength))
```

glasses*Reading Glasses Data*

Description

The Blue Mountains Eye Study.

Usage

```
data("glasses")
```

Format

A data frame with 1016 observations on the following 3 variables.

age The age of the participants in the Blue Mountains Eye Study

sex the gender of the participants, a factor with levels 1='male' 2='female'.

ageread the age in which reading glasses were required.

References

Attebo, Karin, Paul Mitchell, and Wayne Smith (1996). "Visual acuity and the causes of visual loss in Australia: the Blue Mountains Eye Study." *Ophthalmology* 103.3:pp 357-364.

Examples

```
data(glasses)
plot(ageread~sex, data=glasses)
```

grip *The hand grip strength data*

Description

The data is a subset (only boys) from the data analysed by Cohen *et al.* (2010).

Usage

```
data("grip")
```

Format

A data frame with 3766 observations on the following 2 variables.

age the age of the participant

grip the handgrip strength

Details

Cohen *et al.* (2010) analysed the of hand grip (HG) strength in relation to gender and age in English schoolchildren. Here there are 3766 observations of the boys.

References

Cohen, D.D., Voss, C., Taylor, M.J.D., Stasinopoulos, D.M., Delextrat, A. and Sandercock, G.R.H. (2010) Handgrip strength in English schoolchildren, *Acta Paediatrica*, **99**, 1065-1072.

Examples

```
data(grip)
```

 hodges

Hodges data

Description

There two data sets contain data used in Hodges (1998). In addition to the data used in that manuscript, it contains other data items.

The original data consists of two matrices of dimensions of 341x6 and a 45x4 respectively.

The first matrix hodges describes plans. The information for each plan is: the state, a two-character code that identifies plans within state, the total premium for an individual, the total premium for a family, the total enrollment of federal employees as individuals, and the total enrollment of federal employees as families.

The second matrix, hodges, describes states. The information for each state is: its two-letter abbreviation, the state average expenses per admission (from American Medical Association 1991 Annual Survey of Hospitals), population (1990 Census), and the region (from the Marion Merrill Dow Managed Care Digest 1991).

The Hodges manuscript used these variables: Plan level: individual premium, individual enrollment. State level: expenses per admission, region.

Usage

```
data(hodges)
```

Format

Two data frames the first with 341 observations on the following 6 variables.

```
state a factor with 45 levels AL AZ CA CO CT DC DE FL GA GU HI IA ID IL IN KS KY LA MA MD ME MI
      MN MO NC ND NE NH NJ NM NV NY OH OK OR PA PR RI SC TN TX UT VA WA WI
```

```
plan a two-character code that identifies plans within state declared here as factor with 325 levels.
```

```
prind a numeric vector showing the total premium for an individual
```

```
prfam a numeric vector showing the total premium for a family
```

```
enind a numeric vector showing the total enrollment of federal employees as individuals
```

```
enfam a numeric vector showing the total enrollment of federal employees as families.
```

and the second with 45 observations on the following 4 variables

```
State a factor with levels same as state above
```

```
expe a numeric vector showing the state average expenses per admission (from American Medical
      Association 1991 Annual Survey of Hospitals)
```

```
pop a numeric vector shoing the population (1990 Census)
```

```
region the region (from the Marion Merrill Dow Managed Care Digest 1991), a factor with levels
      MA MT NC NE PA SA SC
```


Source

<http://www.biostat.umn.edu/~hodges/>

References

Hodges, J. S. (1998). Some algebra and geometry for hierarchical models, applied to diagnostics. *J. R. Statist. Soc. B.*, **60** pp 497:536.

Examples

```
data(hodges)
attach(hodges)
plot(prind~state, cex=1, cex.lab=1.5, cex.axis=1, cex.main=1.2)
str(hodges)
data(hodges1)
str(hodges1)
```

Leukemia

The Leukemia data

Description

The data set, kindly provided to us by Dr Maria Durban, is based on a study conducted at Harvard University with girls affected by Acute lymphoblastic leukaemia. The obesity and short stature are common effects on teens who have or have had the disease, and the treatments applied trying to minimize this type of side effects without compromising its effectiveness. In one of the clinical trials conducted, 618 children were studied between the years 1987 and 1995 and three different treatments were applied: intracranial therapy without radiation, conventional intracranial radiation therapy and intracranial radiation therapy twice a day. Approximately every 6 months the children height was measured. For children the height increases smoothly along the years. In this example, (the data have been changed for confidentiality) 197 girls diagnosed with Acute lymphoblastic leukaemia between 2 and 9 years old are measured. The height of the children was measured at different times and in total 1988 observations were collected. The number of observations per child varies between 1 and 21.

Usage

```
data("Leukemia")
```

Format

A data frame with 1988 observations on the following 4 variables.

case a factor with levels 1 to 197 indicating the participant

treatment a factor with levels 1 2 3

height the height of the participants

age the age of the participants

Source

Dr Maria Durban

References

Durban M. (2016) *Splines con Penalizaciones: Teoria y aplicaciones*, <http://halweb.uc3m.es/esp/Personal/personas/durban/esp/web/cursos/Psplines/Psplines.html>

Examples

```
data(Leukemia)
```

LGAclaims

The LGA Claims Data files for GAMLSS

Description

These are several small data files usefull for gamlss fits.

LGAclaims: the data were given by Gillian Heller and can be found in de Jong and Heller (2007). This data set records the number of third party claims, **Claims**, in a twelve month period between 1984-1986 in each of 176 geographical areas (local government areas) in New South Wales, Australia. Areas are grouped into thirteen statistical divisions (SD). Other recorded variables are the number of accidents, **Accidents**, the number of people killed or injured and population with all variables classified according to area.

Usage

```
data(LGAclaims)
```

Format

Data frames each with the following variable.

Claims the number of third party claims
LGA Local government areas in New South Wales
SD statistical divisions
Pop\$ \backslash \$density population density
KI the number of people killed or injured
Accidents the number of accidents
Population population size
L\$ \backslash \$KI log of KI
L\$ \backslash \$Accidents the log of the number of accidents
L\$ \backslash \$Population log Population

Details

Data sets usefull for the GAMLSS booklet

References

de Jong, P. and Heller G. (2007) *Generalized Linear Models for Insurance Data* , Cambridge University Press

Examples

```
data(LGAClaims)
with(LGAClaims, plot(data.frame(Claims, Pop_density, KI, Accidents, Population)))
```

lice

Data files for GAMLSS

Description

lice : The data come from Williams (1944) (also used by Stein and Juritz (1988).) and they are lice per head of Hindu male prisoners in Cannamore, South India, 1937-1939.

Usage

```
data(lice)
```

Format

Data frames each with the following variable.

head a numeric vector showing the number lice per head of Hindu male prisoners in Cannamore, South India, 1937-1939.

freq a numeric vector showing the frequency of lice per head

Details

Data sets usefull for the GAMLSS booklet

References

Stein, G. Z. and Juritz, J. M. (1988). Linear models with an inverse Gaussian-Poisson error distribution. *Communications in Statistics- Theory and Methods*, **17**, 557-571.

Examples

```
data(lice)
```

margolin

The Margolin Data files for GAMLSS

Description

margolin: Margolin et al. (1981) present data from an Ames Salmonella assay, where y is the number of revertant colonies observed on a plate given a dose x of quinoline. The data were subsequently analysed by Breslow (1984), Lawless (1987) and Saha and Paul (2005).

Usage

```
data(margolin)
```

Format

Data frames each with the following variable.

y a numeric vector showing the number of revertant colonies observed on a plate given a dose x of quinoline.

x a numeric vector showing a dose x of quinoline.

Details

Data sets usefull for the GAMLSS booklet

References

Breslow, N. (1984) Extra-Poisson variation in log-linear models. *Applied Statistics*, **33**, 38-44.

Hand *et al.* (1994) *A handbook of small data sets*. Chapman and Hall, London.

Lawless, J.F. (1987) Negative binomial and mixed Poisson regression. *The Canadian Journal of Statistics*, **15**, 209-225.

Margolin, B.H., Kaplan, N. and Zeiger, E. (1981) Statistical analysis of the Ames salmonella/microsome test. *Proceedings of the National Academy of Science, U.S.A.*, **76**, 3779-3783.

Saha, K. and Paul, S. (2005) Bias-Corrected Maximum Likelihood Estimator of the Negative Binomial Dispersion Parameter. *Biometrics*, **61**, 179-185

Examples

```
data(margolin)
with(margolin, plot(y~x))
```

Description

The data here are coming from a statistical meta analysis problem. In meta analysis we combine the evidence from different studies to obtain an overall treatment effect. The data from Silagy et al. (2003) consist of different clinical trials of nicotine replacement therapy for smoking cessation. In each trial the patient was randomized into a treatment or control group. The treatment group were given a nicotine gum. In the majority of studies the control group receive the same appearance gum but without the ingredients but in some they were given no gum. The outcome, whether the participant is smoking or not, was observed after six months. The data were previously analysed by Aitkin (1999) and by Skrondal and Rabe-Hesketh (2004).

Usage

```
data("meta")
```

Format

A data frame with 54 observations on the following 6 variables.

`studyname` a factor the name of the place of the different studies (note that the values of `studyname` is the same for studies at the same place in different years)

`year` the year of the study

`d` the number of quitters (non-smokers) after six months

`n` the total number of participants in the study

`fac` a factor with two levels indicating whether control, 1 or treatment 2

`study` a factor with levels from 1 to 27 indicating the different studies (that is, the interaction of `studyname` and `year`)

References

Aitkin. M. Meta-analysis by random effect modelling in generalised linear models. *Statistics in Medicine*, 18, 2343-2351, 1999

Skrondal A. and Rabe-Hesketh S. *Generalized Latent Variable modelling*. Chapman & Hall, (2004).

Examples

```
data(meta)
## maybe str(meta) ; plot(meta) ...
```

Mums

*Mothers encouragement data***Description**

Mothers encouragement for participation in Higher Education. The response variable is mums a three level factor which can be used in a multinomial Logistic model or mumsB a two level factor suitable for binary logistic model.

Usage

```
data(Mums)
```

Format

A data frame with 871 observations on the following 7 variables.

mums mothers encouragement: factor with levels 1 is for strong encouragement, 2 is for some encouragement and 3 for no encouragement/discouragement

class social class: a factor with levels 1 is C1, 2 is C2, 3 is D and 4 is E

age age of the participants: a factor with levels 1 is 16-18, 2 is 19-20 and 3 is 20-30

gender a factor with levels 1 is male and 2 is female

ethn ethnicity of the participants: a factor with levels 1 is white, 2 is black, 3 is asian and 4 is other

qual qualifications of the participants: a factor with levels, 1 is greater or equal to 2 A levels, 2 is HND or more than 5 GCSE's, 3 is less than 5 GSCSE's or none above and 4 no formal qualification

mumsb mothers encouragement: a factor with levels, 0 is no encouragement or some encouragement 1 is for strong encouragement

Details

The data were collected as part of the Social Class and widening Participation in Higher Education Project based at the University of North London (now London Metropolitan University) and supported by the University's Development and Diversity Fund over the period 1998-2000.

Source

Professor Robert Gilchrist director of STORM at London Metropolitan

References

Collier T., Gilchrist R. and Phillips D. (2003), Who Plans to Go to University? Statistical Modelling of potential Working-Class Participants, Education Research and Evaluation, Vol 9, No 3, pp 239-263.

Examples

```

data(Mums)
MM<-xtabs(~mums+qual, data=Mums)
mosaicplot(MM, color=TRUE)
MM<-xtabs(~mums+ethn+gender, data=Mums)
mosaicplot(MM, color=TRUE)

```

mvi

The motor vehicle insurance data

Description

The motor vehicle insurance data are motor vehicle insurance policies. `mvi` is a sample of 2000 observations from `mviBig` which has 67143 observations

Usage

```

data(mvi)
data(mviBig)

```

Format

Two data frames with 2000 or 67143 observations on the following 14 variables.

`retval` a numeric vector showing the value of the vehicle

`whetherclm` a numeric vector showing whether a claim is made, 0 no claim, 1 at least one claim

`numclaims` a numeric vector showing the number of claims

`claimst0` a numeric vector showing the total amount of claim, i.e. for `numclaims=0` is zero.

`vehmake` a factor showing the make of the car with levels BMW DAEWOO FORD MITSUBISHI

`vehbody` a factor showing the type of the car, with levels BUS CONT COUPE HACK HDTOP HRSE MCARA
MIBUS PANVN RDSTR SEDAN STNWG TRUCK UTE

`vehage` a numeric vector showing the age of the car

`gender` a factor showing the gender of the policy holder with levels F M

`area` a factor showing the Area of residence of the policy holder with levels A B C D E F

`agecat` a factor showing the age band of the policy holder with levels 1 2 3 4 5 6 one is youngest

`exposure` a numeric vector showing the time of exposure with values from zero to one

Details

The motor vehicle insurance data are motor vehicle insurance policies from an insurance company over a twelve-month period in 2004-05. The original data are 67143 observation but here we also include a random sample of 2000.

References

Heller, G. Stasinopoulos M and Rigby R.A. (2006) The zero-adjusted Inverse Gaussian distribution as a model for insurance claims. in *Proceedings of the 21th International Workshop on Statistical Modelling*, eds J. Hinde, J. Einbeck and J. Newell, pp 226-233, Galway, Ireland.

Heller G. Z., Stasinopoulos M.D., Rigby R. A. and de Jong P. (2007) Mean and dispersion modeling for policy claims costs. To be published in the Scandinavian Actuarial Journal.

Examples

```
data(mvi)
## a histogram of claims with fitted gamma distribution
## library(gamlss)
## with(mvi, histDist(claimcst0[whetherclm==1&claimcst0<15000], family=GA, main="Claims"))
```

oil

The oil price data

Description

The Oil data: Using model selection to discover what affects the price of oil. The data contains the daily prices of front month WTI (West Texas Intermediate) oil price traded by NYMEX (New York Mercantile Exchange). The front month WTI oil price is a futures contract with the shortest duration that could be purchased in the NYMEX market. The idea is to use other financially traded products (e.g., gold price) to discover what might affect the daily dynamics of the price of oil.

Usage

```
data("oil")
```

Format

A data frame with 1000 observations on the following 25 variables.

OILPRICE the log price of front month WTI oil contract traded by NYMEX - in financial terms, this is the CL1. This is the response variable.

CL2_log, CL3_log, CL4_log, CL5_log, CL6_log, CL7_log, CL8_log, CL9_log, CL10_log, CL11_log, CL12_log, CL13_log, numeric vectors which are the log prices of the 2 to 15 months ahead WTI oil contracts traded by NYMEX. For example, for the trading day of 2nd June 2016, the CL2 is the WTI oil contract for delivery in August 2016.

BDIY_log the Baltic Dry Index, which is an assessment of the price of moving the major raw materials by sea.

SPX_log the S&P 500 index

DX1_log the US Dollar Index.

GC1_log the log price of front month gold price contract traded by NYMEX

H01_log the log price of front month heating oil contract traded by NYMEX

USCI_log the United States Commodity Index
 GNR_log the S&P Global Natural Resources Index
 SHCOMP_log the Shanghai Stock Exchange Composite Index.
 FTSE_log the FTSE 100 Index
 respLAG the lag 1 of OILPRICE - lagged version of the response variable.

Source

The dataset was downloaded from <https://www.quandl.com/>.

Examples

```
data(oil)
plot(OILPRICE~SPX_log, data=oil)
```

parzen

The Parzen Data File for GAMLSS

Description

Parzen: Parzen (1979) and also contained in Hand *et al.* (1994), data set 278. The data give the annual snowfall in Buffalo, NY (inches) for the 63 years, from 1910 to 1972 inclusive.

Usage

```
data(parzen)
```

Format

Data frames each with the following variable.

snowfall the annual snowfall in Buffalo, NY (inches) for the 63 years, from 1910 to 1972 inclusive, 63 observations

Details

Data sets usefull for the GAMLSS booklet

References

Hand *et al.* (1994) *A handbook of small data sets*. Chapman and Hall, London.

Parzen E. (1984) Nonparametric statistical data modelling. *JASA*, **74**, 105-131.

Examples

```
data(parzen)
with(parzen, hist(snowfall))
```

polio

Poliomyelitis cases in US

Description

Poliomyelitis cases reported to the U.S. Centers for Disease Control for the years 1970 to 1983, that is, 168 observations.

Usage

```
data(polio)
```

Format

The format is: Time-Series [1:168] from 1970 to 1984: 0 1 0 0 1 3 9 2 3 5 ...

Details

The data were originally modelled by Zeger (1988) who used a parameter driven approach, in which a first order autoregressive model was used for the latent process, to conclude that there is evidence of a decrease in the polio infection rate. The data were analysed also by Li (1994), Zeger and Qaqish (1988), Davis et al. (1999), and by Benjamin et al (2003).

Source

Zeger (1988) w

References

- Benjamin M. A., Rigby R. A. and Stasinopoulos D.M. (2003) Generalised Autoregressive Moving Average Models. *J. Am. Statist. Ass.*, 98, 214-223.
- Davis, R. A., Dunsmuir, W. T. M. and Wang, Y. (1999), "Modelling Time Series of Count Data," in *Asymptotics, Nonparametrics and Time Series (ed Subir Ghosh)*: Marcel Dekker
- Zeger, S. L. (1988), "A Regression Model for Time Series of Counts," *Biometrika*, 75, 822-835.
- Zeger, S. L. and Qaqish, B. (1988), "Markov Regression Models for Time Series: A Quasi-likelihood Approach," *Biometrics*, 44, 1019-1032.

Examples

```
data(polio)
plot(polio)
```

rent	<i>Rent data</i>
------	------------------

Description

A survey was conducted in April 1993 by Infratest Sozialforschung. A random sample of accommodation with new tenancy agreements or increases of rents within the last four years in Munich was selected including: i) single rooms, ii) small apartments, iii) flats, iv) two-family houses. Accommodation subject to price control rents, one family houses and special houses, such as penthouses, were excluded because they are rather different from the rest and are considered a separate market. For the purpose of this study, 1967 observations of the variables listed below were used, i.e. the rent response variable R followed by the explanatory variables found to be appropriate for a regression analysis approach by Fahrmeir *et al.* (1994, 1995):

Usage

```
data(rent)
```

Format

A data frame with 1969 observations on the following 9 variables.

R : rent response variable, the monthly net rent in DM, i.e. the monthly rent minus calculated or estimated utility cost

Fl : floor space in square meters

A : year of construction

Sp : a variable indicating whether the location is above average, 1, (550 observations) or not, 0, (1419 observations)

Sm : a variable indicating whether the location is below, 1, average (172 obs.) or not, 0, (1797 obs.)

B : a factor with levels indicating whether there is a bathroom, 1, (1925 obs.) or not, 0, (44 obs.)

H : a factor with levels indicating whether there is central heating, 1, (1580 obs.) or not, 0, (389 obs.)

L : a factor with levels indicating whether the kitchen equipment is above average, 1, (161 obs.) or not, 0, (1808 obs.)

loc : a factor (combination of Sp and Sm) indicating whether the location is below, 1, average, 2, or above average 3

Details

This set of data were used by Stasinopoulos *et al.* (2000) to fit a model where both the mean and the dispersion parameter of a Gamma distribution were modelled using the explanatory variables.

Source

Provide by Prof. L. Fahrmeir

References

- Fahrmeir L., Gieger C., Mathes H. and Schneeweiss H. (1994) Gutachten zur Erstellung des Mietspiegels für München 1994, Teil B: Statistische Analyse der Nettomieten. Hrsg: Landeshauptstadt München, Sozialreferat-Amt für Wohnungswesen.
- Fahrmeir L., Gieger C., and Klinger, A. (1995) Additive, dynamic and multiplicative regression. In *Applied Statistics: Recent Developments*, Vandenhoeck and Ruprecht, Göttingen.
- Stasinopoulos, D. M., Rigby, R. A. and Fahrmeir, L., (2000), Modelling rental guide data using mean and dispersion additive models, *Statistician*, **49**, 479-493.
- Stasinopoulos D. M. Rigby R.A. (2007) Generalized additive models for location scale and shape (GAMLSS) in R. *Journal of Statistical Software*, Vol. **23**, Issue 7, Dec 2007, <http://www.jstatsoft.org/v23/i07>.

Examples

```
data(rent)
attach(rent)
plot(F1,R)
```

rent99	<i>Munich rent data of 1999</i>
--------	---------------------------------

Description

The Munich rent data and boundaries files of of 1999 survey.

Usage

```
data(rent99)
```

Format

A data frame with 3082 observations on the following 9 variables.

rent the monthly net rent per month (in Euro).

rentsqm the net rent per month per square meter (in Euro).

area Living area in square meters.

yearc year of construction.

location quality of location: a factor indicating whether the location is average location, 1, good location, 2, and top location, 3.

bath quality of bathroom: a a factor indicating whether the bath facilities are standard, 0, or premium, 1.

kitchen Quality of kitchen: 0 standard 1 premium.

cheating central heating: a factor 0 without central heating, 1 with central heating.

district District in Munich.

Details

See Fahrmeir et. al., (2013) page 5, for more details about the data.

Source

Thanks to Thomas Kneib who provide us with the data.

References

Fahrmeir, Ludwig and Kneib, Thomas and Lang, Stefan and Marx, Brian (2013) *Regression: models, methods and applications*, Springer.

Examples

```
data(rent99)
plot(rent~area, data=rent99)
```

rent99.polys

The boundaries file for Munich rent data from the 1999 survey.

Description

The boundaries files of of 1999 Munich survey.

Usage

```
data(rent99.polys)
```

Format

This data frame contains the boundaries of the Munich data.

Details

See Fahrmeir et. al., (2013) page 5, for more details about the data.

Source

Thanks to Thomas Kneib who provide us with the data.

References

Fahrmeir, Ludwig and Kneib, Thomas and Lang, Stefan and Marx, Brian (2013) *Regression: models, methods and applications*, Springer.

Examples

```
data(rent99.polys)
## library(gamlss.spatial); draw.polys(rent99.polys)
```

 respInf

Respiratory Infection in Indonesian Children.

Description

This is cohort study of 275 Indonesian preschool children, ($J=1,2, \dots, 275$), examined on up to six, consecutive quarters for the presence of respiratory infection. Sommer et al. (1983) describe the study, while Zeger and Karim (1991) and Diggle et al (2002) among others analyzed it. The data were also analyzed by Skrondal and Rabe-Hesketh (2004).

Usage

```
data("respInf")
```

Format

A data frame with 1200 observations on the following 14 variables.

id a factor with 275 levels identifying the individual children
 time the binary response variable identifying the presence of respiratory infection
 resp a vector of ones (not used further)
 age the age in months (centered around 36)
 xero a factor variable for the present of xerophthalmia with levels 0 1
 cosine a cosine term of the annual cycle
 sine a sin term of the annual cycle
 female a gender factor with levels 0 is male 1 is female
 height height for age as percent of the National Center for health Statistics standard centered at 90%
 stunted a factor whether below 85% in height for age 0 1
 time.1 the time that the children has been examine, 1 to 6
 age1 he age of the child at the fist time of examination
 season a variable taking the values 1,2,3,4 indicating the season
 time2 the time in months

References

- Diggle, P. J., Heagerty, P., Liang, K. Y. and Zeger S. L. *Analysis of Longitudinal Data*, 2nd ed. Oxford University Press, Oxford, 2002.
- Sommer, Alfred, et al. Increased mortality in children with mild vitamin A deficiency. *The Lancet* 322 83:50 (1983): 585-588.
- Skrondal A. and Rabe-Hesketh S. *Generalized Latent Variable modelling*. Chapman & Hall, (2004).
- Zeger S. L and Karim M. R. Generalized linear models with random effects: a gibbs sampling approach. *J. Am. Statist. Ass.*, 86, 79-95, 1991.

Examples

```
data(respInf)
## maybe str(respInf) ; plot(respInf) ...
```

species

The Fish Species Data files for GAMLSS

Description

species: The number of different fish species ($y=fish$) was recorded for 70 lakes of the world together with explanatory variable $x=log(lake)$ area. The data are given and analyzed by Stein and Juritz (1988).

Usage

```
data(species)
```

Format

Data frames each with the following variable.

`fish` a numeric vector showing the number of different species in 70 lakes in the world

`lake` a numeric vector showing the lake area

Details

Data sets usefull for the GAMLSS booklet

References

Stein, G. Z. and Juritz, J. M. (1988). Linear models with an inverse Gaussian-Poisson error distribution. *Communications in Statistics- Theory and Methods*, **17**, 557-571.

Examples

```
data(species)
with(species, plot(fish~log(lake)))
```

stylo

The Stylometric Data files for GAMLSS

Description

stylo : the data were given by Dr Mario Corina-Borja, see Chappas and Corina-Borja (2006), and has the number of a word appearing in a text.

Usage

```
data(stylo)
```

Format

Data frames each with the following variable.

word a numeric vector showing the number a word appearing in a text

freq a numeric vector showing the frequency of the number a word appearing in a text

Details

Data sets usefull for the GAMLSS booklet

References

Chappas C. and Corina-Borja M. A Stylometric analysis of newspapers periodical and news scriprs, *Journal of Quantitative Linguistics*, 13, 285-312

Examples

```
data(stylo)
plot(freq~word, type="h", data=stylo)
```

tensile

The Tensile Data files for GAMLSS

Description

tensile: These data come from Quesenberry and Hales (1980) and were also reproduced in Hand *et al.* (1994), data set 180, page 140. They contain measurements of tensile strength of polyester fibres and the authors were trying to check if they were consistent with the lognormal distribution. According to Hand *et al.* (1994) "these data follow from a preliminary transformation. If the lognormal hypothesis is correct, these data should have been uniformly distributed".

Usage

```
data(tensile)
```

Format

Data frames each with the following variable.

`str` a numeric vector showing the tensile strength

Details

Data sets usefull for the GAMLSS booklet

References

Hand *et al.* (1994) *A handbook of small data sets*. Chapman and Hall, London.

Quesenberry, C. and Hales, C. (1980). Concentration bands for uniformily plots. *Journal of Statistical Computation and Simulation*, **11**, 41:53.

Examples

```
data(tensile)
with(tensile,hist(str))
```

trd

Tokyo Rainfall Data

Description

The Tokyo rainfall data from Kitagawa (1987), analysed also by Rue and Held (2005) and Fahrmeir and Tutz (2013).

Usage

```
data("trd")
```

Format

The format is: num [1:366] 0 0 1 1 0 1 1 0 0 0 ...

Details

The data taken from Kitagawa (1987) contain observations from two years 1983-1984. They record whether there is more than 1 mm rainfall in Tokyo. The data consists of 366 observations of one (response) variable, Y , which takes values 0, 1, 2 on whether there was rain at the specific day of the year (during the two year period). The observation number 60 corresponds to the 29th of February therefore only on day is observed during the two years. The data can be analysed using a binomial distribution with a binomial denominator equal to 2 (apart from the 29th of February which has 1). The data were analysed by Rue and Held (2005) and Fahrmeir and Tutz (2013).

Source

Kitagawa (1987).

References

Fahrmeir, L. and Tutz, G. (2013) *Multivariate statistical modelling based on generalized linear models*, Springer Science and Business Media.

Kitagawa, G. (1987). Non-Gaussian state-space modelling of non-stationary time series (with discussion). *J. Am. Stat. Assoc.*, 82, pp 1032-1041.

Rue, H. and Held, L. (2005) *Gaussian Markov random fields: theory and applications*, CRC Press

Examples

```
data(trd)
plot(trd)
```

tse

The Turkish stock exchange index

Description

The Turkish stock exchange index, was recorded daily from 1/1/1988 to 31/12/1998. The daily returns, $ret = \log(I_{i+1}/I_i)$, were obtained for $i = 1, 2, \dots, 2868$.

Usage

```
data(tse)
```

Format

A data frame with 2868 observations on the following 4 variables.

year the year

month the month

day the day

ret day returns $ret[t] = \ln(\text{currency}[t]) - \ln(\text{currency}[t-1])$

currency the currency exchange rate

t1 day return $ret[t] = \log_{10}(\text{currency}[t]) - \log_{10}(\text{currency}[t-1])$

References

Ricard D. F. Harris and C. Coskun Kucukozen The Empirical Distribution of Stock returns: Evidence from a Emerging European Market, Applied Economic Letters, 2001,8, pages 367-371.

Examples

```
data(tse)
plot(ts(tse$ret))
```

usair

US air pollution data set

Description

US air pollution data set taken from Hand et al. (1994) data set 26, USAIR.DAT, originally from Sokal and Rohlf (1981).

Usage

```
data(usair)
```

Format

A data frame with 41 observations on the following 7 variables.

y a numeric vector: sulphur dioxide concentration in air mgs. per cubic metre in 41 cities in the USA

x1 a numeric vector: average annual temperature in degrees F

x2 a numeric vector: number of manufacturers employing >20 workers

x3 a numeric vector: population size in thousands

x4 a numeric vector: average annual wind speed in miles per hour

x5 a numeric vector: average annual rainfall in inches

x6 a numeric vector: average number of days rainfall per year

Source

Hand et al. (1994) data set 26, USAIR.DAT, originally from Sokal and Rohlf (1981)

References

Hand, D. J., Daly, F., Lunn, A. D., McConway, K. J. and Ostrowski, E. (1994), A handbook of small data sets, Chapman and Hall, London.

Examples

```

data(usair)
str(usair)
plot(usair)
# a possible gamlss model
# gamlss(library)
# ap<-gamlss(y~cs(x1,2)+x2+x3+cs(x4,2)+x5+cs(x6,3)+x4:x5,
#           data=usair, family=GA(mu.link="inverse"))
#

```

vas5

Visual analog scale (VAS) data

Description

In the original data 368 patients, measured at 18 times after treatment with one of 7 drug treatments (including placebo), plus a baseline measure (time=0) and one or more pre-baseline measures (time=-1). Here for illustration we will ignore the repeated measure nature of the data and we shall use data from time 5 only (364 observations). The VAS scale response variable, Y , is assumed to be distributed as $BEINF(\mu, \sigma, \nu, \tau)$ where any of the distributional parameters μ , σ , ν and τ are modelled as a constant or as a function of the treatment,

Usage

```
data(vas5)
```

Format

A data frame with 364 observations on the following 3 variables.

patient a factor indicating the patient

treat the treatment factor with levels 1 2 3 4 5 6 7

vas the response variable

Details

The Visual analog scale is used to measure pain and quality of life. For example patients are required to indicate in a scale from 0 to 100 the amount of discomfort they have. This can be easily translated to a value from 0 to 1 and consequently analyzed using the beta distribution. Unfortunately if 0's or 100's are recorded the beta distribution is not appropriate since the values 0 and 1 are not allowed in the definition of the beta distribution. Note that the inflated beta distribution allows values at 0 and 1. This is a mixed distribution (continuous and discrete) having four parameters, ν for modelling the probability at zero $p(Y=0)$ relative to $p(0<Y<1)$, τ for modelling the probability at one $p(Y=1)$ relative to $p(0<Y<1)$, and μ and σ for modelling the between values, $0<Y<1$, using a beta distributed variable $BE(\mu, \sigma)$ with mean μ and variance $\sigma^2\mu(1-\mu)$.

Source

The data were provided by Dr. Peter Lane

Examples

```
data(vas5)
```

VictimsOfCrime	<i>Reported victims of crime data</i>
----------------	---------------------------------------

Description

The data shows whether victims of crime were reported in the local media.

Usage

```
data(VictimsOfCrime)
```

Format

A data frame with 10590 observations on the following 2 variables.

reported Whether the crime was reported in local media.

age the age of the victim

Details

Whether the crime was reported in local media.

Source

The data were given by Prof Brian Francis of Lancaster University. They can be used to demonstrate the usefulness of smoothing techniques with a binary response variable.

References

Rigby, R. A. and Stasinopoulos D. M. (2005). Generalized additive models for location, scale and shape,(with discussion), *Appl. Statist.*, **54**, part 3, pp 507-554.

Stasinopoulos D. M., Rigby R.A. and Akantziliotou C. (2006) Instructions on how to use the GAMLSS package in R. Accompanying documentation in the current GAMLSS help files, (see also <http://www.gamlss.org/>).

Stasinopoulos D. M. Rigby R.A. (2007) Generalized additive models for location scale and shape (GAMLSS) in R. *Journal of Statistical Software*, Vol. **23**, Issue 7, Dec 2007, <http://www.jstatsoft.org/v23/i07>.

Examples

```
data(VictimsOfCrime)
```

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