Package ‘tbm’

April 17, 2024

Title  Transformation Boosting Machines
Version  0.3-6
Date    2024-04-17

Description  Boosting the likelihood of conditional and shift transformation models as introduced in \doi{10.1007/s11222-019-09870-4}.

Depends  mlt (>= 1.0-6), mboost (>= 2.8-2)
Imports  variables, basefun, sandwich, coneproj, methods
Suggests  TH.data (>= 1.0-9), tram (>= 0.2-3), survival, partykit,
lattice, latticeExtra, knitr, colorspace, gamlss.data, trtf

VignetteBuilder  knitr

URL  http://ctm.R-forge.R-project.org
License  GPL-2

NeedsCompilation  no

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Repository  CRAN
Date/Publication  2024-04-17 12:10:02 UTC

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ctmboost  

Likelihood Boosting for Conditional Transformation Models

Description

Employs maximisation of the likelihood for estimation of conditional transformation models

Usage

ctmboost(model, formula, data = list(), weights = NULL,  
         method = quote(mboost::mboost), ...)

Arguments

model an object of class mlt as returned by mlt.
formula a model formula describing how the parameters of model depend on explanatory variables, see mboost.
data an optional data frame of observations.
weights an optional vector of weights.
method a call to mboost, gamboost, or blackboost.
... additional arguments to method.

Details

The parameters of model depend on explanatory variables in a possibly structured additive way (see Hothorn, 2020). The number of boosting iterations is a hyperparameter which needs careful tuning.

Value

An object of class ctmboost with predict and logLik methods.

References


Examples

if (require("TH.data") && require("tram")) {
  data("bodyfat", package = "TH.data")

  ### estimate unconditional model
  m_mlt <- BoxCox(DEXfat ~ 1, data = bodyfat, prob = c(.1, .99))
  ### get corresponding in-sample log-likelihood
  logLik(m_mlt)
### estimate conditional transformation model

```r
bm <- ctmboost(m_mlt, formula = DEXfat ~ ., data = bodyfat,
               method = quote(mboost::mboost))
```

### in-sample log-likelihood (NEEDS TUNING OF mstop!)

```r
logLik(bm)
```

### evaluate conditional densities for two observations

```r
predict(bm, newdata = bodyfat[1:2,], type = "density")
```
Examples

```r
if (require("TH.data") && require("tram")) {
  data("bodyfat", package = "TH.data")

  ### estimate unconditional model
  m_mlt <- BoxCox(DEXfat ~ 1, data = bodyfat, prob = c(.1, .99))
  ### get corresponding in-sample log-likelihood
  logLik(m_mlt)

  ### estimate conditional transformation model
  bm <- stmboost(m_mlt, formula = DEXfat ~ ., data = bodyfat,
                 method = quote(mboost::mboost))
  ### in-sample log-likelihood (NEEDS TUNING OF mstop!)
  logLik(bm)

  ### evaluate conditional densities for two observations
  predict(bm, newdata = bodyfat[1:2,], type = "density")
}
```
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