Package ‘tram’

January 12, 2020

Title Transformation Models
Version 0.3-2
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Description Formula-based user-interfaces to specific transformation models implemented in package ‘mlt’. Available models include Cox models, some parametric survival models (Weibull, etc.), models for ordered categorical variables, normal and non-normal (Box-Cox type) linear models, and continuous outcome logistic regression (Lohse et al., 2017, <DOI:10.12688/f1000research.12934.1>). The underlying theory is described in Hothorn et al. (2018) <DOI:10.1111/sjos.12291>. An extension to transformation models for clustered data is provided (Hothorn, 2019, <arxiv:1910.09219>).

Depends mlt (>= 1.1-1)
Imports Formula, multcomp, variables (>= 1.0-2), basefun (>= 1.0-5), sandwich, stats, survival, graphics, Matrix, methods
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BoxCox

Description

Non-normal linear regression inspired by Box-Cox models

Usage

BoxCox(formula, data, subset, weights, offset, cluster, na.action = na.omit, ...)

Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>formula</td>
<td>an object of class &quot;formula&quot;: a symbolic description of the model structure to be fitted. The details of model specification are given under tram and in the package vignette.</td>
</tr>
<tr>
<td>data</td>
<td>an optional data frame, list or environment (or object coercible by as.data.frame to a data frame) containing the variables in the model. If not found in data, the variables are taken from environment(formula).</td>
</tr>
<tr>
<td>subset</td>
<td>an optional vector specifying a subset of observations to be used in the fitting process.</td>
</tr>
<tr>
<td>weights</td>
<td>an optional vector of weights to be used in the fitting process. Should be NULL or a numeric vector. If present, the weighted log-likelihood is maximised.</td>
</tr>
<tr>
<td>offset</td>
<td>this can be used to specify an <em>a priori</em> known component to be included in the linear predictor during fitting. This should be NULL or a numeric vector of length equal to the number of cases.</td>
</tr>
<tr>
<td>cluster</td>
<td>optional factor with a cluster ID employed for computing clustered covariances.</td>
</tr>
<tr>
<td>na.action</td>
<td>a function which indicates what should happen when the data contain NAs. The default is set to na.omit.</td>
</tr>
<tr>
<td>...</td>
<td>additional arguments to tram.</td>
</tr>
</tbody>
</table>
Details

A normal model for transformed responses, where the transformation is estimated from the data simultaneously with the regression coefficients. This is similar to a Box-Cox transformation, but the technical details differ. Examples can be found in the package vignette.

The model is defined with a negative shift term. Large values of the linear predictor correspond to large values of the conditional expectation response (but this relationship is potentially nonlinear).

Value

An object of class `BoxCox`, with corresponding `coef`, `vcov`, `logLik`, `estfun`, `summary`, `print`, `plot` and `predict` methods.

References


Examples

data("BostonHousing2", package = "mlbench")

lm(cmedv ~ crim + zn + indus + chas + nox + rm + age + dis +
   rad + tax + ptratio + b + lstat, data = BostonHousing2)

BoxCox(cmedv ~ chas + crim + zn + indus + nox +
   rm + age + dis + rad + tax + ptratio + b + lstat,
   data = BostonHousing2)

Colr

Continuous Outcome Logistic Regression

Description

A proportional-odds model for continuous variables

Usage

`Colr(formula, data, subset, weights, offset, cluster, na.action = na.omit, ...)`

Arguments

- **formula**: an object of class "formula": a symbolic description of the model structure to be fitted. The details of model specification are given under `tram` and in the package vignette.
- **data**: an optional data frame, list or environment (or object coercible by `as.data.frame` to a data frame) containing the variables in the model. If not found in data, the variables are taken from `environment(formula)`.
subset: an optional vector specifying a subset of observations to be used in the fitting process.

weights: an optional vector of weights to be used in the fitting process. Should be NULL or a numeric vector. If present, the weighted log-likelihood is maximised.

offset: this can be used to specify an _a priori_ known component to be included in the linear predictor during fitting. This should be NULL or a numeric vector of length equal to the number of cases.

cluster: optional factor with a cluster ID employed for computing clustered covariances.

na.action: a function which indicates what should happen when the data contain NAs. The default is set by the na.action setting of options, and is na.fail if that is unset.

...: additional arguments to tram.

Details

Simultaneous estimation of all possible binary logistic models obtained by dichotomisation of a continuous response. The regression coefficients can be constant allowing for an interpretation as log-odds ratios.

The model is defined with a positive shift term, thus \( \exp(\text{coef}()) \) is the multiplicative change of the odds ratio (conditional odds of treatment or for a one unit increase in a numeric variable divided by conditional odds of reference). Large values of the linear predictor correspond to small values of the conditional expectation response (but this relationship is nonlinear).

Value

An object of class Colr, with corresponding coef, vcov, logLik, estfun, summary, print, plot and predict methods.

References


Examples

data("BostonHousing2", package = "mlbench")

lm(cmedv ~ crim + zn + indus + chas + nox + rm + age + dis +
   rad + tax + ptratio + b + lstat, data = BostonHousing2)

Colr(cmedv ~ chas + crim + zn + indus + nox +
   rm + age + dis + rad + tax + ptratio + b + lstat,
   data = BostonHousing2)
Coxph

Cox Proportional Hazards Model

Description

Cox model with fully parameterised baseline hazard function

Usage

Coxph(formula, data, subset, weights, offset, cluster, na.action = na.omit, ...)

Arguments

- formula: an object of class "formula": a symbolic description of the model structure to be fitted. The details of model specification are given under tram and in the package vignette.
- data: an optional data frame, list or environment (or object coercible by as.data.frame to a data frame) containing the variables in the model. If not found in data, the variables are taken from environment(formula).
- subset: an optional vector specifying a subset of observations to be used in the fitting process.
- weights: an optional vector of weights to be used in the fitting process. Should be NULL or a numeric vector. If present, the weighted log-likelihood is maximised.
- offset: this can be used to specify an _a priori_ known component to be included in the linear predictor during fitting. This should be NULL or a numeric vector of length equal to the number of cases.
- cluster: optional factor with a cluster ID employed for computing clustered covariances.
- na.action: a function which indicates what should happen when the data contain NAs. The default is set to na.omit.
- ...: additional arguments to tram.

Details

The original implementation of Cox models via the partial likelihood, treating the baseline hazard function as a nuisance parameter, is available in coxph. This function allows simultaneous estimation of the log-hazard ratios and the log-cumulative baseline hazard, the latter parameterised by a Bernstein polynomial. The model can be fitted under stratification (time-varying coefficients), all types of random censoring and truncation. An early reference to this parameterisation is McLain and Ghosh (2013).

The responses is bounded (bounds = c(0,Inf)) when specified as a Surv object. Otherwise, bounds can be specified via . . . .

Parameters are log-hazard ratios comparing treatment (or a one unit increase in a numeric variable) with a reference.
Value

An object of class Coxph, with corresponding coef, vcov, logLik, estfun, summary, print, plot and predict methods.

References


Examples

data("GBSG2", package = "TH.data")
library("survival")
(m1 <- coxph(Surv(time, cens) ~ horTh, data = GBSG2))
(m2 <- Coxph(Surv(time, cens) ~ horTh, data = GBSG2))

### Wald intervals
confint(m1)
confint(m2)
### profile likelihood intervals
confint(profile(m2))

Lehmann

Linear Regression for Lehrmann-alternatives

Description

Non-normal linear regression for Lehrmann-alternatives

Usage

Lehmann(formula, data, subset, weights, offset, cluster, na.action = na.omit, ...)

Arguments

<table>
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<tbody>
<tr>
<td>formula</td>
<td>an object of class &quot;formula&quot;: a symbolic description of the model structure to be fitted. The details of model specification are given under tram and in the package vignette.</td>
</tr>
<tr>
<td>data</td>
<td>an optional data frame, list or environment (or object coercible by as.data.frame to a data frame) containing the variables in the model. If not found in data, the variables are taken from environment(formula).</td>
</tr>
</tbody>
</table>
Lehmann

subset an optional vector specifying a subset of observations to be used in the fitting process.

weights an optional vector of weights to be used in the fitting process. Should be NULL or a numeric vector. If present, the weighted log-likelihood is maximised.

offset this can be used to specify an _a priori_ known component to be included in the linear predictor during fitting. This should be NULL or a numeric vector of length equal to the number of cases.

cluster optional factor with a cluster ID employed for computing clustered covariances.

na.action a function which indicates what should happen when the data contain NAs. The default is set to na.omit.

... additional arguments to tram.

Details

This transformation model uses the cumulative distribution function for the standard Gumbel maximum extreme value distribution to map the shifted transformation function into probabilities. The exponential of the shift parameter can be interpreted as a Lehmann-alternative.

Value

An object of class Lehmann, with corresponding coef, vcov, logLik, estfun, summary, print, plot and predict methods.

References


Examples

```
data("BostonHousing2", package = "mlbench")

lm(cmedv ~ crim + zn + indus + chas + nox + rm + age + dis +
   rad + tax + ptratio + b + lstat, data = BostonHousing2)

Lehmann(cmedv ~ chas + crim + zn + indus + nox +
   rm + age + dis + rad + tax + ptratio + b + lstat,
   data = BostonHousing2)
```
Normal Linear Model

Description

Normal linear model with benefits

Usage

Lm(formula, data, subset, weights, offset, cluster, na.action = na.omit, ...)

Arguments

formula an object of class "formula": a symbolic description of the model structure to be fitted. The details of model specification are given under tram and in the package vignette.
data an optional data frame, list or environment (or object coercible by as.data.frame to a data frame) containing the variables in the model. If not found in data, the variables are taken from environment(formula).
subset an optional vector specifying a subset of observations to be used in the fitting process.
weights an optional vector of weights to be used in the fitting process. Should be NULL or a numeric vector. If present, the weighted log-likelihood is maximised.
offset this can be used to specify an _a priori_ known component to be included in the linear predictor during fitting. This should be NULL or a numeric vector of length equal to the number of cases.
cluster optional factor with a cluster ID employed for computing clustered covariances.
na.action a function which indicates what should happen when the data contain NAs. The default is set to na.omit.
... additional arguments to tram.

Details

A normal linear model with simultaneous estimation of regression coefficients and scale parameter(s). This function also allows for stratum-specific intercepts and variances as well as censoring and truncation in the response.

Note that the scale of the parameters is different from what is reported by lm; the discrepancies are explained in the package vignette.

The model is defined with a negative shift term. Large values of the linear predictor correspond to large values of the conditional expectation response.

Value

An object of class Lm, with corresponding coef, vcov, logLik, estfun, summary, print, plot and predict methods.
mtram

References

Examples

data("BostonHousing2", package = "mlbench")

lm(cmedv ~ crim + zn + indus + chas + nox + rm + age + dis +
   rad + tax + ptratio + b + lstat, data = BostonHousing2)

lm(cmedv ~ chas + crim + zn + indus + nox +
   rm + age + dis + rad + tax + ptratio + b + lstat, data = BostonHousing2)

mtram

Transformation Models for Clustered Data

Description
Marginally interpretable transformation models for clustered data. Highly experimental, use at your own risk.

Usage
mtram(object, formula, data, standardise = FALSE,
   grd = SparseGrid::createSparseGrid(type = "KPU",
     dimension = length(rt$cnms[[1]]), k = 10),
   Hessian = FALSE, ...)

Arguments

object A tram object.
formula A formula specifying the random effects.
data A data frame.
standardise Two types of models can be estimated: M1 (with standardise = FALSE) corresponds to a marginal distribution function without direct interpretation of the fixed effects, M2 (with standardise = TRUE) allows a marginal interpretation of scaled fixed effects as log-odds or log-hazard ratios (depending on object). See Hothorn (2019).
grd A sparse grid used for numerical integration to get the likelihood.
Hessian A logical, if TRUE, the hessian is computed and returned.
... Additional argument.
Details

A Gaussian copula with a correlation structure obtained from a random intercept or random intercept / random slope model (that is, clustered or longitudinal data can by modelled only) is used to capture the correlations whereas the marginal distributions are described by a transformation model. The methodology is described in Hothorn (2019) and examples are given in the mtram package vignette.

This is a proof-of-concept implementation and still highly experimental. Only coef() and logLik() methods are available at the moment.

Value

An object of class tram with coef() and logLik() methods.

References


**Polr**

*Ordered Categorical Regression*

Description

Some regression models for ordered categorical responses

Usage

Polr(formula, data, subset, weights, offset, cluster, na.action = na.omit, method = c("logistic", "probit", "loglog", "cloglog"), ...)  

Arguments

- **formula**: an object of class "formula": a symbolic description of the model structure to be fitted. The details of model specification are given under tram and in the package vignette.
- **data**: an optional data frame, list or environment (or object coercible by as.data.frame to a data frame) containing the variables in the model. If not found in data, the variables are taken from environment(formula).
- **subset**: an optional vector specifying a subset of observations to be used in the fitting process.
- **weights**: an optional vector of weights to be used in the fitting process. Should be NULL or a numeric vector. If present, the weighted log-likelihood is maximised.
- **offset**: this can be used to specify an _a priori_ known component to be included in the linear predictor during fitting. This should be NULL or a numeric vector of length equal to the number of cases.
cluster optional factor with a cluster ID employed for computing clustered covariances.
na.action a function which indicates what should happen when the data contain NAs. The default is set by the na.action setting of options, and is na.fail if that is unset.
method a character describing the link function.
... additional arguments to tram.

Details
Models for ordered categorical responses reusing the interface of polr. Allows for stratification, censoring and truncation.
The model is defined with a negative shift term, thus \( \exp(\text{coef}()) \) is the multiplicative change of the odds ratio (conditional odds for reference divided by conditional odds of treatment or for a one unit increase in a numeric variable). Large values of the linear predictor correspond to large values of the conditional expectation response (but this relationship is nonlinear).

Value
An object of class Polr, with corresponding coef, vcov, logLik, estfun, summary, print, plot and predict methods.

References

Examples
```r
data("wine", package = "ordinal")

library("MASS")
polr(rating ~ temp + contact, data = wine)
Polr(rating ~ temp + contact, data = wine)
```

Survreg Parametric Survival Models

Description
Weibull, log-normal, log-logistic and other parametric models (not exclusively) for survival analysis

Usage
```r
Survreg(formula, data, subset, weights, offset, cluster, na.action = na.omit,
dist = c("weibull", "logistic", "gaussian", "exponential", "rayleigh",
    "loggaussian", "lognormal", "loglogistic"), scale = 0, ...)
```
Arguments

- **formula**: an object of class "formula": a symbolic description of the model structure to be fitted. The details of model specification are given under `tram` and in the package vignette.
- **data**: an optional data frame, list or environment (or object coercible by `as.data.frame`) containing the variables in the model. If not found in data, the variables are taken from `environment(formula)`.
- **subset**: an optional vector specifying a subset of observations to be used in the fitting process.
- **weights**: an optional vector of weights to be used in the fitting process. Should be `NULL` or a numeric vector. If present, the weighted log-likelihood is maximised.
- **offset**: this can be used to specify an _a priori_ known component to be included in the linear predictor during fitting. This should be `NULL` or a numeric vector of length equal to the number of cases.
- **cluster**: optional factor with a cluster ID employed for computing clustered covariances.
- **na.action**: a function which indicates what should happen when the data contain NAs. The default is set by the `na.action` setting of `options`, and is `na.fail` if that is unset.
- **dist**: character defining the conditional distribution of the (not necessarily positive) response, current choices include Weibull, logistic, normal, exponential, Rayleigh, log-normal (same as log-gaussian), or log-logistic.
- **scale**: a fixed value for the scale parameter(s).
- **...**: additional arguments to `tram`.

Details

Parametric survival models reusing the interface of `survreg`. The parameterisation is, however, a little different, see the package vignette.

The model is defined with a negative shift term. Large values of the linear predictor correspond to large values of the conditional expectation response (but this relationship is nonlinear). Parameters are log-hazard ratios comparing a reference with treatment (or a one unit increase in a numeric variable).

Value

An object of class Survreg, with corresponding `coef`, `vcov`, `logLik`, `estfun`, `summary`, `print`, `plot` and `predict` methods.

References

Tram

Examples

```r
data("GBSG2", package = "TH.data")
library("survival")
survreg(Surv(time, cens) ~ horTh, data = GBSG2)
```

**Description**

Likelihood-inference for stratified linear transformation models

**Usage**

```r
tram(formula, data, subset, weights, offset, cluster, na.action = na.omit,
     distribution = c("Normal", "Logistic", "MinExtrVal", "MaxExtrVal"),
     transformation = c("discrete", "linear", "logarithmic", "smooth"),
     LRtest = TRUE, prob = c(0.1, 0.9), support = NULL,
     bounds = NULL, add = c(0, 0), order = 6,
     negative = TRUE, scale = TRUE, extrapolate = FALSE,
     log.first = FALSE, model_only = FALSE, constraints = NULL, ...)
tram_data(formula, data, subset, weights, offset, cluster, na.action = na.omit)
```

**Arguments**

- `formula`: an object of class "formula": a symbolic description of the model structure to be fitted. The details of model specification are given under Details and in the package vignette.
- `data`: an optional data frame, list or environment (or object coercible by as.data.frame to a data frame) containing the variables in the model. If not found in data, the variables are taken from environment(formula).
- `subset`: an optional vector specifying a subset of observations to be used in the fitting process.
- `weights`: an optional vector of weights to be used in the fitting process. Should be NULL or a numeric vector. If present, the weighted log-likelihood is maximised.
- `offset`: this can be used to specify an _a priori_ known component to be included in the linear predictor during fitting. This should be NULL or a numeric vector of length equal to the number of cases.
- `cluster`: optional factor with a cluster ID employed for computing clustered covariances.
- `na.action`: a function which indicates what should happen when the data contain NAs. The default is set to na.omit.
distribution character specifying how the transformation function is mapped into probabilities. Available choices include the cumulative distribution functions of the standard normal, the standard logistic and the standard minimum extreme value distribution.

transformation character specifying the complexity of the response-transformation. For discrete responses, one parameter is assigned to each level (except the last one), for continuous responses linear, log-linear and smooth (parameterised as a Bernstein polynomial) function are implemented.

LRtest logical specifying if a likelihood-ratio test for the null of all coefficients in the linear predictor being zero shall be performed.

prob two probabilities giving quantiles of the response defining the support of a smooth Bernstein polynomial (if transformation = "smooth").

support a vector of two elements; the support of a smooth Bernstein polynomial (if transformation = "smooth").

bounds an interval defining the bounds of a real sample space.

add add these values to the support before generating a grid via mkgrid.

order integer >= 1 defining the order of the Bernstein polynomial (if transformation = "smooth").

negative logical defining the sign of the linear predictor.

scale logical defining if variables in the linear predictor shall be scaled. Scaling is internally used for model estimation, rescaled coefficients are reported in model output.

extrapolate logical defining the behaviour of the Bernstein transformation function outside support. The default FALSE is to extrapolate linearly without requiring the second derivative of the transformation function to be zero at support. If TRUE, this additional constraint is respected.

log_first logical; if TRUE, a Bernstein polynomial is defined on the log-scale.

model_only logical, if TRUE the unfitted model is returned.

constraints additional constraints on regression coefficients in the linear predictor of the form lhs %*% coef(object) >= rhs, where lhs and rhs can be specified as a character (as in glht) or by a matrix lhs (assuming rhs = 0), or as a list containing the two elements lhs and rhs.

... additional arguments.

Details

The model formula is of the form \( y \mid s \sim x \) where \( y \) is an at least ordered response variable, \( s \) are the variables defining strata and \( x \) defines the linear predictor. \( y \sim x \) defines a model without strata (but response-varying intercept function) and \( y \mid s \sim 0 \) sets-up response-varying coefficients for all variables in \( s \).

The two functions tram and tram_data are not intended to be called directly by users. Instead, functions Coxph (Cox proportional hazards models), Survreg (parametric survival models), Polr (models for ordered categorical responses), Lm (normal linear models), BoxCox (non-normal linear
models) or **Colr** (continuous outcome logistic regression) allow direct access to the corresponding models.

The model class and the specific models implemented in **tram** are explained in the package vignette of package **tram**. The underlying theory of most likely transformations is presented in Hothorn et al. (2018), computational and modelling aspects in more complex situations are discussed by Hothorn (2018).

**Value**

An object of class **tram** inheriting from **mlt**.

**References**


Torsten Hothorn (2018), Most Likely Transformations: The mlt Package, *Journal of Statistical Software*, forthcoming. URL: [https://cran.r-project.org/package=mlt.docreg](https://cran.r-project.org/package=mlt.docreg)

**Examples**

data("BostonHousing2", package = "mlbench")

### unconstrained regression coefficients
### BoxCox calls tram internally
m1 <- BoxCox(cmedv ~ chas + crim + zn + indus + nox +
             rm + age + dis + rad + tax + ptratio + b + lstat,
             data = BostonHousing2)

### now with two constraints on regression coefficients
m2 <- BoxCox(cmedv ~ chas + crim + zn + indus + nox +
             rm + age + dis + rad + tax + ptratio + b + lstat,
             data = BostonHousing2,
             constraints = c("crim >= 0", "chas1 + rm >= 1.5"))

coef(m1)
coef(m2)

K <- matrix(0, nrow = 2, ncol = length(coef(m2)))
colnames(K) <- names(coef(m2))
K[1, "crim"] <- 1
K[2, c("chas1", "rm")][<- 1
m3 <- BoxCox(cmedv ~ chas + crim + zn + indus + nox +
             rm + age + dis + rad + tax + ptratio + b + lstat,
             data = BostonHousing2,
             constraints = list(K, c(0, 1.5)))
all.equal(coef(m2), coef(m3))
Methods for Stratified Linear Transformation Models

Description

Methods for objects inheriting from class tram

Usage

```r
## S3 method for class 'tram'
a.s.mlt(object)
## S3 method for class 'tram'
model.frame(formula, ...)
## S3 method for class 'tram'
model.matrix(object, data = object$data, with_baseline = FALSE, ...)
## S3 method for class 'tram'
coef(object, with_baseline = FALSE, ...)
## S3 method for class 'Lm'
coef(object, as.lm = FALSE, ...)
## S3 method for class 'Survreg'
coef(object, as.survreg = FALSE, ...)
## S3 method for class 'tram'
vcov(object, with_baseline = FALSE, complete = FALSE, ...)
## S3 method for class 'tram'
logLik(object, parm = coef(as.mlt(object), fixed = FALSE), ...)
## S3 method for class 'tram'
estfun(object, parm = coef(as.mlt(object), fixed = FALSE), ...)
## S3 method for class 'tram'
predict(object, newdata = model.frame(object),
        type = c("lp", "trafo", "distribution", "survivor", "density",
                "logdensity", "hazard", "loghazard", "cumhazard", "quantile"),
        ...)
## S3 method for class 'tram'
plot(x, newdata = model.frame(x),
     which = c("QQ-PIT", "baseline only", "distribution"),
     confidence = c("none", "interval", "band"), level = 0.95,
     K = 50, cheat = K, col = "black", fill = "lightgrey", lwd = 1, ...)
```

Arguments

- `object`, `formula`, `x`: a fitted stratified linear transformation model inheriting from class tram.
- `data`: an optional data frame.
- `with_baseline`: logical, if TRUE all model parameters are returned, otherwise parameters describing the baseline transformation are ignored.
- `as.lm`: logical, return parameters in the `lm` parameterisation if TRUE.
as.survreg logical, return parameters in the survreg parameterisation in TRUE.
parm model parameters, including baseline parameters.
complete currently ignored
newdata an optional data frame of new observations.
type type of prediction, current options include linear predictors ("lp", of x variables in the formula y | s ~ x), transformation functions ("trafo") or distribution functions on the scale of the cdf ("distribution"), survivor function, density function, log-density function, hazard function, log-hazard function, cumulative hazard function or quantile function.
which type of plot, either a QQ plot of the probability-integral transformed observations ("QQ-PIT"), of the baseline transformation of the whole distribution.
confidence type of uncertainty assessment.
level confidence level.
K number of grid points in the response, see plot.ctm.
cheat reduced number of grid points for the computation of confidence bands, see confband.
col line color.
fill fill color.
lwd line width.
... additional arguments to the underlying methods for class mlt, see mlt-methods.

Details
coeff can be used to get (and set) model parameters, logLik evaluates the log-likelihood (also for parameters other than the maximum likelihood estimate); vcov returns the estimated variance-covariance matrix (possibly taking cluster into account) and estfun gives the score contribution by each observation. predict and plot can be used to inspect the model on different scales.

References

See Also
mlt-methods, plot.ctm

Examples
data("BostonHousing2", package = "mlbench")

### fit non-normal Box-Cox type linear model with two
### baseline functions (for houses near and off Charles River)
BC_BH_2 <- BoxCox(cmedv | 0 + chas ~ crim + zn + indus + nox +
                    rm + age + dis + rad + tax + ptratio + b + lstat,
data = BostonHousing2)
logLik(BC_BH_2)

### classical likelihood inference
summary(BC_BH_2)

### coefficients of the linear predictor
coef(BC_BH_2)

### plot linear predictor (mean of _transformed_ response) vs. observed values
plot(predict(BC_BH_2, type = "lp"), BostonHousing2$cmedv)

### all coefficients
coef(BC_BH_2, with_baseline = TRUE)

### compute predicted median along with 10% and 90% quantile for the first observations
predict(BC_BH_2, newdata = BostonHousing2[1:3,], type = "quantile",
        prob = c(.1, .5, .9))

### plot the predicted density for these observations
plot(BC_BH_2, newdata = BostonHousing2[1:3, -1],
     which = "distribution", type = "density", K = 1000)

### evaluate the two baseline transformations, with confidence intervals
nd <- model.frame(BC_BH_2)[1:2, -1]
donshas <- factor(c("0", "1"))
library("colorspace")
col <- diverge_hcl(2, h = c(246, 40), c = 96, l = c(65, 90))
fill <- diverge_hcl(2, h = c(246, 40), c = 96, l = c(65, 90), alpha = .3)
plot(BC_BH_2, which = "baseline only", newdata = nd, col = col,
     confidence = "interval", fill = fill, lwd = 2,
     xlab = "Median Value", ylab = expression(h[Y]))
legend("bottomright", lty = 1, col = col,
       title = "Near Charles River", legend = c("no", "yes"), bty = "n")
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