VGAM Reference Card

2019-11-22

Please see https://www.stat.auckland.ac.nz/~yee for the VGAM package and the book’s homepage. This document is current for version VGAM-1.1-2.

A book on the entire statistical framework, including the theory and applications and the software, is Yee (2015). It is the most comprehensive description of everything within a single document, and the order of the functions listed here roughly follows the book order.


Please cite the appropriate references if you use the software!

The website www.stat.auckland.ac.nz/~yee/VGAM/prerelease has the latest version of VGAM (source and Windows only). A companion package is VGAMdata, which is also available at https://www.stat.auckland.ac.nz/~yee. Both packages are also on CRAN.

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DISCLAIMER: VGAM is under continual development, meaning that as well as new features being added and bugs found on a regular basis, changes of all sorts are occurring all the time. For example, function and argument names may change at any time, as well as default values of arguments; see the NEWS and ChangeLog files. The VGAM package is available on a use-at-your-own-risk basis: the Author assumes no liability for loss or damage of any kind resulting from its use.

1 A small resume is given on Page 9.
2 Some more recent versions might be available at https://www.stat.auckland.ac.nz/~vmir178 and/or https://github.com/VicoMiranda/.

Some notes:
1. In VGAM 1.1-1 these functions were renamed to end in “link”, e.g., loglink() replaces loge(), logitlink() replaces logit().
2. Another R package, VGAMextra by Víctor Miranda, is on CRAN2 and contains additional VGAM family and link functions, etc. especially for time series (Miranda-Soberanis, 2018).
3. In VGAM 1.0-0, the first and second derivatives of link functions have changed with respect to the argument inverse. Models fitted prior to VGAM 1.0-0 may need to be re-run.
4. In VGAM 0.9-5, numerous argument names, their order, and function names are changed. This was due to inconsistencies I detected while writing my book, and it was deemed necessary to standardize things. This particularly relates to family functions implementing discrete and continuous distributions. I have tried to summarize all changes in the NEWS file, however, a few changes might have gone undocumented. Users of previous versions of VGAM are cautioned to check their code. My apologies for this inconvenience.

Modelling functions
The following functions form the heart of the VGAM package and use formula and family arguments, e.g., vglm(y ~ 1, family = maxwell, data = mdata).

vglm() Vector generalized linear models.
vgam() Vector generalized additive models. See below for some more details.
rrvglm() Reduced-rank VGLMs (same as constrained linear ordination, or CLO).

cqo() Constrained quadratic ordination (QRR-VGLM).
cao() Constrained additive ordination (RR-VGAM).
rcim(table or matrix) Row–column interaction models.

The following functions do not use the formula, family = arguments.

grc(table or matrix) Goodman’s RC model.

vsmooth.spline(x, y, w, ...) Vector smoothing spline.

Smoothing

vgam() can be used with three smoothers. They are as follows.

s() Generation-1 VGAMs. This is Yee and Wild (1996). Uses backfitting. Cannot handle constraint matrices whose columns are not orthogonal (try is.buggy()).


Of course, an alternative is to use regression splines, i.e., bs() and ns() and can be used with vglm(). The component functions can be plotted, e.g., plot(as(fit, "vgam")).

BTW, vsmooth.spline() fits a vector (cubic) smoothing spline to scatter plot data.
Useful controlling options for the modelling functions

\texttt{trace} = \texttt{TRUE}  
Print a running log of the estimation.

\texttt{criterion} = "\texttt{coef}"  
Criterion on which to test convergence.

\texttt{maxit} = 40  
Maximum number of iterations allowed.

\texttt{coefstart, etastart, mustart}  
Starting values for $\beta$, $\eta_i$ ($n \times M$ matrix), $\mu$, respectively. For example, \texttt{vglm(y \sim x2, maxwell, data = mdata, etastart = predict(simplerModel))}.

The following arguments are standard to formula-based modelling functions.

\texttt{data} =  
Data frame with the formula variables.

\texttt{subset} =  
Vector of logicals.

\texttt{na.action} =  
What to do with missing values. "\texttt{na.fail}" causes an error, "\texttt{na.omit}" deletes rows. Can be assigned a user-defined function.
Extractor functions

AIC() The Akaike information criterion or AIC.
AICc() Corrected AIC.
BIC() The Bayesian (Schwarz’s) information criterion or BIC.
class() The object’s class.
coef() Regression coefficients (the \( \hat{\beta} \) in (1) but enumerated in a different order).
Coef() Regression coefficients, especially if the formula comprises of intercept only, i.e., \(~1\).
constraints() Constraint matrices, \( H_k \).
depvar() Dependent variable (response), \( Y \).
deviance() Deviance, \( D \).
df.residual() Residual degrees of freedom.
familyname() Name of the family function.
fitted() Fitted values, usually \( \hat{\mu} \).
has.intercept() Does the model’s formula have an intercept term?
hatvalues() Hat (or projection) matrix, \( H \).
is.bell() Are the response curve of a CQO bell-shaped?
is.parallel() Are the \( \eta_j \) intercept-only?
is.zero() Are the \( \eta_j \) intercept-only?
linkfun() Parameter link functions.
model.matrix() The big model matrix \( X_{\text{vlm}} \). This is never smaller than the \( \text{lm} \) type model matrix.
model.frame() The object’s model frame.
model.response() The response variable (response).
model.offset() The object’s model offset.
model.weights() The object’s model weights.
modelMatrix() The model matrix.
npred() Number of linear/additive predictors \( \eta_j \), \( M \).
QR.Q() The \( Q \) matrix in the QR decomposition of the relevant model matrix used in the IRLS algorithm.
QR.R() The \( R \) matrix in the QR decomposition of the relevant model matrix used in the IRLS algorithm.
predict() \( n \times M \) matrix of \( \eta_j(x_i) \); also prediction of \( \mu \).
print() Print the model.
Rank() Rank of a reduced-rank (ordination) model, \( R \).
resid() Residuals (working, Pearson, deviance, response).
responseName() The name of the response, as a character string.
score.stat() Rao’s score test (Lagrange multiplier) statistics for testing \( H_0 : \beta^*_j(k) = \theta^0_j(k) \) versus \( H_1 : \beta^*_j(k) \neq \theta^0_j(k) \).
show() Show.
summary() Summary.
terms() Terms.
term.names() The model’s formula: each term is converted to a character and they are all placed in a vector.
TIC() Takeuchi’s information criterion or TIC.
vcov() Variance-covariance matrix, \( \text{Var}(\hat{\beta}) \).
wald.stat() Wald test statistics for testing \( H_0 : \beta^*_j(k) = \theta^0_j(k) \) versus \( H_1 : \beta^*_j(k) \neq \theta^0_j(k) \): Then \( \text{Var}(\hat{\beta}^*_j(k)) \) can be estimated at \( \hat{\beta}^*_j(k) \) —this does not suffer from the Hauck-Donner effect (HDE).
weights() Prior weights \( w_i \), and working weights \( (w_i \cdot W) \), in matrix-band format.
which.etas() For variable \( x_k \) which \( \eta_j \)s are modelled using that covariate?
which.xij() For each variable \( x_k \) does it represent an \( x_i \) \( j \) term?

Plotting functions

Not all of the following apply to a given fitted model.
biplot() Biplot for RR-VGLMs.
deplot() Density plot, e.g., for quantile regression.
dvplot() Deviance plot,
fiplot() Frequency plot.
guplot() Gumbel plot, e.g., for extreme values regression.
heat() Heatmap.
lmplot() Lattice plot.
lvplot() Latent variable plot (ordination diagram).
meplot() Mean excess plot, e.g., for extreme values regression.
lrplot() Likelihood ratio test plot.
rqplot() Quantile regression.
simp() Simplified plot (LRT).
trplot() Trajectory plot, e.g., for constrained ordination.

...
Link functions

Most parameters $\theta_j$ are transformed into a linear/additive predictor $\eta_j = \beta^T_j x$ or $\eta_j = \sum_{k=1}^d f_{ijk}(x_k)$. Here $\eta = (\eta_1, \ldots, \eta_M)^T$ so that there are $M$ parameters. All logarithms are to base $e$ unless specified otherwise.

Usage: use full link function name (in quotes is ok), e.g., `vglm(y ~ 1, family = maxwell(link = "identitylink"))`.

Note the change in names described in Note 1 on Page 1.

### loglink() Log, $\log(\theta)$, $0 < \theta < 1$. Old name: `loge()`.

### logofflink() Log with an offset, $\log(\theta + A)$, $\theta + A > 0$.

### logloglink() Log-log link function, $\log(\log(\theta))$, $0 < \theta < 1$.

### logitlink() Logit, $\log(\theta / (1 - \theta))$, $0 < \theta < 1$.

### logclink() Complementary log-log, $\log(-\log(1 - \theta))$, $0 < \theta < 1$.

### gordlink() Gamma-ordinal link function, $0 < \theta < 1$.

### pordlink() Poisson-ordinal link function, $0 < \theta < 1$.

### powerlink() Power link function, $0 < \theta < B < \infty$.

### nbordlink() Negative binomial-ordinal link function, $0 < \theta < 1$.

### logclink() Complementary log-log, $\log(1 - \theta)$, $0 < \theta < 1$.

### logitlink() Logit, $\log(\theta / (1 - \theta))$, $0 < \theta < 1$.

### extlogitlink() Extended logit, $\log(\theta / (\theta + A))$, $0 < A < B$.

### foldsqrtlink() Folded square root link function, $A < \theta < B$.

### probitlink() Probit, $\Phi^{-1}(\theta)$, $0 < \theta < 1$.

### cauchitlink() Cauchit, $\tan(\pi(\theta - 1/2))$, $0 < \theta < 1$.

### identitylink() Identity, $\theta$.

### multilogitlink() Multinomial logit link, $\log(\theta_j / (\theta_M + 1))$, $0 < \theta_j < 1$, $j = 1, \ldots, M$.

### nbcanlink() Negative binomial canonical link, $\log(\theta / (\theta + k))$, where $k$ is known.

### negidentitylink() Negative-identity, $-\theta$.

### reciprocally() Reciprocal, $1/\theta$, $0 \neq 0$.

### negreciprocally() Negative-reciprocal, $-1/\theta$, $0 \neq 0$.

### fisherzlink() Fisher’s Z-transformation, $\frac{1}{2} \log \left( 1 + \frac{\theta}{1 - \theta} \right)$.

### rhobitlink() Two times Fisher’s Z-transformation, $\log \left( 1 + \frac{\theta}{1 - \theta} \right)$.

### theta2eta() $\eta_j = g(\theta_j)$.

### Common arguments in family functions

#### zero
- allows for $\eta_j = \beta_j$, i.e., intercept-only. Can be assigned a vector with values from the set $\{1, 2, \ldots, M\}$. Negative values allowed for multiple responses. A NULL means all the $\eta_j$ are modelled as functions of the covariates. Argument `zero` can also be assigned negative values, which means a form of recycling over multiple responses, e.g., `vglm(cbind(y1, y2) ~ x2, family = uninormal(zero = -2))` means that both responses’ $\sigma$ parameters are intercept-only. As of VGAM 1.0-1 and later, argument `zero` can also be assigned a vector of character strings, e.g., `zero = c("scale", "shape")` which means that all scale and shape parameters will be modelled as intercept-only.

#### exchangeable
- For some $s$ and $t$, $\eta_s = \eta_t = 0$ or some constant. That is, $\eta_s$ and $\eta_t$ differ at most by an intercept.

#### parallel
- If TRUE, for all $k$, $\beta_{(s)k} = \beta_{(t)k}$ for some $s$ and $t$; i.e., the slope for $X_k$ of some of the linear/additive predictors are parallel or differ by a constant.

#### parallel = FALSE
- $X_1 + X_2 - 1$ means all terms, except for $X_1$ and $X_2$, have parallel slopes.
Next is a listing of VGAM family functions. These are assigned to the family = argument to the modelling functions, e.g., vglm(y ~ x2 + x3, family = multinomial).

For distributions, the characters “dpqr” are placed within the parentheses to denote whether dpqr-type functions are available (these stand for density functions, cumulative distribution functions and quantile functions, and random variates generation, respectively). For example, binomialff([dpqr]), sinmad(dpqr), tobit(dpqr). Those dpqr-type functions from base R are wrapped in brackets [].

**Generalized linear models**

In general quasi-type families such as quasibinomialff() and quasipoissonff() have been deprecated, as well as gaussianff().

binomialff([dpqr]) Binomial. For multiple responses use binomialff(multiple.responses = TRUE).

inverse.gaussianff([dpqr]) Inverse Gaussian.

poissonff([dpqr]) Poisson.

**LM and binomial variants**

normal.vcm() Linear model with varying-coefficients.

SURff() Seemingly unrelated regressions.

rrar() Reduced-rank autoregressive model for multiple time series.

binom2.or(dr) Bivariate logistic/probit...odds ratio model for two binary responses.

binom2.rho(dr) Bivariate logistic/probit...odds ratio model for two binary responses.

Reduced-rank autoregressive model for multiple responses. Based on a standard SURff().

loglinb2()/loglinb3() Loglinear model for two/three binary responses.

**Univariate discrete distributions**

[d]bell() 1-parameter Bell distribution.

[dr]benf() 0-parameter Benford distribution.

betabinomial(dpr) Beta-binomial distribution.

betabinomialff([dpqr]) Beta-binomial distribution.

betageometric([dpqr]) Beta-geometric distribution.

borel.tanner(dr) Borel-Tanner distribution.

diffzeta(dpqr) Different zeta distribution.

double.expbinomial() Double exponential binomial distribution.

genpoisson(d) Generalized Poisson distribution.

geometric([dpqr]) Geometric distribution.

hzeta(dpqr) Haight’s zeta function.

inv.binomial() Inverse binomial distribution.

negbinomial([dpqr]) Negative binomial distribution with parameters \( \mu \) and \( k \).

negbinomial.size([dpqr]) Negative binomial distribution with parameter \( \mu \) and known \( k \).

-polono([dpqr]) Poisson-lognormal distribution (no family function available yet.)

polya([dpqr]) Pólya (negative binomial) distribution with parameters \( \mu \) and \( k \).

seq2binomial() 2-stage sequential binomial distribution.

truncgeometric() Truncated geometric distribution.

yule.simon(dpqr) Yule-Simon distribution.

zetaff(dpqr) Zeta distribution.

zipf(dpqr) Zipf distribution.

Univariate continuous distributions

alaplace[123](dpqr) Asymmetric Laplace distribution.

benini(dpqr) 1-parameter Benini distribution.

betaR([dpqr]) 2-parameter beta distribution (shape parameterization).

betaff([dpqr]) 2-parameter beta distribution (mean and precision parameterization).

betaprime() 2-parameter beta-prime distribution.

betaII() 3-parameter beta II distribution.

bisa(dpqr) Birnbaum-Saunders distribution.

cardioid(dpqr) Cardioid distribution.

cauchy([dpqr]) 2-parameter Cauchy distribution.

cauhy1([dpqr]) 1-parameter Cauchy distribution.

chisq([dpqr]) Chi-squared distribution.

cens.gumbel() Censored Gumbel distribution.

cens.normal() Censored univariate normal distribution

see also tobit(dpqr).

cens.rayleigh() Censored Rayleigh distribution.

dagum(dpqr) 3-parameter Dagum distribution.

double.cens.normal() Double censored 2-parameter univariate normal distribution.

erlang() Erlang distribution.

exexp() 2-parameter Exponentiated exponential distribution.

exexp1() 2-parameter Exponentiated exponential distribution (using a profile (concentrated) likelihood).

explogff(dpqr) Exponential lognormal distribution.

exponential([dpqr]) Exponential distribution.

famff([dpqr]) F-distribution.

fisk(dpqr) 2-parameter Fisk distribution.

foldnormal(dpqr) Folded normal distribution (univariate and generalized).

frechet(dpqr) 2-parameter Fréchet distribution.

gamma1([dpqr]) 1-parameter gamma distribution.

gamma2([dpqr]), gammaR(dpqr) 2-parameter gamma distribution.

genbetaII(d) 4-parameter generalized beta II distribution.

gengamma.stacy(dpqr) Generalized gamma distribution.

gompertz(dpqr) 2-parameter Gompertz distribution.
hypersecant(), hypersecant01()  Hyperbolic secant distribution.

inv.gaussianff(dpqr)  2-parameter inverse Gaussian distribution.

inv.lomax(dpqr)  2-parameter inverse Lomax distribution.

inv.paralogistic(dpqr)  2-parameter inverse paralogistic distribution.

kumar(dpqr)  Kumaraswamy distribution.

laplace(dpqr)  Laplace distribution.

leipnik()  Leipnik distribution.

levy(dpqr)  Lévy distribution.

lgamma1([dpqr])  1-parameter log-gamma distribution.

lgamma3([dpqr])  3-parameter log-gamma distribution.

lindley(dpqr)  Lindley distribution.

makeham(dpqr)  Makeham distribution.

maxwell(dpqr)  Maxwell distribution.

crawley89()  Cragg’s skew normal distribution.

nakagami(dpqr)  Nakagami distribution.

paralogistic(dpqr)  2-parameter paralogistic distribution.

paretoff(dpqr)  Pareto distribution (Pareto(I)).

paretoIV(dpqr)  Pareto(IV) distribution.

paretoIII(dpqr)  Pareto(III) distribution.

paretoII(dpqr)  Pareto(II) distribution.

perks(dpqr)  Perks’ distribution.

poisson.points(d)  Distances to a fixed point, in a Poisson plane or volume.

rayleigh(dpqr)  Rayleigh distribution.

riceff(dpqr)  Rice distribution.

rigff()  Reciprocal inverse Gaussian distribution.

sc.studentt2([dpqr])  Scaled Student’s t2 distribution.

simplex(dr)  2-parameter simplex distribution.

singmad(dpqr)  3-parameter Singh-Maddala distribution.

skewnormal(dr)  1-parameter univariate skew-normal distribution.

studentt([dpqr]), studenttt2([dpqr]), studenttt3([dpqr])  Student t distribution.

tikuv(dpqr)  Short-tailed symmetric distribution of Tiku and Vaughan (1999).

tobit(dpqr)  Tobit model (censored normal; see also cens.normal()).

truncpareto(dpqr)  Truncated (upper) Pareto distribution (Pareto(I)).

truncweibull()  Truncated Weibull distribution.

uninormal([dpqr])  2-parameter univariate normal distribution.

vonmises()  von Mises distribution.

waldff()  Standard Wald distribution.

weibullR()  2-parameter Weibull distribution.

weibull.mean()  2-parameter Weibull distribution (parameterized in terms of its mean).

Bivariate and trivariate distributions

bilogistic4(dpqr)  4-parameter bivariate logistic distribution.

amh(dpr)  Ali-Mikhail-Haq’s bivariate distribution.

biclaytoncop(dpr)  Bivariate Clayton copula distribution.

bifrankcop(dpr)  Bivariate Frank’s copula distribution.

bistudentt(d)  Bivariate Student-t distribution.

binormal(dpqr)  Bivariate normal distribution, \(N_2(\mu_1, \mu_2, \sigma_{11}, \sigma_{22}, \rho)\).

binormalcop(dp)  (Bivariate) Gaussian copula distribution, \(F(y_1, y_2; \rho) = \Phi_2(\Phi^{-1}(y_1), \Phi^{-1}(y_2); \rho)\).

fgm(dp)  Farlie-Gumbel-Morgenstern’s bivariate distribution.

freund61()  Freund’s (1961) bivariate extension of the exponential distribution.

gammahyp()  1-parameter gamma hyperbola bivariate distribution.

bigamma.mckay()  McKay’s bivariate gamma distribution.

morgenstern()  Morgenstern’s bivariate distribution.

bigumbelI()  Gumbel’s Type I bivariate distribution.

trinormal(dr)  Trivariate normal distribution, \(N_3(\mu_1, \mu_2, \mu_3, \sigma_{11}, \sigma_{22}, \sigma_{33}, \rho_{12}, \rho_{23}, \rho_{13})\).

Categorical data

In the following, g is a link function, \(\eta_j\) the linear/additive predictors, and \(Y \in \{1, \ldots, M + 1\}\) is a categorical response. See also margeff().

acat()  Adjacent categories model, \(\eta_j = g(P[Y = j + 1]/P[Y = j])\).

cumulative()  Cumulative categories model, \(\eta_j = g(P[Y \leq j])\). Includes the proportional odds model.

propodds()  Proportional odds model \(\eta_j = \logit(P[Y > j])\).

cratio()  Continuation ratio model, \(\eta_j = g(P[Y > j])\).

sratio()  Stopping ratio model, \(\eta_j = g(P[Y = j])\).

multinomial()  Multinomial logit model, \(\eta_j = \log(P[Y = j]/P[Y = M + 1])\).

brat()  Bradley Terry model (without ties).
**bratt()** Bradley Terry model (with ties).
**ordpoisson()** Ordinal Poisson model.

The argument `reverse` reverses the direction of many of the above probabilities.

See documentation on the `xij` argument at the package’s website: this handles covariates that have different values for differing linear/additive predictors `η_j`. This will handle consumer choice or discrete choice models.

### Genetical data

- **AA.Aa.aa()** AA-Aa-aa blood group system.
- **AB.Ab.ab2()** AB-Ab-ab-ab2 blood group system.
- **AB.Ab.ab()** AB-Ab-ab blood group system.
- **ABO()** ABO blood group system.
- **G1G2G3()** G1G2G3 blood group system.
- **MNSs()** MNSs blood group system.

### Quantile and expectile regression

(I) **LMS methods**

- **lms.bcn()** Box-Cox transformation to normality.
- **lms.bcg()** Box-Cox transformation to the gamma distribution.
- **lms.yjn()** Yeo-Johnson transformation to normality.

Special methods functions for these models are:

- **qtplot()** Quantile plot.
- **deplot()** Density plot.
- **cdf()** Cumulative distribution function.

(II) **Asymmetric Laplace distribution (ALD) methods** [these are experimental only]

- **alaplace1(dpqr)** 1-parameter ALD.
- **alaplace2(dpqr)** 2-parameter ALD.
- **alaplace3(dpqr)** 3-parameter ALD.

(III) **Asymmetric Maximum Likelihood (AML) estimation methods**

- **amlnormal(dpqr)** Asymmetric least squares (expectile) regression (Efron, 1991).
- **amlbinomial(dpqr)** Logistic (expectile) regression.
- **amlpoisson(dpqr)** Poisson (expectile) regression (Efron, 1992).

### Extreme value data

- **gev(dpqr)** 3-parameter generalized extreme value distribution.
- **gevff(dpqr)** 3-parameter generalized extreme value distribution (handles independent multiple responses, like usual).
- **gpd(dpqr)** 2-parameter generalized Pareto distribution.
- **gumbelff(dpqr)** 2-parameter Gumbel distribution (handles independent multiple responses, like usual).
- **gumbel(dpqr)** 2-parameter Gumbel distribution for multivariate responses.
- **gumbelII(dpqr)** Gumbel’s Type II distribution.
- **recnormal()** Records: univariate normal data.
- **recexp1()** Records: univariate exponential data.

See also **guplot(), meplot(), rlplot()**.

### Positive and zero-inflated or zero-altered distributions

Here, positive distributions have the zero probability that the response is 0, i.e., zero-truncated. Zero-altered models are also called hurdle models.

- **posbernoulli.[b,t,tb] (dr)** Positive Bernoulli distribution for closed-population capture-recapture experiments based on the conditional likelihood.
- **posbinomial(dpqr)** Positive binomial distribution.
- **posgeom(dpqr)** Positive geometric distribution (`dpqr` only).
- **posnormal(dpqr)** Positive (univariate) normal distribution.

### Generally-altered, -inflated or -truncated distributions

- **[dpqr]gaitbinom.mlm()** Generally-altered, -inflated and -truncated binomial distribution (based on the multinomial logit model).
- **[dpqr]gaitnbinom.mlm()** Generally-altered, -inflated and -truncated negative binomial distribution (based on the multinomial logit model).
**gatnbinomial.mlm(dpqr)** Generally-altered and/or truncated negative binomial distribution (based on the multinomial logit model).

**gatpoisson(dpqr)** Generally-altered and/or truncated Poisson distribution (based on the multinomial logit model).

**gibinomial(dpqr)** Generally-inflated binomial distribution (based on the multinomial logit model).

**gipoisson(dpqr)** Generally-inflated Poisson distribution (based on the multinomial logit model).

**gtbinomial(dpqr)** Generally-truncated binomial distribution (based on the multinomial logit model).

**DeLury()** De Lury’s model for fish depletion analysis [in VGAMdata].

**dirichlet()** Dirichlet distribution.

**dirmultinomial(), dirmul.old()** Dirichlet-multinomial distribution.

**huber(dpqr)** Huber’s robust regression method.

**Nonlinear regression models**

**micmen()** Michaelis-Menten model, $\mu = \theta_1 x_i / (\theta_2 + x_i)$.

**Miscellaneous mathematical functions**

**erf()** Error function, $\text{erf}(x) = \frac{2}{\sqrt{\pi}} \int_0^x \exp(-t^2) \, dt$.

**erfc()** Complementary error function, $1 - \text{erf}(x) = \frac{2}{\sqrt{\pi}} \int_x^\infty \exp(-t^2) \, dt$.

**expint()** Exponential integral $\expint(x) = \int_0^x \exp(-t) \, dt, x > 0$.

**expexpint()** $\exp \left( \int_0^\infty \frac{t^{s-1}}{\exp(t)} \, dt \right), x > 0$.

**lambertW()** Lambert’s $W$ function for $W(z) = y$.

**lerch()** Lerch’s $\Phi(x,s,v)$ function, also known as the Lerch transcendent.

**mills.ratio(), mills.ratio2()** Mills ratio, $\Phi(x)/\Phi(x)$ and $\Phi^2(x)/\Phi(x)$ respectively.

**pgamma.deriv()** First 2 derivatives of the incomplete gamma integral.

**pgamma.deriv.unscaled()** First 2 derivatives (wrt the shape parameter) of the unscaled incomplete gamma integral.

**pbinorm()** CDF of $N_2$, $P(Y_1 \leq y_1, Y_2 \leq y_2; \mu, \Sigma)$.

**zeta()** Riemann’s $\zeta(x)$ zeta function and the Hurwitz zeta function.

**Quadratic and additive ordination**

**cao()** Constrained additive ordination (RR-VGAM). Not fully finished yet.

The fast algorithm currently works for families poissonff() and binomialff() (logitlink and clogloglink links available).

Special methods functions for these models are:

**Coef()** $\hat{A}, \hat{B}_i, \hat{C}, \hat{D}, \hat{u}_i, \hat{T}_i, \hat{v}_i$, etc.

**concoef()** Constrained (canonical) coefficients $\hat{C}$

**latvar()** Latent variables $\hat{v}_i = \hat{C}^T \hat{x}_i$ (site scores)

**Max()** Maxima $\hat{E}[Y_i | \hat{u}_i] = g^{-1}(\hat{u}_i)$

**Opt()** Optima $\hat{u}_i$ (species scores)

**Tol()** Tolerances $\hat{T}_i$

**lvplot()** Latent variable plot (ordination diagram; for rank $R = 1$ or 2)

**persp()** Perspective (3-D; sometimes 2-D) plot

**calibrate()** Calibration: estimate $v$ from $y$

**trplot()** Trajectory plot (for $R = 1$ only)

**Miscellaneous**

**methods(class = class(fit))** lists all the methods to handle objects of class fit.

**slotNames(fit)** lists the slots of the object fit, but it is best to use extractor functions wherever possible.
Some formulas

For most VGLMs the log-likelihood \( \ell = \sum w_i \ell_i(\eta_1, \ldots, \eta_M) \) is maximized, where \( \eta_j = \mathbf{b}^T_j \mathbf{x} \). The positive prior weights \( w_i \) are inputted using \( \text{vglm}(\ldots, \text{weights} = \ldots) \).

For VGLMs (Yee and Hastie, 2003):

\[
\mathbf{B}^T = \left( \mathbf{H}_1 \mathbf{b}^T_1, \ldots, \mathbf{H}_d \mathbf{b}^T_d \right).
\]

where \( \mathbf{H}_1, \ldots, \mathbf{H}_d \) are known full-column rank constraint matrices, and \( \mathbf{b}^T_\ell \) is a vector containing a possibly reduced set of unknown regression coefficients. With no constraints at all, \( \mathbf{H}_k = \mathbf{I}_M \) for all \( k \). Usually \( x_1 = 1 \) (intercept term). In general,

\[
\mathbf{B}^T = \left( \mathbf{H}_1 \mathbf{b}^T_1, \ldots, \mathbf{H}_d \mathbf{b}^T_d \right).
\]

Then \( \text{coef(fit, matrix = TRUE)} \) is the estimate of \( \mathbf{B} \), and \( \text{constraints(fit)} \) returns the \( \mathbf{H}_k \). The \( \mathbf{H}_k \) can be inputted with \( \text{vglm}(\ldots, \text{constraints} = \text{list}('\text{(Intercept)}' = \ldots, \mathbf{x}^2 = \ldots)) \), or more conveniently with arguments such as \( \text{parallel} \), exchangeable and zero in the VGAM family function itself.

For the \( \mathbf{x}_{ij} \) argument, there is one central formula

\[
\eta_j = \mathbf{a}_j + \sum_{k=1}^d \text{diag}(x_{i1k}, \ldots, x_{iMk}) \mathbf{H}_k \mathbf{b}^T_\ell \]

(3)

with provision for offsets \( \mathbf{a}_j \). This is the central formula for the \( \mathbf{x}_{ij} \) facility and the most general for VGLMs. Then the big model matrix has the block form

\[
\mathbf{X}_{\text{VLM}} = \begin{pmatrix}
\mathbf{X}^v_{(11)} \mathbf{H}_1 & \cdots & \mathbf{X}^v_{(1p)} \mathbf{H}_d \\
\vdots & \ddots & \vdots \\
\mathbf{X}^v_{(x1)} \mathbf{H}_1 & \cdots & \mathbf{X}^v_{(xp)} \mathbf{H}_d
\end{pmatrix}.
\]

(4)

For example, for an exchangeable bivariate odds ratio model,

\[
\text{vglm(formula = cbind(leye, reye) ~ iop, binom2.or(exchangeable = TRUE, zero = 3), data = eyesData, xij = list(iop ~ iop + riop + fill1(liop)), form2 = ~ iop + liop + riop + fill1(liop))}
\]

where \( \text{iop} \) is the \textit{intraocular ocular pressure} (which is different for left eye and right eye). The argument form2 contains all the terms, and the RHS of each formula in the \( \mathbf{x}_{ij} \) list are the successive (unique) elements/terms of \( \mathbf{X}^v_{(\ell)} \).

For VGAMs (Yee and Wild, 1996): (1) extends to

\[
\eta_j = \mathbf{H}_1 \mathbf{b}^T_1 \mathbf{x}_1 + \mathbf{H}_2 \mathbf{f}^T_2 \left( \mathbf{x}_2 \right) + \cdots + \mathbf{H}_p \mathbf{f}^T_p \left( \mathbf{x}_d \right)
\]

(5)

where \( \mathbf{f}^T_j \left( \mathbf{x}_k \right) = (f_{j1}^T(x_k), \ldots, f_{jp}^T(x_k))^T \) is a \( j \)-vector of smooth functions of \( x_k \) (estimated by a vector smoothing spline). With no constraints, \( \eta_j = \sum_{k=1}^p f_{jk}(x_k) \).

For RR-VGLMs (Yee and Hastie, 2003; Yee, 2014a):

\[
\eta_j = \mathbf{B}^T_{\ell} \mathbf{x}_1 + \mathbf{A} \mathbf{v}
\]

(6)

where \( \mathbf{x} = (\mathbf{x}_1^T, \mathbf{x}_2^T)^T, \mathbf{v} = \mathbf{C}^T \mathbf{x}_2 \) is a vector of latent variables, \( \mathbf{A} \) is \( M \times R \) and \( \mathbf{C} \) is \( p_2 \times R \). Here, \( \text{dim}(\mathbf{x}) = d = p \) with \( \text{dim}(\mathbf{x}_1) = p_1 \), \( \text{dim}(\mathbf{x}_2) = p_2 \), and \( p_1 + p_2 = d \). Also, \( \mathbf{A} \) and \( \mathbf{C} \) are estimated, and \( \mathbf{B} = (\mathbf{B}^T_1 \mathbf{B}^T_2)^T \) with \( \mathbf{B}_2 = \mathbf{C}^T \mathbf{A} \), a reduced-rank approximation of a subset of \( \mathbf{B} \) (cf. (1)). The rank \( R \) is often 1 or 2, maybe 3 ….

For QRR-VGLMs (Yee, 2004a):

\[
\eta_j = \mathbf{B}^T_{\ell} \mathbf{x}_1 + \mathbf{A} \mathbf{v} + \sum_{i=1}^M (\mathbf{v}^T \mathbf{D}_i \mathbf{v}) \mathbf{e}_j
\]

(7)

where \( \mathbf{e}_j \) is a vector of zeros but with a one in the \( i \)th position, and \( \mathbf{D}_j \) are \( R \times R \) symmetric matrices. Then \( \mathbf{T}_j = \frac{1}{2} \mathbf{D}_j^{-1} \) are tolerance matrices.

For RCIMs (Yee and Hadi, 2014): these are RR-VGLMs applied to \( \mathbf{Y} \) (no \( \mathbf{X} \)), with

\[
g_{\mathbf{1}(\theta_1)} = \eta_{ij} = \mu + \alpha_i + \gamma_j + \sum_{r=1}^g c_{ir} a_{jr},
\]

(8)

where \( R \leq \min(M, p_2) \). The other parameters \( \theta_2, \ldots \) are usual intercept-only.

For a rank-1 CAO (Yee, 2006): these are RR-VGAMs with

\[
g(\mu_q) \equiv \eta_{iq} = f_q(v_i)
\]

(9)

where \( q = 1, \ldots, Q, \mathbf{y}_i = (y_{i1}, \ldots, y_{iQ})^T \), \( v_i = \mathbf{c}^T \mathbf{x}_i \) is a latent variable or site score, and the \( f_q \) are estimated by a smoothing spline. Only Poisson and Bernoulli responses are handled currently, and for rank-1 only too.
References


