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Statistical Inference For The Generalized Additive Models

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CERTIFICATION

I certify that this work has not been accepted in substance for any academic degree and is not being concurrently submitted in candidature for any other degree.

Any portions of this thesis for which I am indebted to other sources are mentioned and explicit references are given.

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To: My parents

My wife

My daughters

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Contents	Page
Summary	XIII
Chapter one Introduction	2 2
Chapter two Smoothing Techniques	10
2.0 Introduction	11
2.1 The basic idea of smoothing	14
2.2 Some basic smoothers	18
2.3 The spline smoothing	23
2.4 Locally weighted scatterplot smoother (LOESS)	33
2.5 Selection of smoothing parameters	39
2.6 Degrees of freedom of a smoother	41
2.7 Smoothers for multiple predictors	42
Chapter Three The Generalized Linear Model (GLM)	44
3.0 Introduction	45
3.1 Linear regression model.	46
3.2 The generalized linear model(GLM).	48
3.3 Fitting the generalized linear model.	51
3.4 Analysis of deviance.	53
3.5 Examples of generalized linear model	55
Chapter four The Generalized Additive Model (GAM)	61
4.0 Introduction	62

4.1 The additive model.	65
4.2 The semi-parametric model.	71
4.3 The generalized additive model.	72
4.4 Model selection techniques.	78
4.5 Examples of Generalized Additive models	80
Chapter five Case Studies	85
5.0 Introduction	86
5.1 Case study one: Logistic additive regression	89
5.2 Case study two :Gaussian additive regression	99
5.3 Case study three: Gamma additive regression	108
Chapter Six Prediction and estimation of percentiles for Generalized additive models (Simulation study)	115
6.0 Introduction	116
6.1 The bootstrap algorithm.	116
6.2 Point estimate of percentiles for GAM and GLM.	121
6.3 Bootstrap confidence intervals for percentiles.	129
6.4 Prediction intervals for GAM and GLM.	134
Appendix (A)	139
Appendix (B)	140
Appendix (C)	142
References	143
ملخص باللغة العربية	ث

Glossary of Abbreviations

GAMs	Generalized Additive Models
GLMs	Generalized Linear Models
Loess	locally weighted scatterplot smoothing
OLS	Ordinary Least Squares
ave	average
NCS	Natural Cubic Spline
BCa	Bias-Corrected and accelerated
se	Standard error
CI	confidence intervals
c.d.f	Cumulative distribution function
MSE	Mean square error
WLS	Weighted least squares
Var	Variance
IID	Independent identically distributed
df	Degrees of freedom
CV	Cross Validation
GCV	Generalized cross validation
tr	Trace
LS	Least squares
D	Deviance
SLR	Simple linear regression
MLR	Multiple linear regression
PMSE	Prediction mean square error
RSS	Residual sum of square
Dev	Deviance
Std.error	Standard error
s	Spline
lo	loess

Summary

Generalized additive models (GAMs) (Hastie and Tibshirani 1986) are non-parametric extensions of Generalized linear models (GLMs). The only assumption underlying GAMs is the functions are additive and that the components are smooth. A GAM, like a GLM, uses a link function to establish a relationship between the mean of the response variable and a 'smooth' function of the explanatory variable(s). The strength of GAMs is their ability to deal with highly non-linear and non-monotonic relationships between the response and the set of explanatory variables.

Estimation in GAM is based on a combination of the local scoring algorithm (Hastie and Tibshirani (1986)) and the backfitting algorithm (Friedman, Stuetzle (1981) and Buja, Hastie and Tibshirani (1989)). The backfitting algorithm is a general algorithm that can fit additive model using the smoothers.

Our uses of GAMs rely extensively on two popular smoothers: the spline (Schoenberg (1964) and Reinsch (1967)) and locally weighted scatterplot smoother (Cleveland (1979) and Cleveland and Devlin (1988)). A large body of statistical research establishes that these smoothers have many desirable properties.

In this thesis, the problems of estimating the percentiles and constructing prediction intervals will be considered for some generalized additive models (GAMs) such as the normal, gamma, binomial, and Poisson models.

Comprehensive comparisons between GAM and GLM will be carried out using real data and simulation studies.

Chapter one