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In Section 4.1 of the paper, we tested the sensitivity of GeDS with respect to the sample size $N$. In this supplement, we present the results of some further sensitivity tests and comparisons of GeDS with existing spline methods. In Section 1 we use the data simulated as in Example 1 of the paper (see Section 4.1 therein) in order to test the sensitivity of GeDS with respect to the choice of stopping rule and with respect to the tuning parameters $\beta \in (0, 1)$ and $\phi_{\text{exit}} \in (0, 1)$ (see Section 3.1 of the paper and Kaishev et al. (2016)). In Section 2 we expand the numerical comparisons of Section 4.1 of the paper including four additional test functions commonly used in the literature (c.f. Table 3). For convenience, in what follows the stopping rules defined by Equations (10), (9) and (11) in Section 3.1 of the paper are referred to correspondingly as ratio of deviances (RD), (exponentially) smoothed ratio (of deviances) (SR) and likelihood ratio (test) (LR).

1 Sensitivity tests

In this section, we test the sensitivity of GeDS with respect to the tuning parameters $\beta \in (0, 1)$ and $\phi_{\text{exit}} \in (0, 1)$ and the choice of stopping rule among RD, SR and LR.

Recall that the parameter $\phi_{\text{exit}}$ is related to the model selection rule which determines when to exit from stage A, i.e. it determines the number of knots, $\kappa$, in the knot set $\delta_{\kappa, 2}$ of the linear
spline fit $\hat{f}(\delta_{k,2}, \hat{\alpha}; x)$ and hence, the number of knots of the final higher order ML spline fit $\hat{f}(\hat{\Sigma}_{k-(n-2), n}, \hat{\Theta}; x)$. The parameter $\beta$ determines the weight put on the cluster range and the mean cluster size within each cluster of residuals of same sign, according to Step 6 of stage A, and as explicitly defined in Step 5 of Kaishev et al. (2016). It therefore affects to some extent the ordering of the cluster weights and hence, the knot placement.

In the Normal case, Kaishev et al. (2016) recommend to choose $\beta$ depending on how wiggly the underlying function $f$ is and on the Signal to Noise Ratio (SNR), $\text{SNR} = (\text{var}(f))^{0.5}/\sigma_{\epsilon}$. However this approach is not appropriate in the broader framework of GLMs as it is not possible to separately distinguish a noise component and a signal component. Moreover mean and variance in general are not independent and observations are often significantly heteroscedastic and there is no invariance with respect to a linear transformation of the function $f$. Therefore, as also confirmed by our sensitivity tests, the choice of $\beta$ and $\phi_{\text{exit}}$ in the GLM framework depends more complexly and jointly on the particular distribution (from the EF) of the data and the smoothness/wiggliness of the underlying function $f$. Hence, universal rules for selecting the tuning parameters $\beta$, and $\phi_{\text{exit}}$ are difficult to formulate, although some general guidance for the range of these parameters could still be given, as illustrated next.

For the purpose of this test we use function $f_{1}$, defined by Equation (17) in the paper, as the “true” predictor and generate 200 samples of 500 Poisson observations as described in Example 1 of Section 4.1. Then we fitted GeDS employing the three alternative stopping rules, RD, SR and LR in stage A of the method with different choices of the tuning parameters $\beta \in (0, 1)$ and $\phi_{\text{exit}} \in (0, 1)$. The results of this sensitivity study are summarized in Tables 1 and 2. More specifically, results for the RD rule with two sets of parameters, $\{\phi_{\text{exit}} = 0.995; q = 2\}$ and $\{\phi_{\text{exit}} = 0.995^2; q = 4\}$ are coded in Tables 1 and 2 as RD1 and RD2; results for the SR rule with $\{\phi_{\text{exit}} = 0.995; q = 2\}$ and $\{\phi_{\text{exit}} = 0.99; q = 2\}$ are coded as SR1 and SR2; and the LR rule with $\{\phi_{\text{exit}} = 0.995; q = 2\}$ and $\{\phi_{\text{exit}} = 0.5; q = 2\}$, coded as LR1 and LR2. Note that RD, SR and LR involve an additional parameter, $q$, with a default value $q = 2$ (c.f. Kaishev et al. (2016)). We have tested its influence on the stopping rule and the final GeDS fits in the GNM (GLM) framework, see Tables 1 and 2 and have concluded that it is rather modest.

Table 1 summarizes means and standard deviations (in parentheses) of the number of knots estimated by GeDS for different stopping rules and values of the tuning parameters, $\phi_{\text{exit}}$ and $\beta$. In Table 2 we present the $L^1$ norm of the difference between the true function and the GeDS

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Table 1

<table>
<thead>
<tr>
<th>Rule</th>
<th>$\phi_{\text{exit}}$</th>
<th>$q$</th>
<th>Mean Knots</th>
<th>Std Dev</th>
</tr>
</thead>
<tbody>
<tr>
<td>RD1</td>
<td>0.995</td>
<td>2</td>
<td></td>
<td></td>
</tr>
<tr>
<td>RD2</td>
<td>0.995^2</td>
<td>4</td>
<td></td>
<td></td>
</tr>
<tr>
<td>SR1</td>
<td>0.995</td>
<td>2</td>
<td></td>
<td></td>
</tr>
<tr>
<td>SR2</td>
<td>0.99</td>
<td>2</td>
<td></td>
<td></td>
</tr>
<tr>
<td>LR1</td>
<td>0.995</td>
<td>2</td>
<td></td>
<td></td>
</tr>
<tr>
<td>LR2</td>
<td>0.5</td>
<td>2</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

Table 2

<table>
<thead>
<tr>
<th>Rule</th>
<th>$\phi_{\text{exit}}$</th>
<th>$q$</th>
<th>$L^1$ Norm</th>
</tr>
</thead>
<tbody>
<tr>
<td>RD1</td>
<td>0.995</td>
<td>2</td>
<td></td>
</tr>
<tr>
<td>RD2</td>
<td>0.995^2</td>
<td>4</td>
<td></td>
</tr>
<tr>
<td>SR1</td>
<td>0.995</td>
<td>2</td>
<td></td>
</tr>
<tr>
<td>SR2</td>
<td>0.99</td>
<td>2</td>
<td></td>
</tr>
<tr>
<td>LR1</td>
<td>0.995</td>
<td>2</td>
<td></td>
</tr>
<tr>
<td>LR2</td>
<td>0.5</td>
<td>2</td>
<td></td>
</tr>
</tbody>
</table>
Looking at Table 1 and comparing column RD1 with SR2 and column RD2 with SR1, one can see that the mean number of knots are pairwise similar but the standard deviations under the SR rule are much smaller, i.e. the estimated number of knots is much less disperse and more stable under the SR, as noted in Remark 1 in the paper. The results (means and standard deviations) in column LR2 suggest that by tuning $\phi_{\text{exit}}$ the LR rule can generate number of knots comparable with those under the RD and SR rules (c.f. columns RD2 and SR1) but as can be seen, the corresponding standard deviations in LR2 are much higher, i.e., results are more volatile. An overall observation based on Table 1 is that increasing the tuning parameter $\beta$ from 0.1 to 0.7 does not significantly affect the estimated number of knots under the RD and LT stopping rules, whereas for the SR rule, increasing $\beta$ leads on average to smaller number of knots. Our experience suggests that the role of $\beta$ may be more significant for other test functions (see Section 2).
Analysing the results of Table 2, one can conclude that minimum \( L^1 \) distance on average is obtained for \( \beta = 0.2 \) all across the columns, i.e. for all three rules and choices of \( \phi_{\text{exit}} \) and \( q \). Best \( L^1 \) distances are achieved under RD2, SR1 and LR2 and the results in these three columns of Table 2 are very close. However, looking also at the results under RD2, SR1 and LR2 in Table 1, one can conclude that overall, the SR rule, with the default value \( q = 2 \), performs best as, under it, the number of knots has smallest standard deviation (c.f. SR1, Table 1).

In summary, for this particular test example, we can see that better GeDS fits are achieved with low values of \( \beta = 0.1, 0.2 \), values of \( \phi_{\text{exit}} = 0.995 \) and the default value \( q = 2 \). However the results also suggest that the GeDS procedure is fairly robust. Furthermore, in Kaishev et al. (2016) the SNR was identified as a major factor influencing the choice of \( \beta \). However as mentioned previously in this section, the SNR measure is not directly applicable within the GLM context and by analogy, one can compare the variability of \( Y_i - \mu_i \) to the variability of \( \mu_i \). Thus, we recommend that a low value of \( \beta \) is chosen when the variability of \( Y_i - \mu_i \) is high compared to the variability of \( \mu_i \).

2 Further test examples and comparisons

In order to provide further insight into the GeDS numerical performance and how it compares with the GSS, SPM and GAM models (see respectively Gu (2014), Wand (2014) and Wood (2006)), we have used four additional test functions with varying degree of smoothness; smooth functions \( f_2 \) and \( f_3 \), less smooth \( f_5 \) and highly oscillating \( f_4 \). These functions have been used also by other studies on the Normal GLM regression (see e.g. Kaishev et al. (2016) and references therein). The test functions and corresponding predictors are summarized in Table 3.

<table>
<thead>
<tr>
<th>Test function</th>
<th>( y \sim \text{Poisson}(\mu) )</th>
<th>( y \sim \text{Gamma}(\mu, \varphi) )</th>
</tr>
</thead>
<tbody>
<tr>
<td>( f_2(x) = 4x - 2 + 2 \exp\left[-16(4x - 2)^2\right] )</td>
<td>( \eta_2(x) = 5 + f_2(x) )</td>
<td>( \eta_2(x) = 4 + f_2(x) )</td>
</tr>
<tr>
<td>( f_3(x) = 4 \sin(8x - 4) + 2 \exp\left[-16(4x - 2)^2\right] )</td>
<td>( \eta_3(x) = f_3(x)/4 + 5 )</td>
<td>( \eta_3(x) = f_3(x)/2 + 2 )</td>
</tr>
<tr>
<td>( f_4(x) = \sqrt{x(1 - x)} \sin\left(2\pi(1 + 0.05)/(x + 0.05)\right) )</td>
<td>( \eta_4(x) = f_4(x) + 4 )</td>
<td>( \eta_4(x) = 2(f_4(x) + 1) )</td>
</tr>
<tr>
<td>( f_5(x) = 4 \sin(4\pi x) - \text{sgn}(x - 0.3) - \text{sgn}(0.72 - x) )</td>
<td>( \eta_5(x) = f_5(x) + 5 )</td>
<td>( \eta_5(x) = f_5(x) + 3 )</td>
</tr>
</tbody>
</table>

Table 3: Additional test functions and predictors

For each of the entries in the last two columns of Table 3 we generated random samples, \( \{X_i, Y_i\}_{i=1}^N \), with correspondingly Poisson and Gamma distributed response variable, \( y \), and
uniformly distributed independent variable, $x$, i.e., $Y_i \sim \text{Poisson}(\mu_i), Y_i \sim \text{Gamma}(\mu_i, \varphi)$ with $\varphi = 0.2$, $\mu(X_i) = \exp\{\eta(X_i)\}, \eta(X_i) = \eta_j(X_i), j = 2, 3, 4, 5$ and $X_i \sim U[0, 1], i = 1, \ldots N$, for small and medium sample size, $N = 180$ and $N = 500$.

![Graphs and tables related to the text]

Figure 1: Comparison of the linear ($n = 2$), quadratic ($n = 3$) and cubic ($n = 4$) GeDS fits with the mgcv, SemiPar and gss models (on the predictor scale, with “true” predictor function $\eta_2(x)$ in Table 3), based on fitting 1000 Poisson samples (empty circles) of size $N = 500$.

In all cases, we have run GeDS with values of the tuning parameters $\phi_{\text{exit}} = 0.995$ and $\beta = 0.2$ (and $q = 2$). In what follows we present the results for $N = 500$ as results for $N = 180$ are similar.

As it can be seen from Fig. 1 for the Poisson case, for the predictor $\eta_2$, best performer is
Figure 2: Comparison of the linear ($n = 2$), quadratic ($n = 3$) and cubic ($n = 4$) GeDS fits with the mgcv, SemiPar and gss models (on the predictor scale, with “true” predictor function $\eta_3(x)$ in Table 3), based on fitting 1000 Poisson samples (empty circles) of size $N = 500$. 
Figure 3: Comparison of the linear \((n = 2)\), quadratic \((n = 3)\) and cubic \((n = 4)\) GeDS fits with the \texttt{mgcv}, \texttt{SemiPar} and \texttt{gss} models (on the predictor scale, with “true” predictor function \(\eta_4(x)\) in Table 3), based on fitting 1000 Poisson samples (empty circles) of size \(N = 500\).
Figure 4: Comparison of the linear ($n = 2$), quadratic ($n = 3$) and cubic ($n = 4$) GeDS fits with the mgcv, SemiPar and gss models (on the predictor scale, with “true” predictor function $\eta_5(x)$ in Table 3), based on fitting 1000 Poisson samples (empty circles) of size $N = 500$. 
the cubic GeDS($n = 4$), followed by the quadratic GeDS($n = 3$) whereas the SPM and GSS although comparable in the width of the boxplots, are slightly worse in terms of medians. The performance of GAM is noticeably worse, as it fails to capture the shape of the “true” underlying predictor $\eta_2$ and is wiggling around it. As in Figures 2 to 6 in the paper, the right-most panel shows the histogram of the number of internal knots of the linear GeDS fit, which seems to concentrate mass compactly and symmetrically around the mean of 15.178 knots.

In Fig. 2 we compare the performances of the alternative models on the example of the predictor $\eta_3$. Here the performance of the cubic GeDS($n = 4$), SPM and GSS are comparable, with the SPM and GSS slightly better. As before, the worse performer is the GAM, which fails to capture the truth in the extreme minimum of the function and in the slight wiggle around $x = 0.6$. The distribution of knots in the third panel is again compact and symmetric around the mean of 15.115.

In Fig. 3 we present results of the comparison for the predictor $\eta_4$ (the Doppler function), which is a very highly oscillating function used also in other studies. As it can be seen, all the GeDS fits (i.e. linear, quadratic and cubic) significantly outperform the GAM, SPM and GSS fits, with the quadratic GeDS($n = 3$) performing best. As for the histogram of knots in the right-most panel, it concentrates mass around the mean number of 28.249 knots, exhibiting a slight skewness to the right, which is somewhat natural given the complexity of the underlying function. Overall, this example illustrates that GeDS is particularly suitable for fitting highly spatially inhomogeneous non-smooth, possibly oscillating functions.

Finally, in Fig. 4 we see on the example of $\eta_5$, which is a slowly varying predictor with two jumps at $x = 0.3$ and $x = 0.72$, that the three GeDS fits are comparable with SPM and GSS with SPM performing slightly better on average and the worse performer is again GAM. Analysing the performances of the alternative models locally, based on all the simulations, one can see that all GeDS fits capture the jumps significantly better than the alternatives (see e.g. panels (a) and (b) of Fig. 4). The histogram of knots concentrates mass symmetrically around the mean of 40.114 knots which reflects the fact that the underlying function combines low frequency oscillations with jumpwise behaviour, which requires a lot more knots.

Similarly, in Figures 5, 6, 7 and 8 we have compared GeDS to GAM and GSS leaving out SPM since the corresponding package [Wand (2014)] cannot fit Gamma responses. As can be seen from panels (c), the distribution of knots for all the four predictors is similar in shape to
the corresponding panels for the Poisson case (c.f. Figures 1, 2, 3 and 4), with the difference
that in the Gamma case all fits require less knots on average and the histograms are somewhat
less dispersed. A common feature for all four test predictors is that the worse performer is
again the GAM. For the $\eta_2$ predictor (Fig. 5), the best performer is the linear GeDS ($n = 2$)
with an average of 7.153 knots, as a result of which the average of 5.153 knots for the cubic
GeDS ($n = 4$) are not enough for it to capture the shape of the underlying predictor, as it can
be seen from the boxplots in Figure 5 (d).

![Graphs](image1.png)

Figure 5: Comparison of the linear ($n = 2$), quadratic ($n = 3$) and cubic ($n = 4$) GeDS fits
with the mgcv and gss models (on the predictor scale, with “true” predictor function $\eta_2(x)$ in
Table 3), based on fitting 1000 Gamma samples (empty circles) of size $N = 500$. 

![Graphs](image2.png)
Figure 6: Comparison of the linear \((n = 2)\), quadratic \((n = 3)\) and cubic \((n = 4)\) GeDS fits with the \texttt{mgcv} and \texttt{gss} models (on the predictor scale, with “true” predictor function \(\eta_3(x)\) in Table \ref{table:example}), based on fitting 1000 Gamma samples (empty circles) of size \(N = 500\).

In the case of functions \(\eta_3\) and \(\eta_5\) the quadratic and cubic GeDS fits and the GSS are comparable, with the latter being slightly better than the best (cubic) GeDS \((n = 4)\) fit for \(\eta_3\) (c.f. Fig. \ref{fig:etan3}) and the best (quadratic) GeDS \((n = 3)\) fit being slightly better than the GSS for \(\eta_5\) (c.f. Fig. \ref{fig:etan5}). Similarly to the Poisson case, when fitting the Doppler function data all GeDS fits outperform the alternative methods GAM and GSS, as can be seen from Fig. \ref{fig:doppler}. As in the Poisson case, the GSS fails to capture the peculiar features, i.e. the oscillations in the predictor function \(\eta_4\) and the jumps in function \(\eta_5\).
Figure 7: Comparison of the linear ($n = 2$), quadratic ($n = 3$) and cubic ($n = 4$) GeDS fits with the mgcv and gss models (on the predictor scale, with “true” predictor function $\eta_4(x)$ in Table 3), based on fitting 1000 Gamma samples (empty circles) of size $N = 500$. 
Figure 8: Comparison of the linear (n = 2), quadratic (n = 3) and cubic (n = 4) GeDS fits with the mgcv and gss models (on the predictor scale, with “true” predictor function η₅(x) in Table 3), based on fitting 1000 Gamma samples (empty circles) of size N = 500.
Figure 9: Comparison of the linear \((n = 2)\), quadratic \((n = 3)\) and cubic \((n = 4)\) GeDS fits with the SemiPar, mgcv and gss models (on the predictor scale, with “true” predictor function \(\eta_3(x)\) in Table 3), based on fitting 1000 Normal samples (empty circles) of size \(N = 2048\).
Finally, in order to ensure consistency with the Normal GeDS from Kaishev et al. (2016), we also generated 1000 Normal samples of size $N = 2048$ each for the function $\eta_5 = f_5$ and fitted these with GeDS and with GAM, SPM and GSS. The results are presented in Fig. 9 where it can be seen that the quadratic GeDS ($n = 3$) significantly outperforms all other fits in terms of the median, but exhibits slightly more pronounced variation based on the width of the corresponding boxes.

As a overall conclusion, one can confirm that for all the example summarized in Table 3, GeDS performed as a favourable alternative to the comparators GAM, GSS and SPM.

References


