Package 'hgwrr'

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```
Type Package
Title Hierarchical and Geographically Weighted Regression
Version 0.6-1
Date 2024-11-15
Maintainer Yigong Hu < yigong . hu@bristol.ac.uk>
Description This model divides coefficients into three types,
     i.e., local fixed effects, global fixed effects, and random ef-
     fects (Hu et al., 2022)<doi:10.1177/23998083211063885>.
     If data have spatial hierarchical structures (especially are overlapping on some locations),
     it is worth trying this model to reach better fitness.
License GPL (>= 2)
URL https://github.com/HPDell/hgwrr/, https://hpdell.github.io/hgwrr/
Imports Rcpp (>= 1.0.8)
LinkingTo Rcpp, RcppArmadillo
Depends R (>= 3.5.0), sf, stats, utils, MASS
NeedsCompilation yes
Suggests knitr, rmarkdown, testthat (>= 3.0.0), furrr, progressr,
SystemRequirements GNU make
RoxygenNote 7.2.3
VignetteBuilder knitr
Config/Needs/website tidyverse, ggplot2, tmap, lme4, spdep, GWmodel
Author Yigong Hu [aut, cre],
     Richard Harris [aut],
     Richard Timmerman [aut]
Repository CRAN
```

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hgwrr	r-package HGWR: Hierarchical and Geographically Weighted Regression	

Description

An R and C++ implementation of Hierarchical and Geographically Weighted Regression (HGWR) model is provided in this package. This model divides coefficients into three types: local fixed effects, global fixed effects, and random effects. If data have spatial hierarchical structures (especially are overlapping on some locations), it is worth trying this model to reach better fitness.

Details

Package: hgwrr Type: Package

Title: Hierarchical and Geographically Weighted Regression

Version: 0.6-1 Date: 2024-11-15

Authors@R: c(person(given = "Yigong", family = "Hu", role = c("aut", "cre"), email = "yigong.hu@bristol.ac.uk"

Maintainer: Yigong Hu <yigong.hu@bristol.ac.uk>

Description: This model divides coefficients into three types, i.e., local fixed effects, global fixed effects, and rand

License: GPL (>= 2)

URL: https://github.com/HPDell/hgwrr/, https://hpdell.github.io/hgwrr/

Imports: Rcpp (>= 1.0.8)
LinkingTo: Rcpp, RcppArmadillo

Depends: R (>= 3.5.0), sf, stats, utils, MASS

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NeedsCompilation: yes

Suggests: knitr, rmarkdown, testthat (>= 3.0.0), furrr, progressr,

SystemRequirements: GNU make

Roxygen: list(markdown = TRUE)

RoxygenNote: 7.2.3 VignetteBuilder: knitr

Config/Needs/website: tidyverse, ggplot2, tmap, lme4, spdep, GWmodel

Author: Yigong Hu [aut, cre], Richard Harris [aut], Richard Timmerman [aut]

Note

Acknowledgement: We gratefully acknowledge support from China Scholarship Council.

Author(s)

Yigong Hu, Richard Harris, Richard Timmerman

References

Hu, Y., Lu, B., Ge, Y., Dong, G., 2022. Uncovering spatial heterogeneity in real estate prices via combined hierarchical linear model and geographically weighted regression. Environment and Planning B: Urban Analytics and City Science. doi:10.1177/23998083211063885

coef.hgwrm

Get estimated coefficients.

Description

Get estimated coefficients.

Usage

```
## S3 method for class 'hgwrm'
coef(object, ...)
```

Arguments

object An hgwrm object returned by hgwr().
... Parameter received from other functions.

Value

A DataFrame object consists of all estimated coefficients.

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See Also

```
hgwr(), summary.hgwrm(), fitted.hgwrm() and residuals.hgwrm().
```

fitted.hgwrm

Get fitted response.

Description

Get fitted response.

Usage

```
## S3 method for class 'hgwrm'
fitted(object, ...)
```

Arguments

object An hgwrm object returned by hgwr().
... Parameter received from other functions.

Value

A vector consists of fitted response values.

See Also

```
hgwr(), summary.hgwrm(), coef.hgwrm() and residuals.hgwrm().
```

logLik.hgwrm

Log likelihood function

Description

Log likelihood function

Usage

```
## S3 method for class 'hgwrm'
logLik(object, ...)
```

Arguments

object An hgwrm object.
... Additional arguments.

Value

An logLik instance used for S3 method logLik().

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|--|

Description

Function make_dummy converts categorical variables in a data frame to dummy variables.

Function make_dummy_extract converts a column to dummy variables if necessary and assign appropriate names. See the "detail" section for further information. Users can define their own functions to allow the model deal with some types of variables properly.

Usage

```
make_dummy(data)
make_dummy_extract(col, name)
## S3 method for class 'character'
make_dummy_extract(col, name)
## S3 method for class 'factor'
make_dummy_extract(col, name)
## S3 method for class 'logical'
make_dummy_extract(col, name)
## Default S3 method:
make_dummy_extract(col, name)
```

Arguments

data The data frame from which dummy variables need to be extracted.

col A vector to extract dummy variables.

name The vector's name.

Details

If col is a character vector, the function will get unique values of its elements and leave out the last one. Then, all the unique values are combined with the name argument as names of new columns.

If col is a factor vector, the function will get its levels and leave out the last one. Then, all level labels are combined with the name argument as names of new columns.

If col is a logical vector, the function will convert it to a numeric vector with value TRUE mapped to 1 and FALSE to 0.

If col is of other types, the default behaviour for extracting dummy variables is just to copy the original value and try to convert it to numeric values.

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Value

The data frame with extracted dummy variables.

Examples

```
make_dummy(iris["Species"])
make_dummy_extract(iris$Species, "Species")
make_dummy_extract(c("top", "mid", "low", "mid", "top"), "level")
make_dummy_extract(factor(c("far", "near", "near")), "distance")
make_dummy_extract(c(TRUE, TRUE, FALSE), "sold")
```

mulsam.test

Simulated Spatial Multisampling Data For Test (DataFrame)

Description

A simulation data set for testing use of spatial hierarchical structure and samples overlapping on certain locations.

Usage

```
data(mulsam.test)
```

Format

A list of three items called "data", "coords" and "beta". Item "data" is a data frame with 873 observations at 25 locations and the following 6 variables.

```
y a numeric vector, dependent variable y
```

g1 a numeric vector, group level independent variable g_1

g2 a numeric vector, group level independent variable g_2

z1 a numeric vector, sample level independent variable z_1

x1 a numeric vector, sample level independent variable x_1

group a numeric vector, group id of each sample

where g1 and g2 are used to estimate local fixed effects; x1 is used to estimate global fixed effects and z1 is used to estimate random effects.

Author(s)

Yigong Hu <yigong.hu@bristol.ac.uk>

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Examples

multisampling

Large Scale Simulated Spatial Multisampling Data (DataFrame)

Description

A simulation data of spatial hierarchical structure and samples overlapping on certain locations.

Usage

```
data(multisampling)
```

Format

A list of three items called "data", "coords" and "beta". Item "data" is a data frame with 21434 observations at 625 locations and the following 6 variables.

```
y a numeric vector, dependent variable y g1 a numeric vector, group level independent variable g_1 g2 a numeric vector, group level independent variable g_2 z1 a numeric vector, sample level independent variable z_1 x1 a numeric vector, sample level independent variable x_1 group a numeric vector, group id of each sample
```

where g1 and g2 are used to estimate local fixed effects; x1 is used to estimate global fixed effects and z1 is used to estimate random effects.

Author(s)

```
Yigong Hu <yigong.hu@bristol.ac.uk>
```

Examples

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print.hgwrm

Print description of a hgwrm object.

Description

Print description of a hgwrm object.

Usage

```
## S3 method for class 'hgwrm'
print(x, decimal.fmt = "%.6f", ...)
```

Arguments

Value

No return.

See Also

```
summary.hgwrm(), print_table_md().
```

Examples

```
data(mulsam.test)
model <- hgwr(
  formula = y ~ L(g1 + g2) + x1 + (z1 | group),
  data = mulsam.test$data,
  coords = mulsam.test$coords,
  bw = 10
)
print(model)
print(model, table.style = "md")</pre>
```

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print.spahetbootres

Print the result of spatial heterogeneity test

Description

Print the result of spatial heterogeneity test

Usage

```
## S3 method for class 'spahetbootres'
print(x, ...)
```

Arguments

x A spahetbootres object.... Other unused arguments.

print.summary.hgwrm

Print summary of an hgwrm object.

Description

Print summary of an hgwrm object.

Usage

```
## S3 method for class 'summary.hgwrm'
print(x, decimal.fmt = "%.6f", ...)
```

Arguments

print_table_md

Value

No return.

See Also

```
summary.hgwrm(), print_table_md().
```

Examples

```
data(mulsam.test)
model <- hgwr(
  formula = y ~ L(g1 + g2) + x1 + (z1 | group),
  data = mulsam.test$data,
  coords = mulsam.test$coords,
  bw = 10
)
summary(model)</pre>
```

print_table_md

Print a character matrix as a table.

Description

Print a character matrix as a table.

Usage

```
print_table_md(
    x,
    col_sep = "",
    header_sep = "",
    row_begin = "",
    row_end = "",
    table_before = NA_character_,
    table_after = NA_character_,
    table_style = c("plain", "md", "latex", "booktabs"),
    ...
)
```

Arguments

A character matrix.

col_sep Column separator. Default to "".

header_sep Header separator. Default to "-". If header_sep only contains one character, it will be repeated for each column. If it contains more than one character, it will

be printed below the first row.

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row_begin	Character at the beginning of each row. Default to col_sep.
row_end	Character at the ending of each row. Default to col_sep.
table_before	Characters to be printed before the table.
table_after	Characters to be printed after the table.
table_style	Name of pre-defined style. Possible values are "plain", "md", "latex", or "booktabs". Default to "plain".
	Additional style control arguments.

Details

When table_style is specified, col_sep, header_sep, row_begin and row_end would not take effects. Because this function will automatically set their values. For each possible value of table_style, its corresponding style settings are shown in the following table.

	plain	md	latex
col_sep	11 11	" "	"&"
header_sep	""	"-"	11 11
row_begin	11 11	" "	11 11
row_end	""	" "	"\\"

In this function, characters are right padded by spaces.

Value

No return.

See Also

```
print.hgwrm(), summary.hgwrm().
```

 ${\tt residuals.hgwrm}$

Get residuals.

Description

Get residuals.

Usage

```
## S3 method for class 'hgwrm'
residuals(object, ...)
```

Arguments

object An hgwrm object returned by hgwr().
... Parameter received from other functions.

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Value

A vector consists of residuals.

See Also

```
hgwr(), summary.hgwrm(), coef.hgwrm() and fitted.hgwrm().
```

```
spatial_hetero_test Generic method to test spatial heterogeneity
```

Description

Generic method to test spatial heterogeneity

Usage

```
spatial_hetero_test(x, ...)
## Default S3 method:
spatial_hetero_test(x, ...)
## S3 method for class 'matrix'
spatial_hetero_test(x, coords, ...)
## S3 method for class 'numeric'
spatial_hetero_test(x, coords, ...)
## S3 method for class 'vector'
spatial_hetero_test(x, coords, ...)
## S3 method for class 'data.frame'
spatial_hetero_test(x, coords, ...)
## S3 method for class 'data.frame'
spatial_hetero_test(x, coords, ...)
```

Arguments

x The data to be tested.

Arguments passed on to spatial_hetero_test_data, spatial_hetero_test_data resample The total times of resampling with replacement. Default to 5000. poly The number of polynomial terms used by the polynomial estimator. Default to 2.

bw The adaptive bandwidth used by the polynomial estimator. Default to 10. kernel The kernel function used by the polynomial estimator. verbose The verbosity level. Default to 0.

coords

The coordinates used for testing. Accepts a matrix or vector. For matrix, it needs to have the same number of rows as x. For vector, it indicates the columns in x and the actual coordinates will be taken from x.

Methods (by class)

- spatial_hetero_test(default): Default behavior.
- spatial_hetero_test(matrix): For the matrix, coords is necessary.
- spatial_hetero_test(numeric): Takes x as values of a series variables stored by column, and coords as coordinates for each row in x.
- spatial_hetero_test(vector): Takes x as values of the variable, and coords as coordinates for each element in x.
- spatial_hetero_test(data.frame): Takes x as variable values (each column is a variable), and coords as coordinates for each row in x.
- spatial_hetero_test(sf): For the sf object, coordinates of centroids are used. Only the numerical columns are tested.

```
spatial_hetero_test.hgwrm
```

Hierarchical and Geographically Weighted Regression

Description

A Hierarchical Linear Model (HLM) with group-level geographically weighted effects.

Usage

```
## S3 method for class 'hgwrm'
spatial_hetero_test(
    X,
    round = 99,
    statistic = stat_glsw,
    parallel = FALSE,
    verbose = 0,
    ...
)

hgwr(
    formula,
    data,
    ...,
    bw = "CV",
    kernel = c("gaussian", "bisquared"),
    alpha = 0.01,
    eps_iter = 1e-06,
```

```
eps_gradient = 1e-06,
 max_iters = 1e+06,
 max_retries = 1e+06,
 ml_type = c("D_Only", "D_Beta"),
  f_test = FALSE,
 verbose = 0
)
## S3 method for class 'sf'
hgwr(
  formula,
  data,
  ...,
  bw = "CV",
  kernel = c("gaussian", "bisquared"),
  alpha = 0.01,
  eps_iter = 1e-06,
  eps_gradient = 1e-06,
 max_iters = 1e+06,
 max_retries = 1e+06,
 ml_type = c("D_Only", "D_Beta"),
 f_test = FALSE,
 verbose = 0
)
## S3 method for class 'data.frame'
hgwr(
  formula,
  data,
  ...,
  coords,
  bw = "CV",
  kernel = c("gaussian", "bisquared"),
  alpha = 0.01,
  eps_iter = 1e-06,
  eps_gradient = 1e-06,
 max_iters = 1e+06,
 max_retries = 1e+06,
 ml_type = c("D_Only", "D_Beta"),
 f_test = FALSE,
  verbose = 0
)
hgwr_fit(
  formula,
  data,
  coords,
  bw = c("CV", "AIC"),
```

```
kernel = c("gaussian", "bisquared"),
alpha = 0.01,
eps_iter = 1e-06,
eps_gradient = 1e-06,
max_iters = 1e+06,
max_retries = 1e+06,
ml_type = c("D_Only", "D_Beta"),
f_test = FALSE,
verbose = 0
```

Arguments

x An hgwrm object

round The number of times to sampling from model.

statistic A function used to calculate the statistics on the original data and bootstrapped

data. Default to the variance of standardlised GLSW estimates.

parallel If TRUE, use furrr package to parallel.

verbose An integer value. Determine the log level. Possible values are:

0 no log is printed.

1 only logs in back-fitting are printed.

2 all logs are printed.

. . . Further arguments for the specified type of data.

formula A formula. Its structure is similar to lmer function in lme4 package. Models

can be specified with the following form:

response ~ L(glsw) + fixed + (random | group)

For more information, please see the formula subsection in details.

data The data.

bw A numeric value. It is the value of bandwidth or "CV". In this stage this function

only support adaptive bandwidth. And its unit must be the number of nearest neighbours. If "CV" is specified, the algorithm will automatically select an opti-

mized bandwidth value.

kernel A character value. It specify which kernel function is used in GWR part. Possi-

ble values are

gaussian Gaussian kernel function $k(d) = \exp\left(-\frac{d^2}{b^2}\right)$

bisquared Bi-squared kernel function. If d < b then $k(d) = \left(1 - \frac{d^2}{b^2}\right)^2$ else

k(d) = 0

alpha A numeric value. It is the size of the first trial step in maximum likelihood

algorithm.

eps_iter A numeric value. Terminate threshold of back-fitting.

eps_gradient A numeric value. Terminate threshold of maximum likelihood algorithm.

max_iters An integer value. The maximum of iteration.

max_retries An integer value. If the algorithm tends to be diverge, it stops automatically

after trying max_retires times.

ml_type An integer value. Represent which maximum likelihood algorithm is used. Pos-

sible values are:

 $D_Only\ Only\ D$ is specified by maximum likelihood.

D_Beta Both D and beta is specified by maximum likelihood.

f_test A logical value. Determine whether to do F test on GLSW effects. If f_test=TURE,

there will be a f_test item in the returned object showing the F test for each

GLSW effect.

coords A 2-column matrix. It consists of coordinates for each group.

Details

Effect Specification in Formula:

In the HGWR model, there are three types of effects specified by the formula argument:

Group-level spatially weighted (GLSW, aka. local fixed) effects Effects wrapped by functional symbol L.

Sample-level random (SLR) effects Effects specified outside the functional symbol L but to the left of symbol |.

Fixed effects Other effects

For example, the following formula in the example of this function below is written as

$$y \sim L(g1 + g2) + x1 + (z1 | group)$$

where g1 and g2 are GLSW effects, x1 is the fixed effects, and z1 is the SLR effects grouped by the group indicator group. Note that SLR effects can only be specified once!

Value

A list describing the model with following fields.

gamma Coefficients of group-level spatially weighted effects.

beta Coefficients of fixed effects.

mu Coefficients of sample-level random effects.

D Variance-covariance matrix of sample-level random effects.

sigma Variance of errors.

effects A list including names of all effects.

call Calling of this function.

frame The DataFrame object sent to this call.

frame.parsed Variables extracted from the data.

groups Unique group labels extracted from the data.

f_test A list of F test for GLSW effects. Only exists when f_test=TRUE. Each item contains the F value, degrees of freedom in the numerator, degrees of freedom in the denominator, and p value of $F > F_{\alpha}$.

spatial_hetero_test_data

Functions

- spatial_hetero_test(hgwrm): Test the spatial heterogeneity with bootstrapping.
- hgwr_fit(): Fit a HGWR model

Examples

```
data(mulsam.test)
hgwr(
  formula = y ~ L(g1 + g2) + x1 + (z1 | group),
  data = mulsam.test$data,
  coords = mulsam.test$coords,
  bw = 10
)

mod_Ftest <- hgwr(
  formula = y ~ L(g1 + g2) + x1 + (z1 | group),
  data = mulsam.test$data,
  coords = mulsam.test$data,
  coords = mulsam.test$coords,
  bw = 10
)
summary(mod_Ftest)</pre>
```

```
spatial_hetero_test_data
```

Test the spatial heterogeneity in data based on permutation.

Description

Test the spatial heterogeneity in data based on permutation.

Usage

```
spatial_hetero_test_data(
    x,
    coords,
    ...,
    resample = 5000,
    poly = 2,
    bw = 10,
    kernel = c("bisquared", "gaussian"),
    verbose = 0
)
```

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Arguments

x A matrix of data to be tested. Each column is a variable.

coords A matrix of coordinates.
... Additional arguments.

resample The total times of resampling with replacement. Default to 5000.

poly The number of polynomial terms used by the polynomial estimator. Default to

2.

bw The adaptive bandwidth used by the polynomial estimator. Default to 10.

kernel The kernel function used by the polynomial estimator.

verbose The verbosity level. Default to 0.

Value

A spahetbootres object of permutation-test results with the following items:

vars The names of variables.

to The value of the statistics on original values.

t The value of the same statistics on permuted values.

p The p-value for each variable.

Currently, variance is used as the statistics.

summary.hgwrm

Summary an hgwrm object.

Description

Summary an hgwrm object.

Usage

```
## S3 method for class 'hgwrm'
summary(object, ..., test_hetero = FALSE, verbose = 0)
```

Arguments

test_hetero

object An hgwrm object returned from hgwr().

... Other arguments passed from other functions.

Logical/list value. Whether to test the spatial heterogeneity of GLSW effects. If it is set to FALSE, the test will not be executed. If it is set to TRUE, the test will be executed with default parameters (see details below). It accepts a list to enable

the test with specified parameters.

verbose An Integer value to control whether additional messages during testing spatial

heterogeneity should be reported.

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Details

The parameters used to perform test of spatial heterogeneity are

bw Bandwidth (unit: number of nearest neighbours) used to make spatial kernel density estimation. Default: 10.

poly The number of polynomial terms used in the local polynomial estimation. Default: 2.

resample Total resampling times. Default: 5000.

kernel The kernel function used in the local polynomial estimation. Options are "gaussian" and "bisquared". Default: "bisquared".

Value

A list containing summary informations of this hgwrm object with the following fields.

diagnostic A list of diagnostic information.

random.stddev The standard deviation of random effects.

random.corr The correlation matrix of random effects.

residuals The residual vector.

See Also

```
hgwr().
```

Examples

```
data(mulsam.test)
m <- hgwr(
   formula = y ~ L(g1 + g2) + x1 + (z1 | group),
   data = mulsam.test$data,
   coords = mulsam.test$coords,
   bw = 10
)
summary(m)
summary(m, test_hetero = TRUE)
summary(m, test_hetero = list(kernel = "gaussian"))</pre>
```

wuhan.hp

Wuhan Second-hand House Price and POI Data (DataFrame)

Description

A data set of second-hand house price in Wuhan, China collected in 2018.

Usage

```
data(multisampling)
```

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Format

A list of two items called "data" and "coords". Item "data" is a data frame with 13862 second-hand properties at 779 neighbourhoods and the following 22 variables.

Price House price per square metre.

Floor. High 1 if a property is on a high floor, otherwise 0.

Floor.Low 1 if a property is on a low floor, otherwise 0.

Decoration. Fine 1 if a property is well decorated, otherwise 0.

PlateTower 1 if a property is of the plate-tower type, otherwise 0.

Steel 1 if a property is of 'steel' structure, otherwise 0.

BuildingArea Building area in square metres.

Fee Management fee per square meter per month.

- d.Commercial Distance to the nearest commercial area.
- d. Greenland Distance to the nearest green land.
- d. Water Distance to the nearest river or lake.
- d. University Distance to the nearest university.
- d. HighSchool Distance to the nearest high school.
- d.MiddleSchool Distance to the nearest middle school.
- d.PrimarySchool Distance to the nearest primary school.
- d.Kindergarten Distance to the nearest kindergarten.
- d. SubwayStation Distance to the nearest subway station.
- d. Supermarket Distance to the nearest supermarket.
- d. ShoppingMall Distance to the nearest shopping mall.
- 1 on Longitude coordinates (Projected CRS: EPSG 3857).
- lat Latitude coordinates (Projected CRS: EPSE 3857).

group Group id of each sample.

The following variables are group level:

- Fee d. Commercial d. Greenland d. Water d. University d. HighSchool d. MiddleSchool
- d.PrimarySchool d.Kindergarten d.SubwayStation d.Supermarket d.ShoppingMall

The following variables are sample level:

- Price - Floor. High - Floor. Low - Decoration. Fine - PlateTower - Steel - BuildingArea Item "coords" is a 779-by-2 matrix of coordinates of all neighbourhoods.

Author(s)

Yigong Hu <yigong.hu@bristol.ac.uk>

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