

Package ‘gbmt’

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Type Package

Title Group-Based Multivariate Trajectory Modeling

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Description Estimation and analysis of group-based multivariate trajectory models (Nagin, 2018 <[doi:10.1177/0962280216673085](https://doi.org/10.1177/0962280216673085)>; Magrini, 2022 <[doi:10.1007/s10182-022-00437-9](https://doi.org/10.1007/s10182-022-00437-9)>). The package implements an Expectation-Maximization (EM) algorithm allowing unbalanced panel and missing values, and provides several functionalities for prediction and graphical representation.

Depends R (>= 3.5.0), Matrix

Imports methods

License GPL-2

NeedsCompilation no

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gbmt-package

Group-Based Multivariate Trajectory Modeling

Description

Estimation and analysis of group-based multivariate trajectory models.

Details

Package: gbmt
Type: Package
Version: 0.1.4
Date: 2024-12-02
License: GPL-2

Group-based trajectory modeling is a statistical method to determine groups of units based on the trend of a multivariate time series. It is a special case of latent class growth curves where the units in the same group have the same trajectory (Nagin, 2005), but it assumes a multivariate polynomial regression on time within each group, instead of a univariate one, to account for multiple indicators (Nagin et al., 2018; Magrini, 2022). A group-based multivariate trajectory model is estimated through the Expectation-Maximization (EM) algorithm, which allows unbalanced panel and missing values. The main functions currently implemented in the package are:

- `gbmt`: to estimate a group-based multivariate trajectory model;
- `predict.gbmt`: to perform prediction on trajectories;
- `plot.gbmt`: to display estimated and predicted trajectories;
- `posterior`: to compute posterior probabilities for new units.

Author(s)

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References

A. Magrini (2022). Assessment of agricultural sustainability in European Union countries: A group-based multivariate trajectory approach. *AStA Advances in Statistical Analysis*, 106, 673-703. DOI: 10.1007/s10182-022-00437-9

D. S. Nagin, B. L. Jones, V. L. Passos and R. E. Tremblay (2018). Group-based multi-trajectory modeling. *Statistical Methods in Medical Research*, 27(7): 2015-2023. DOI: 10.1177/0962280216673085

D. S. Nagin (2005). Group-based modeling of development. Harvard University Press, Cambridge, US-MA.

| | |
|-------------|---------------------------------------|
| achievement | <i>Achievement tests for children</i> |
|-------------|---------------------------------------|

Description

Simulated dataset containing the score on four achievement tests for 50 children attending the last year of primary school. The four tests are repeated five times at regular time intervals.

Usage

```
data(achievement)
```

Format

A data.frame with a total of 250 observations on the following 6 variables:

id Child identifier.

time Assessment time (1 to 5).

speaking Score on speaking test (1=minimum, 5=maximum).

reading Score on reading test (1=minimum, 5=maximum).

writing Score on writing test (1=minimum, 5=maximum).

math Score on math test (1=minimum, 5=maximum).

See Also

[achievement](#)

| | |
|---------|--|
| agrisus | <i>EU agricultural sustainability data</i> |
|---------|--|

Description

Data on several indicators covering the economic, social and environmental dimensions of agricultural sustainability for 26 EU countries in the period 2004-2018.

Usage

```
data(agrisus)
```

Format

A data.frame with a total of 390 observations on the following 16 variables:

Country Country name.

Country_code Country code.

Year Time of measurement (year).

Date Time of measurement (date).

TFP_2005 Total Factor Productivity (TFP) index of agriculture (2005=100). Source: CMEF.

NetCapital_GVA Net capital stocks in agriculture (2015 US dollars) to gross value added of agriculture (2015 US dollars). Source: Faostat.

Manager_ratio Ratio young/elderly for farm managers (number of managers with less than 35 years by 100 managers with 55 years and over). Source: CMEF.

FactorIncome_paid_2010 Real income of agricultural factors per paid annual work unit (index 2010=100). Source: Eurostat.

EntrIncome_unpaid_2010 Net entrepreneurial income of agriculture per unpaid annual work unit (index 2010=100). Source: Eurostat.

Income_rur Median equivalised net income in rural areas (power purchasing standard). Source: Eurostat.

Unempl_rur At-risk-of-poverty rate in rural areas (%). Source: Eurostat.

Poverty_rur Unemployment rate in rural areas (%). Source: Eurostat.

RenewProd Production of renewable energy from agriculture (share of total production of renewable energy, %). Source: CMEF.

Organic_p Area under organic cultivation (share of utilized agricultural area, %). Source: Faostat.

GHG_UAA Greenhouse gas emissions due to agriculture (million CO2 equivalent grams per hectare of utilized agricultural area). Source: Faostat.

GNB_UAA Gross nitrogen balance (tonnes of nutrient per hectare of utilized agricultural area). Source: Eurostat.

Note

This is the dataset employed in Magrini (2022).

References

- European Commission (2022). Eurostat database. <https://ec.europa.eu/eurostat/data/database>
- European Commission (2020). Common Monitoring and Evaluation Framework (CMEF) for the CAP 2014-2020. https://agridata.ec.europa.eu/extensions/DataPortal/cmef_indicators.html
- Food and Agriculture Organization (2022). FAOSTAT statistical database. <https://www.fao.org/faostat/en/#home>
- A. Magrini (2022). Assessment of agricultural sustainability in European Union countries: A group-based multivariate trajectory approach. *AStA Advances in Statistical Analysis*, 106, 673-703. DOI: 10.1007/s10182-022-00437-9

See Also

[agrisus2](#)

| | |
|----------|---|
| agrisus2 | <i>EU agricultural sustainability data (after imputation of missing values)</i> |
|----------|---|

Description

Data on several indicators covering the economic, social and environmental dimensions of agricultural sustainability for 26 EU countries in the period 2004-2018. Missing values have been imputed.

Usage

```
data(agrisus2)
```

Format

A data.frame with a total of 390 observations on the following 16 variables:

Country Country name.

Country_code Country code.

Year Time of measurement (year).

Date Time of measurement (date).

TFP_2005 Total Factor Productivity (TFP) index of agriculture (2005=100). Source: CMEF.

NetCapital_GVA Net capital stocks in agriculture (2015 US dollars) to gross value added of agriculture (2015 US dollars). Source: Faostat.

Manager_ratio Ratio young/elderly for farm managers (number of managers with less than 35 years by 100 managers with 55 years and over). Source: CMEF.

FactorIncome_paid_2010 Real income of agricultural factors per paid annual work unit (index 2010=100). Source: Eurostat.

EntrIncome_unpaid_2010 Net entrepreneurial income of agriculture per unpaid annual work unit (index 2010=100). Source: Eurostat.

Income_rur Median equivalised net income in rural areas (power purchasing standard). Source: Eurostat.

Unempl_rur At-risk-of-poverty rate in rural areas (%). Source: Eurostat.

Poverty_rur Unemployment rate in rural areas (%). Source: Eurostat.

RenewProd Production of renewable energy from agriculture (share of total production of renewable energy, %). Source: CMEF.

Organic_p Area under organic cultivation (share of utilized agricultural area, %). Source: Faostat.

GHG_UAA Greenhouse gas emissions due to agriculture (million CO2 equivalent grams per hectare of utilized agricultural area). Source: Faostat.

GNB_UAA Gross nitrogen balance (tonnes of nutrient per hectare of utilized agricultural area). Source: Eurostat.

Note

This is the dataset employed in Magrini (2022) after imputation of missing values according to a group-based multivariate trajectory model with three groups and three polynomial degrees.

References

- European Commission (2022). Eurostat database. <https://ec.europa.eu/eurostat/data/database>
- European Commission (2020). Common Monitoring and Evaluation Framework (CMEF) for the CAP 2014-2020. https://agridata.ec.europa.eu/extensions/DataPortal/cmef_indicators.html
- Food and Agriculture Organization (2022). FAOSTAT statistical database. <https://www.fao.org/faostat/en/#home>
- A. Magrini (2022). Assessment of agricultural sustainability in European Union countries: A group-based multivariate trajectory approach. *AStA Advances in Statistical Analysis*, 106, 673-703. DOI: 10.1007/s10182-022-00437-9

See Also

[agrisus](#)

gbmt

Estimation of a group-based multivariate trajectory model

Description

Estimation of a group-based multivariate trajectory model through the Expectation-Maximization (EM) algorithm. Missing values are allowed and the panel may be unbalanced.

Usage

```
gbmt(x.names, unit, time, ng=1, d=2, data, scaling=2, pruning=TRUE, delete.empty=FALSE,
     nstart=NULL, tol=1e-4, maxit=1000, quiet=FALSE)
```

Arguments

- | | |
|---------|---|
| x.names | Character vector including the names of the indicators. |
| unit | Character indicating the name of the variable identifying the units. |
| time | Character indicating the name of the variable identifying the time points. There must be at least two time points for each unit. |
| ng | Positive integer value indicating the number of groups to create. Cannot be greater than half the number of units. Default is 1. |
| d | Positive integer value indicating the polynomial degree of group trajectories. Cannot be greater than the minimum number of time points across all units minus 1. Default is 2. |

| | |
|--------------|--|
| data | Object of class <code>data.frame</code> containing the variables indicated in arguments <code>x.names</code> , <code>unit</code> and <code>time</code> . The variable indicated in argument <code>unit</code> must be of type 'character' or 'factor' and cannot contain missing values. The variable indicated in argument <code>time</code> must be of type 'numeric' or 'Date' and cannot contain missing values. Variables indicated in argument <code>x.names</code> must be of type 'numeric' and may contain missing values. Variables indicated in argument <code>x.names</code> which are completely missing or not present in data will be ignored. The time points may differ across units (unbalanced panel) but they must be unique within units. |
| scaling | Normalisation method, that should be indicated as: 0 (no normalisation), 1 (centering), 2 (standardization), 3 (ratio to the mean) and 4 (logarithmic ratio to the mean). Default is 2 (standardization). See 'Details'. |
| pruning | Logical value indicating whether non-significant polynomial terms should be dropped. Default is TRUE. See 'Details'. |
| delete.empty | Logical value indicating whether empty groups should be deleted. Default is FALSE. |
| nstart | Positive integer value indicating the number of random restarts of the EM algorithm. If NULL (the default), the EM algorithm is started from the solution of a hierarchical cluster with Ward's linkage. |
| tol | Positive value indicating the tolerance of the EM algorithm. Default is 1e-4. |
| maxit | Positive integer value indicating the maximum number of iterations of the EM algorithm. Default is 1000. |
| quiet | Logical value indicating whether prompt messages should be suppressed. Default is FALSE. |

Details

Let $Y_1, \dots, Y_k, \dots, Y_K$ be the considered indicators and $y_{i,t} = (y_{i,t,1}, \dots, y_{i,t,k}, \dots, y_{i,t,K})'$ denote their observation on unit i ($i = 1, \dots, n$) at time t ($t = 1, \dots, T$). Also, let $\bar{y}_{i,k}$ and $s_{i,k}$ be, respectively, sample mean and sample standard deviation of indicator Y_k for unit i across the whole period of observation. Each indicator is normalized within units according to one among the following normalisation methods:

0) no normalisation:

$$y_{i,t,k}^* = y_{i,t,k}$$

1) centering:

$$y_{i,t,k}^* = y_{i,t,k} - \bar{y}_{i,k}$$

2) standardization:

$$y_{i,t,k}^* = \frac{y_{i,t,k} - \bar{y}_{i,k}}{s_{i,k}}$$

3) ratio to the mean:

$$y_{i,t,k}^* = \frac{y_{i,t,k}}{\bar{y}_{i,k}}$$

4) logarithmic ratio to the mean:

$$y_{i,t,k}^* = \log\left(\frac{y_{i,t,k}}{\bar{y}_{i,k}}\right) \approx \frac{y_{i,t,k} - \bar{y}_{i,k}}{\bar{y}_{i,k}}$$

Normalisation is required if the trajectories have different levels across units. When indicators have different scales of measurement, standardization is needed to compare the measurements of different indicators. Ratio to the mean and logarithmic ratio to the mean allow comparisons among different indicators as well, but they can be applied only in case of strictly positive measurements.

Denote the hypothesized groups as $j = 1, \dots, J$ and let G_i be a latent variable taking value j if unit i belongs to group j . A group-based multivariate trajectory model with polynomial degree d is defined as:

$$\begin{aligned} y_{i,t}^* | G_i = j &\sim \text{MVN}(\mu_j, \Sigma_j) \quad j = 1, \dots, J \\ \mu_j &= \mathbf{B}'_j (1, t, t^2, \dots, t^d)' \end{aligned}$$

where \mathbf{B}_j is the $(d+1) \times K$ matrix of regression coefficients in group j , and Σ_j is the $K \times K$ covariance matrix of the indicators in group j . The likelihood of the model is:

$$\mathcal{L}(\mathbf{B}_1, \dots, \mathbf{B}_J, \Sigma_1, \dots, \Sigma_J, \pi_1, \dots, \pi_J) = \prod_{i=1}^n \left[\sum_{j=1}^J \pi_j \prod_{t=1}^T \phi(y_{i,t}^* | \mathbf{B}_j, \Sigma_j) \right]$$

where $\phi(y_{i,t}^* | \mathbf{B}_j, \Sigma_j)$ is the multivariate Normal density of $y_{i,t}^*$ in group j , and π_j is the prior probability of group j . The posterior probability of group j for unit i is computed as:

$$\Pr(G_i = j | y_i^*) \equiv \pi_{i,j} = \frac{\hat{\pi}_j \prod_{t=1}^T \phi(y_{i,t}^* | \hat{\mathbf{B}}_j, \hat{\Sigma}_j)}{\sum_{j=1}^J \hat{\pi}_j \prod_{t=1}^T \phi(y_{i,t}^* | \hat{\mathbf{B}}_j, \hat{\Sigma}_j)}$$

where the hat symbol above a parameter denotes the estimated value for that parameter. See the vignette of the package and Magrini (2022) for details on maximum likelihood estimation through the EM algorithm.

S3 methods available for class `gbmt` include:

- `print`: to see the estimated regression coefficients for each group;
- `summary`: to obtain the summary of the linear regressions (a list with one component for each group and each indicator);
- `plot`: to display estimated and predicted trajectories. See [plot.gbmt](#) for details;
- `coef`: to see the estimated coefficients (a list with one component for each group);
- `fitted`: to obtain the fitted values, equating to the estimated group trajectories (a list with one component for each group);
- `residuals`: to obtain the residuals (a list with one component for each group);
- `predict`: to perform prediction on trajectories. See [predict.gbmt](#) for details.
- `logLik`: to get the log likelihood;
- `AIC`, `extractAIC`: to get the Akaike information criterion;
- `BIC`: to get the Bayesian information criterion.

Value

An object of class `gbmt`, including the following components:

| | |
|----------------------------|--|
| <code>call:</code> | list including details on the call. |
| <code>prior:</code> | vector including the estimated prior probabilities. |
| <code>beta:</code> | list of matrices, one for each group, including the estimated regression coefficients. |
| <code>Sigma:</code> | list of matrices, one for each group, including the estimated covariance matrix of the indicators. |
| <code>posterior:</code> | matrix including posterior probabilities. |
| <code>Xmat:</code> | the model matrix employed for each indicator in each group. |
| <code>fitted:</code> | list of matrices, one for each group, including the estimated group trajectories. |
| <code>reg:</code> | list of objects of class <code>lm</code> , one for each group and each indicator, including the fitted regressions. |
| <code>assign:</code> | vector indicating the assignement of the units to the groups. |
| <code>assign.list:</code> | list indicating the assignement of the units to the groups. |
| <code>logLik:</code> | log-likelihood of the model. |
| <code>npar:</code> | total number of free parameters in the model. |
| <code>ic:</code> | information criteria for the model (see Magrini, 2022 for details). |
| <code>appa:</code> | average posterior probability of assignments (APPA) for the model. |
| <code>data.orig:</code> | data provided to argument <code>data</code> . |
| <code>data.scaled:</code> | data after normalization. |
| <code>data.imputed:</code> | data after imputation of missing values, equal to <code>data.orig</code> if there are no missing data. |
| <code>em:</code> | matrix with one row for each run of the EM algorithm, including log-likelihood, number of iterations and convergence status (1=yes, 0=no). |

References

A. Magrini (2022). Assessment of agricultural sustainability in European Union countries: A group-based multivariate trajectory approach. *AStA Advances in Statistical Analysis*, 106, 673-703. DOI: 10.1007/s10182-022-00437-9

See Also

[plot.gbmt](#); [predict.gbmt](#).

Examples

```
data(agrisus2)

# names of indicators (just a subset for illustration)
varNames <- c("TFP_2005", "NetCapital_GVA",
             "Income_rur", "Unempl_rur", "GHG_UAA", "GNB_N_UAA")
```

```

# model with 2 degrees and 3 groups using the imputed dataset
# - log ratio to the mean is used as normalisation (scaling=4), thus values
#   represent relative changes with respect to country averages (see Magrini, 2022)
# - by default, standardization (scaling=2) is used, which indicates the number
#   of standard deviations away from the country averages.
m3_2 <- gbmt(x.names=varNames, unit="Country", time="Year", d=2, ng=3, data=agrisus2, scaling=4)

## Not run:
# same model with multiple random restarts
m3_2r <- gbmt(x.names=varNames, unit="Country", time="Year", d=2, ng=3, data=agrisus2,
  scaling=4, nstart=10)
## End(Not run)

# resulting groups
m3_2$assign.list

# estimated group trajectories
m3_2$fitted

# summary of regressions by group
summary(m3_2)

# fit a model with 4 groups
m4_2 <- gbmt(x.names=varNames, unit="Country", time="Year", d=2, ng=4, data=agrisus2,
  scaling=4)
rbind(m3_2$ic, m4_2$ic) ## comparison

## Not run:
## model for children's achievement tests: 5 groups, 2 polynomial degrees
# - scaling=1 (centering): values are interpreted as absolute differences
#   from the child average
# - scaling=2 (standardization): values are interpreted as standard deviations
#   away from the child average
data(achievement)
m_achiev <- gbmt(x.names=c("speaking", "reading", "writing", "math"),
  unit="id", time="time", d=2, ng=5, scaling=2, data=achievement)
## End(Not run)

```

plot.gbmt

Graphics for a group-based multivariate trajectory model

Description

Visualization of estimated and predicted trajectories.

Usage

```

## S3 method for class 'gbmt'
plot(x, group=NULL, unit=NULL, x.names=NULL, n.ahead=0, bands=TRUE, conf=0.95,

```

```
observed=TRUE, equal.scale=FALSE, trim=0, ylim=NULL, xlab="", ylab="", titles=NULL,
add.grid=TRUE, col=NULL, transparency=75, add.legend=TRUE, pos.legend=c(0,0),
cex.legend=0.6, mar=c(5.1,4.1,4.1,2.1), ...)
```

Arguments

| | |
|-------------|---|
| x | Object of class gbmt. |
| group | Numerical value indicating the group for which the estimated trajectories should be displayed. If NULL (the default), the estimated trajectories for each group will be overlapped. Ignored if unit is not NULL. |
| unit | Character indicating the name of the unit for which estimated trajectories should be displayed. If NULL (the default), estimated group trajectories are displayed. |
| x.names | Character including the names of the indicators for which the estimated trajectory should be displayed. If NULL (the default), estimated trajectories of all indicators are displayed. |
| n.ahead | Non-negative integer value indicating the number of steps ahead to perform prediction. Default is 0, meaning no prediction. |
| bands | Logical value indicating whether the prediction bands for should be drawn. Default is TRUE. |
| conf | Numerical value indicating the confidence level for the prediction bands. Default is 0.05. Ignored if bands is FALSE. |
| observed | Logical indicating whether observed trajectories should be drawn. Default is TRUE. Ignored if both group and unit are NULL. |
| equal.scale | Logical indicating whether indicators should have the same scale across all groups. Default is FALSE. Ignored if ylim is not NULL or if unit is not NULL. |
| trim | Numerical value indicating the proportion of extreme values to trim when either equal.scale is TRUE. Ignored if observed is FALSE or both group and unit are NULL. Default is 0, meaning no trim. |
| ylim | vector of length 2 indicating the limits of the y-axis, which will be applied to all indicators. If NULL (the default), it will be determined independently for each indicator based on data, unless equal.scale is TRUE. |
| xlab | label for the x-axis, which will be applied to all indicators. Default is empty string. |
| ylab | label for the y-axis, which will be applied to all indicators. Default is empty strings. |
| titles | vector of titles for the indicators. If NULL, the name of the indicators is used as title. |
| add.grid | Logical value indicating whether the grid should be added. Default is TRUE. |
| col | Character or numerical vector indicating the color of group trajectories. If group is not NULL, only the first valid color is considered. If group is NULL and there are more than ng valid colors, only the first ng valid colors are considered, otherwise valid colors are recycled to achieve a total number equal to ng. If NULL (the default), colors of group trajectories will be determined automatically. |

| | |
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| transparency | Numerical value between 0 and 100 indicating the transparency of prediction regions. If negative, only prediction bands are displayed. Default is 75. Ignored if group is not NULL or bands is FALSE. |
| add.legend | Logical value indicating whether the legend for groups should be added. Default is TRUE. |
| pos.legend | Numerical vector of length 2 indicating the horizontal-vertical shift of the legend for groups with respect to the position 'topleft'. Default is $c(0, 0)$. Ignored if group is not NULL or add.legend is FALSE. |
| cex.legend | Expansion factor relative to the legend for groups. Default is 0.6. Ignored if group is not NULL or add.legend is FALSE. |
| mar | Numerical vector of length 4 indicating the margin size in the order: bottom, left, top, right, which will be applied to all indicators. Default is $c(5.1, 4.1, 4.1, 2.1)$. |
| ... | Further graphical parameters. |

Value

No return value.

Note

If unit is not NULL, values are back transformed to the original scales of indicators.

See Also

[gbmt](#).

Examples

```
data(agrisus2)

# names of indicators (just a subset for illustration)
varNames <- c("TFP_2005", "NetCapital_GVA",
              "Income_rur", "Unempl_rur", "GHG_UAA", "GNB_N_UAA")

# model with 2 polynomial degrees and 3 groups
m3_2 <- gbmt(x.names=varNames, unit="Country", time="Year", d=2, ng=3, data=agrisus2, scaling=4)

# group trajectories including 3 steps ahead prediction
mar0 <- c(3.1, 2.55, 3.1, 1.2)
plot(m3_2, n.ahead=3, mar=mar0) ## overlapped groups
plot(m3_2, group=1, n.ahead=3, mar=mar0) ## group 1
plot(m3_2, group=2, n.ahead=3, mar=mar0) ## group 2
plot(m3_2, group=3, n.ahead=3, mar=mar0) ## group 3

# same scale to ease comparisons
plot(m3_2, n.ahead=3, mar=mar0, equal.scale=TRUE)
plot(m3_2, group=1, n.ahead=3, mar=mar0, equal.scale=TRUE, trim=0.05)
plot(m3_2, group=2, n.ahead=3, mar=mar0, equal.scale=TRUE, trim=0.05)
plot(m3_2, group=3, n.ahead=3, mar=mar0, equal.scale=TRUE, trim=0.05)
```

```
# overlapped groups
plot(m3_2, group=1, n.ahead=3, mar=mar0, equal.scale=TRUE, trim=0.05)

# trajectories including 3 steps ahead prediction for unit 'Italy'
plot(m3_2, unit="Italy", n.ahead=3)
```

| | |
|-----------|---|
| posterior | <i>Posterior probabilities based on a group-based multivariate trajectory model</i> |
|-----------|---|

Description

Computation of posterior probabilities for new units.

Usage

```
posterior(x, newdata=NULL)
```

Arguments

| | |
|---------|--|
| x | Object of class gbmt. |
| newdata | Object of class data.frame containing the multivariate time series of the indicators for the new units. If NULL (the default), posterior probabilities of the sample units are returned. If newdata is not NULL, it must include the variable identifying the time points. If newdata does not include the variable identifying the units, it is assumed that all observations refer to the same unit. |

Value

An object of class data.frame with one entry for each unit, containing the posterior probability of each group for that unit.

Note

Data in newdata must be expressed on the original scale of the indicators. Normalisation is applied internally.

See Also

[gbmt](#).

Examples

```
data(agrisus2)

# names of indicators (just a subset for illustration)
varNames <- c("TFP_2005", "NetCapital_GVA",
              "Income_rur", "Unempl_rur", "GHG_UAA", "GNB_N_UAA")
```

```

# model with 2 polynomial degrees and 3 groups
m3_2 <- gbmt(x.names=varNames, unit="Country", time="Year", d=2, ng=3, data=agrisus2, scaling=4)

# pretend that 'Italy' is a new unit
posterior(m3_2, newdata=agrisus2[which(agrisus2$Country=="Italy"),])

# consider only the last 3 years
posterior(m3_2, newdata=
  agrisus2[which(agrisus2$Country=="Italy"&agrisus2$Year>=2016),]
)

# provide more than one new unit
posterior(m3_2, newdata=
  agrisus2[which(agrisus2$Country%in%c("Italy","Austria","Greece")),]
)

```

predict.gbmt

Prediction based on a group-based multivariate trajectory model

Description

Computation of in-sample and/or out-of-sample prediction of trajectories.

Usage

```

## S3 method for class 'gbmt'
predict(object, unit=NULL, n.ahead=0, bands=TRUE, conf=0.95, in.sample=FALSE, ...)

```

Arguments

| | |
|-----------|---|
| object | Object of class gbmt. |
| unit | Character indicating the name of the unit for which prediction should be performed. If NULL (the default), group trajectories are predicted. |
| n.ahead | Non-negative integer value indicating the number of steps ahead for prediction. If a numerical vector is provided, only the maximum value is considered. If 0 (the default), in-sample prediction is returned. |
| bands | Logical value indicating whether the prediction bands should be computed. |
| conf | Numerical value indicating the confidence level for the prediction bands. Default is 0.05. Ignored if bands is FALSE. |
| in.sample | Logical value indicating whether in-sample prediction should be returned along with out-of-sample one. If FALSE (the default) and n.ahead is greater than 0, out-of-sample prediction is returned. Ignored if n.ahead is 0. |
| ... | Further arguments for the generic predict method. |

Value

If unit is NULL, a list with one component for each group, including a list with one object of class `data.frame` for each indicator. Otherwise, a list with one object of class `data.frame` for each indicator. Each of these dataframes has one column containing point predictions if `bands=FALSE`, otherwise three columns containing point predictions and their respective predictive bands.

Note

If unit is not NULL, values are back transformed to the original scales of indicators.

See Also

[gbmt](#).

Examples

```
data(agrisus2)

# names of indicators (just a subset for illustration)
varNames <- c("TFP_2005", "NetCapital_GVA",
              "Income_rur", "Unempl_rur", "GHG_UAA", "GNB_N_UAA")

# model with 2 polynomial degrees and 3 groups
m3_2 <- gbmt(x.names=varNames, unit="Country", time="Year", d=2, ng=3, data=agrisus2, scaling=4)

# 3 steps ahead prediction of group trajectories
predict(m3_2, n.ahead=3)
predict(m3_2, n.ahead=3, in.sample=TRUE) ## include in-sample prediction

# 3 steps ahead prediction for unit 'Italy'
predict(m3_2, unit="Italy", n.ahead=3)
predict(m3_2, unit="Italy", n.ahead=3, in.sample=TRUE) ## include in-sample prediction
```

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