

# Package ‘pqrBayes’

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**Type** Package

**Title** Bayesian Penalized Quantile Regression

**Version** 1.2.1

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**Description** Bayesian regularized quantile regression utilizing two major classes of shrinkage priors (the spike-and-slab priors and the horseshoe family of priors) leads to efficient Bayesian shrinkage estimation, variable selection and valid statistical inference. In this package, we have implemented robust Bayesian variable selection with spike-and-slab priors under high-dimensional linear regression models (Fan et al. (2024) <[doi:10.3390/e26090794](https://doi.org/10.3390/e26090794)> and Ren et al. (2023) <[doi:10.1111/biom.13670](https://doi.org/10.1111/biom.13670)>), and regularized quantile varying coefficient models (Zhou et al.(2023) <[doi:10.1016/j.csda.2023.107808](https://doi.org/10.1016/j.csda.2023.107808)>). In particular, valid robust Bayesian inferences under both models in the presence of heavy-tailed errors can be validated on finite samples. Additional models with spike-and-slab priors include robust Bayesian group LASSO and robust binary Bayesian LASSO (Fan and Wu (2025) <[doi:10.1002/sta4.70078](https://doi.org/10.1002/sta4.70078)>). Besides, robust sparse Bayesian regression with the horseshoe family of (horseshoe, horseshoe+ and regularized horseshoe) priors has also been implemented and yielded valid inference results under heavy-tailed model errors (Fan et al.(2026) <[doi:10.1016/j.csda.2026.108358](https://doi.org/10.1016/j.csda.2026.108358)>). The Markov chain Monte Carlo (MCMC) algorithms of the proposed and alternative models are implemented in C++.

**Depends** R (>= 3.5.0)

**License** GPL-2

**Encoding** UTF-8

**URL** <https://github.com/cenwu/pqrBayes>

**BugReports** <https://github.com/cenwu/pqrBayes/issues>

**LazyData** true

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**Repository** CRAN

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## Contents

|                                 |    |
|---------------------------------|----|
| pqrBayes-package . . . . .      | 2  |
| coverage . . . . .              | 4  |
| data . . . . .                  | 5  |
| estimation.pqrBayes . . . . .   | 7  |
| pqrBayes . . . . .              | 8  |
| pqrBayes.select . . . . .       | 12 |
| predict_pqrBayes . . . . .      | 13 |
| print.pqrBayes . . . . .        | 15 |
| print.pqrBayes.pred . . . . .   | 15 |
| print.pqrBayes.select . . . . . | 16 |

|              |           |
|--------------|-----------|
| <b>Index</b> | <b>17</b> |
|--------------|-----------|

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|                  |  |
|------------------|--|
| pqrBayes-package | <i>Bayesian penalized quantile regression for the sparse linear model, binary LASSO, group LASSO and varying coefficient models based on spike-and-slab priors and/or the horseshoe family of priors</i> |
|------------------|--|

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## Description

In this package, we implement Bayesian penalized quantile regression for a sparse linear model (with a continuous response), binary LASSO, group LASSO and quantile varying coefficient (VC) models. The point-mass spike-and-slab priors and horseshoe family of (horseshoe, horseshoe+ and regularized horseshoe) priors have been incorporated in the Bayesian hierarchical models to facilitate Bayesian shrinkage estimation, variable selection and statistical inference. For the spike-and-slab priors, the four default methods are Bayesian regularized quantile regression with spike-and-slab priors under the sparse linear (i.e. LASSO), binary LASSO, group LASSO and VC model, correspondingly. In addition to the default methods, users can also choose models without robustness and/or spike-and-slab priors. Furthermore, under sparse linear models, we have implemented the horseshoe family of (horseshoe, horseshoe+ and regularized horseshoe) priors and the three non-robust alternatives. Currently, the horseshoe family of priors is only implemented under the sparse linear model (with a continuous response).

## Details

The user friendly, integrated interface `pqrBayes()` allows users to flexibly choose fitting models by specifying the following parameters:

- robust: whether to fit a robust sparse quantile regression model (the sparse linear model with a continuous response, binary LASSO, group LASSO or varying coefficient models) or their non-robust counterparts.
- prior: specify which prior to use (the spike-and-slab prior, Laplace prior and the horseshoe family of priors).
- model: whether to fit a sparse linear model (with a continuous response), binary LASSO, group LASSO or a varying coefficient model.

The function `pqrBayes()` returns a `pqrBayes` object that stores the posterior estimates of regression coefficients.

## References

- Fan, K., Subedi, S., Yang, G., Lu, X., Ren, J. and Wu, C. (2024). Is Seeing Believing? A Practitioner’s Perspective on High-dimensional Statistical Inference in Cancer Genomics Studies. *Entropy*, 26(9).794 doi:[10.3390/e26090794](https://doi.org/10.3390/e26090794)
- Zhou, F., Ren, J., Ma, S. and Wu, C. (2023). The Bayesian regularized quantile varying coefficient model. *Computational Statistics & Data Analysis*, 187, 107808 doi:[10.1016/j.csda.2023.107808](https://doi.org/10.1016/j.csda.2023.107808)
- Ren, J., Zhou, F., Li, X., Ma, S., Jiang, Y. and Wu, C. (2023). Robust Bayesian variable selection for gene-environment interactions. *Biometrics*, 79(2), 684-694 doi:[10.1111/biom.13670](https://doi.org/10.1111/biom.13670)
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- Fan, K., Srijana, S., Dissanayake, V. and Wu, C. (2026). Robust Bayesian high-dimensional variable selection and inference with the horseshoe family of priors *Computational Statistics & Data Analysis*, 219, 108358 doi:[10.1016/j.csda.2026.108358](https://doi.org/10.1016/j.csda.2026.108358)
- Wu, C., and Ma, S. (2015). A selective review of robust variable selection with applications in bioinformatics. *Briefings in Bioinformatics*, 16(5), 873–883 doi:[10.1093/bib/bbu046](https://doi.org/10.1093/bib/bbu046)
- Zhou, F., Ren, J., Lu, X., Ma, S. and Wu, C. (2021). Gene–Environment Interaction: a Variable Selection Perspective. *Epistasis. Methods in Molecular Biology*. 2212:191–223 [https://link.springer.com/protocol/10.1007/978-1-0716-0947-7\\_13](https://link.springer.com/protocol/10.1007/978-1-0716-0947-7_13)
- Ren, J., Zhou, F., Li, X., Chen, Q., Zhang, H., Ma, S., Jiang, Y. and Wu, C. (2020) Semi-parametric Bayesian variable selection for gene-environment interactions. *Statistics in Medicine*, 39: 617– 638 doi:[10.1002/sim.8434](https://doi.org/10.1002/sim.8434)
- Ren, J., Zhou, F., Li, X., Wu, C. and Jiang, Y. (2019) spinBayes: Semi-Parametric Gene-Environment Interaction via Bayesian Variable Selection. R package version 0.1.0. <https://CRAN.R-project.org/package=spinBayes>
- Wu, C., Jiang, Y., Ren, J., Cui, Y. and Ma, S. (2018). Dissecting gene-environment interactions: A penalized robust approach accounting for hierarchical structures. *Statistics in Medicine*, 37:437–456 doi:[10.1002/sim.7518](https://doi.org/10.1002/sim.7518)

- Wu, C., Shi, X., Cui, Y. and Ma, S. (2015). A penalized robust semiparametric approach for gene-environment interactions. *Statistics in Medicine*, 34 (30): 4016–4030 doi:10.1002/sim.6609
- Wu, C., Cui, Y., and Ma, S. (2014). Integrative analysis of gene–environment interactions under a multi–response partially linear varying coefficient model. *Statistics in Medicine*, 33(28), 4988–4998 doi:10.1002/sim.6287
- Wu, C., Zhong, P.S. and Cui, Y. (2018). Additive varying–coefficient model for nonlinear gene–environment interactions. *Statistical Applications in Genetics and Molecular Biology*, 17(2) doi:10.1515/sagmb-20170008
- Wu, C., Zhong, P.S. and Cui, Y. (2013). High dimensional variable selection for gene-environment interactions. *Technical Report. Michigan State University.*

### See Also

[pqrBayes](#)

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coverage

*95% empirical coverage probability for a pqrBayes object*

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### Description

Calculate 95% empirical coverage probabilities for regression coefficients under a sparse linear model (with a continuous response), binary LASSO, group LASSO and VC models, respectively.

### Usage

```
coverage(object, coefficient, u.grid=NULL, model="linear")
```

### Arguments

|             |  |
|-------------|--|
| object      | the pqrBayes object.   |
| coefficient | the vector of true regression coefficients under the sparse linear model (with a continuous response), binary LASSO, group LASSO, or the matrix of true varying coefficients evaluated on the grid points under a varying coefficient model. |
| u.grid      | the vector of grid points under a varying coefficient model. When assessing empirical coverage probabilities under a sparse linear model, binary LASSO or group LASSO, u.grid = NULL.  |
| model       | the model to be fitted. Users can also choose "linear" for a sparse linear model (with a continuous response), "binary" for binary LASSO, "group" for group LASSO, and "VC" for a sparse varying coefficient model.                          |

### Value

c

### See Also

[pqrBayes](#)

## Examples

```
## The Bayesian regularized quantile regression model
data(data)
data = data$data_linear
g=data$g
y=data$y
e=data$e
coeff = data$coeff
fit1=pqrBayes(g,y,e,d = NULL,quant=0.5,model="linear")
coverage=coverage(fit1,coeff,model="linear")
```

---

|      |  |
|------|--|
| data | <i>Simulated data under high-dimensional linear, binary, group LASSO and quantile varying coefficient models</i> |
|------|--|

---

## Description

Simulated data under high-dimensional linear, binary, group LASSO and quantile varying coefficient models

## Format

The data\_linear object consists of 4 components: g, y, e and coeff. coeff contains the true values of parameters used for generating the response variable  $y$ . The data\_binary object consists of 4 components: g, y, e and coeff. coeff contains the true values of parameters used for generating the response variable  $y$ . The data\_group object consists of 4 components: g, y, e and coeff. coeff contains the true values of parameters used for generating the response variable  $y$ . The data\_varying object consists of five components: g, y, u, e and coeff. coeff contains the true values of parameters used for generating the response variable  $y$ .

## Details

### Generating Y using a sparse linear (quantile) regression model

The true data generating model under sparse linear regression:

$$Y_i = \beta_0 + \beta_1 X_{i1} + \beta_2 X_{i2} + \beta_3 X_{i3} + \epsilon_i,$$

where  $\epsilon_i \sim N(0, 1)$ ,  $\beta_0 = 0$ ,  $\beta_1 = 1$ ,  $\beta_2 = 1.5$  and  $\beta_3 = 2$ .

### Generating Y using a sparse binary (quantile) regression model

The true data generating model under sparse linear regression:

$$\tilde{Y}_i = \beta_0 + \beta_1 X_{i1} + \beta_2 X_{i2} + \beta_3 X_{i3} + \epsilon_i,$$

where  $\epsilon_i \sim N(0, 1)$ ,  $\beta_0 = 0$ ,  $\beta_1 = 0.22$ ,  $\beta_2 = 0.18$  and  $\beta_3 = 0.14$ .

$Y_i = 1$  if  $\tilde{Y}_i > 0$  and  $Y_i = 0$  otherwise.

### Generating Y using a high-dimensional group LASSO model

The true data generating model under a group LASSO model:

$$Y_i = \beta_0 + \beta_1 X_{i1} + \beta_2 X_{i2} + \beta_3 X_{i3} + \beta_7 X_{i7} + \beta_8 X_{i8} + \beta_9 X_{i9} + \epsilon_i,$$

where  $\epsilon_i \sim N(0, 1)$ ,  $\beta_0 = 0$ ,  $\beta_1 = 0.6$ ,  $\beta_2 = 0.7$ ,  $\beta_3 = 0.8$ ,  $\beta_7 = 0.65$ ,  $\beta_8 = 0.75$  and  $\beta_9 = 0.85$ .

### Generating Y using a (quantile) varying coefficient model

Data generation under sparse (quantile) VC model:

$$Y_i = \gamma_0(v_i) + \gamma_1(v_i)X_{i1} + \gamma_2(v_i)X_{i2} + \gamma_3(v_i)X_{i3} + \epsilon_i,$$

where  $\epsilon_i \sim N(0, 1)$ ,  $\gamma_0(v_i) = 1.5 \sin(0.2\pi * v_i)$ ,  $\gamma_1(v_i) = 2 \exp(0.2v_i - 1) - 1.5$ ,  $\gamma_2(v_i) = 2 - 2v_i$  and  $\gamma_3(v_i) = -4 + (v_i - 2)^3/6$ .

### See Also

[pqrBayes](#)

### Examples

```
data(data)
data = data$data_linear
g=data$g
dim(g)
y=data$y
coeff=data$coeff
print(coeff)
```

```
data = data$data_binary
g=data$g
dim(g)
y=data$y
coeff=data$coeff
print(coeff)
```

```
data = data$data_group
g=data$g
dim(g)
y=data$y
coeff=data$coeff
print(coeff)
```

```
data = data$data_varying
g=data$g
dim(g)
coeff=data$coeff
print(coeff)
```

---

estimation.pqrBayes     *Estimation and estimation accuracy for a pqrBayes object*

---

### Description

Calculate estimated regression coefficients with estimation accuracy from a sparse linear model (with a continuous response), binary LASSO, group LASSO and quantile VC models, respectively.

### Usage

```
estimation.pqrBayes(object,coefficient,u.grid=NULL,model="linear")
```

### Arguments

|             |  |
|-------------|--|
| object      | an object of class 'pqrBayes'.   |
| coefficient | the vector of quantile regression coefficients under a sparse linear model (with a continuous response), binary LASSO and group LASSO or the matrix of true varying coefficients evaluated on the grid points under a varying coefficient model. |
| u.grid      | the vector of grid points under a varying coefficient model. When fitting a sparse linear model, binary LASSO or group LASSO, u.grid = NULL.   |
| model       | the model to be fitted. Users can choose "linear" for a sparse linear model (with a continuous response), "binary" for binary LASSO, "group" for group LASSO or "VC" for a varying coefficient model.  |

### Value

an object of class 'pqrBayes.est' is returned, which is a list with components:

|           |  |
|-----------|--|
| error     | mean square error or integrated mean square errors and total integrated mean square error. |
| coeff.est | estimated values of the regression coefficients or the varying coefficients.               |

### See Also

[pqrBayes](#)

### Examples

```
## The quantile regression model
data(data)
data = data$data_linear
g=data$g
y=data$y
e=data$e
coeff = data$coeff
fit1=pqrBayes(g,y,e,d = NULL,quant=0.5,model="linear")
estimation=estimation.pqrBayes(fit1,coeff,model="linear")
```

---

|          |   |
|----------|---|
| pqrBayes | <i>fit Bayesian penalized quantile regression for a sparse linear model, binary LASSO, group LASSO, or varying coefficient model based on spike-and-slab priors and/or the horseshoe family of priors</i> |
|----------|---|

---

### Description

fit Bayesian penalized quantile regression for a sparse linear model, binary LASSO, group LASSO, or varying coefficient model based on spike-and-slab priors and/or the horseshoe family of priors

### Usage

```
pqrBayes(
  g,
  y,
  e,
  d = NULL,
  quant = 0.5,
  iterations = 10000,
  burn.in = NULL,
  robust = TRUE,
  prior = "SS",
  model = "linear",
  hyper = NULL,
  debugging = FALSE
)
```

### Arguments

|            |   |
|------------|---|
| g          | the matrix of predictors (subject to selection). Users do not need to specify an intercept which will be automatically included.  |
| y          | the response variable.  |
| e          | a matrix of clinical covariates not subject to selection.   |
| d          | a positive integer denotes the group size. When fitting a sparse linear or varying coefficient model, d = NULL.   |
| quant      | the quantile level specified by users. Required when robust = TRUE. Ignored (set to NULL) when robust = FALSE. The default value is 0.5.  |
| iterations | the number of MCMC iterations. The default value is 10,000.   |
| burn.in    | the number of burn-in iterations. If NULL, the first half of MCMC iterations will be discarded as burn-ins.   |
| robust     | logical flag. If TRUE, robust methods are used. Otherwise, non-robust methods are used. The default value is TRUE.  |
| prior      | the type of prior used for variable selection. Users can specify "SS" for the spike-and-slab prior, "HS" for the horseshoe prior, "HS+" for the horseshoe plus prior, "RHS" for the regularized horseshoe prior and "Laplace" for the Laplace prior. The default value is "SS". |

|           |   |
|-----------|---|
| model     | the model to be fitted. Users can specify "linear" for a sparse linear model (with a continuous response), "binary" for binary LASSO, "group" for group LASSO and "VC" for a varying coefficient model. |
| hyper     | a named list of hyper-parameters. The default value is NULL.  |
| debugging | logical flag. If TRUE, progress will be output to the console and extra information will be returned. The default value is FALSE.   |

## Details

The sparse linear quantile regression model described in "data" is:

$$Y_i = \sum_{k=1}^q E_{ik} \beta_k + \sum_{j=0}^p X_{ij} \gamma_j + \epsilon_i,$$

where  $\beta_k$ 's are the regression coefficients for clinical covariates and  $\gamma_j$ 's are the regression coefficients of  $\mathbf{X}$ .

The binary quantile regression model described in "data" is:

$$\tilde{Y}_i = \sum_{k=1}^q E_{ik} \beta_k + \sum_{j=0}^p X_{ij} \gamma_j + \epsilon_i,$$

where  $\beta_k$ 's are the regression coefficients for clinical covariates and  $\gamma_j$ 's are the regression coefficients of  $\mathbf{X}$ .

$Y_i = 1$  if  $\tilde{Y}_i > 0$  and  $Y_i = 0$  otherwise.

The group LASSO model described in "data" is:

$$Y_i = \sum_{k=1}^q E_{ik} \beta_k + X_{i0} \gamma_0 + \sum_{j=1}^m \mathbf{X}_{ij}^\top \boldsymbol{\gamma}_j + \epsilon_i,$$

where  $\beta_k$ 's are the regression coefficients for clinical covariates and  $\boldsymbol{\gamma}_j = (\gamma_{j1}, \dots, \gamma_{jd})^\top$  is the vector of regression coefficients of the  $n \times d$  matrix  $\mathbf{X}_j$ .

The quantile varying coefficient model described in "data" is:

$$Y_i = \sum_{k=1}^q E_{ik} \beta_k + \sum_{j=0}^p \gamma_j(V_i) X_{ij} + \epsilon_i,$$

where  $\beta_k$ 's are the regression coefficients for the clinical covariates, and  $\gamma_j$ 's are the varying intercept and varying coefficients for predictors (e.g. genetic factors), respectively.

Users can modify the hyper-parameters by providing a named list of hyper-parameters via the argument 'hyper'. The list can have the following named components

**a0, b0:** shape parameters of the Beta priors  $(\pi^{a_0-1}(1-\pi)^{b_0-1})$  on  $\pi_0$ .

**c1, c2:** the shape parameter and the rate parameter of the Gamma prior on  $\nu$ .

Please check the references for more details about the prior distributions.

**Value**

an object of class "pqrBayes" is returned, which is a list with components:

obj                    a list of posterior samples from the MCMC and other parameters  
 coefficients        a list of posterior estimates of coefficients

**References**

- Fan, K., Subedi, S., Yang, G., Lu, X., Ren, J. and Wu, C. (2024). Is Seeing Believing? A Practitioner's Perspective on High-dimensional Statistical Inference in Cancer Genomics Studies. *Entropy*, 26(9).794 doi:[10.3390/e26090794](https://doi.org/10.3390/e26090794)
- Zhou, F., Ren, J., Ma, S. and Wu, C. (2023). The Bayesian regularized quantile varying coefficient model. *Computational Statistics & Data Analysis*, 187, 107808 doi:[10.1016/j.csda.2023.107808](https://doi.org/10.1016/j.csda.2023.107808)
- Ren, J., Zhou, F., Li, X., Ma, S., Jiang, Y. and Wu, C. (2023). Robust Bayesian variable selection for gene-environment interactions. *Biometrics*, 79(2), 684-694 doi:[10.1111/biom.13670](https://doi.org/10.1111/biom.13670)
- Fan, K. and Wu, C. (2025). A New Robust Binary Bayesian LASSO. *Stat*, 14 (3), e70078 doi:[10.1002/sta4.70078](https://doi.org/10.1002/sta4.70078)
- Fan, K., Srijana, S., Dissanayake, V. and Wu, C. (2026). Robust Bayesian high-dimensional variable selection and inference with the horseshoe family of priors. *Computational Statistics & Data Analysis*, 219, 108358 doi:[10.1016/j.csda.2026.108358](https://doi.org/10.1016/j.csda.2026.108358)
- Ren, J., Zhou, F., Li, X., Chen, Q., Zhang, H., Ma, S., Jiang, Y. and Wu, C. (2020) Semi-parametric Bayesian variable selection for gene-environment interactions. *Statistics in Medicine*, 39: 617– 638 doi:[10.1002/sim.8434](https://doi.org/10.1002/sim.8434)

**Examples**

```
## The Bayesian regularized quantile regression under linear and binary model
data(data)
data = data$data_linear
g=data$g
y=data$y
e=data$e
data(data)
data_1=data$data_binary
g_1=data_1$g
y_1=data_1$y
e_1=data_1$e

fit1=pqrBayes(g,y,e,d=NULL,quant=0.5,model="linear")
fit1_1=pqrBayes(g_1,y_1,e_1,d=NULL,quant=0.5,model="binary")

## Non-sparse robust example (Bayesian Quantile LASSO)
fit2 <- pqrBayes(
  g = g, y = y, e = e, d = NULL,
  quant = 0.5,
  prior = "Laplace",
  model = "linear"
)
```

```
## Non-robust example (Bayesian LASSO)
fit3 <- pqrBayes(
  g = g, y = y, e = e, d = NULL,
  quant = NULL,
  robust = FALSE,
  model = "linear"
)

## The Bayesian quantile group LASSO model
data(data)
data = data$data_group
g=data$g
y=data$y
e=data$e

fit1=pqrBayes(g,y,e,d=3,quant=0.5,model="group")

## Non-sparse robust Bayesian version
fit2 <- pqrBayes(
  g = g, y = y, e = e, d = 3,
  quant = 0.5,
  prior = "Laplace",
  model = "group"
)

## Non-robust Bayesian version
fit3 <- pqrBayes(
  g = g, y = y, e = e, d = 3,
  quant = NULL,
  robust = FALSE,
  model = "group"
)

## The regularized Bayesian quantile varying coefficient model
data(data)
data = data$data_varying
g=data$g
y=data$y
e=data$e
fit1=pqrBayes(g,y,e,quant=0.5,model="VC")

## Non-sparse robust Bayesian example
fit2 <- pqrBayes(
  g = g, y = y, e = e,
  quant = 0.5,
  prior = "Laplace",
  model = "VC"
)
```

```
## Non-robust Bayesian example
fit3 <- pqrBayes(
  g = g, y = y, e = e,
  quant = NULL,
  robust = FALSE,
  model = "VC"
)
```

---

pqrBayes.select      *Variable selection for a pqrBayes object*

---

### Description

Variable selection for a pqrBayes object

### Usage

```
pqrBayes.select(object, prior="SS", model="linear")
```

### Arguments

|        |  |
|--------|--|
| object | a pqrBayes object.   |
| prior  | the prior used in the pqrBayes function. Users can choose "SS" for the spike-and-slab prior, "HS" for the horseshoe prior, "HS+" for the horseshoe plus prior, "RHS" for the regularized horseshoe prior and "Laplace" for the Laplace prior. The default value is "SS". |
| model  | the model to be fitted. Users can also choose "linear" for a sparse linear model (with a continuous response), "VC" for a varying coefficient model or "group" for group LASSO.  |

### Details

For class ‘Sparse’, the median probability model (MPM) (Barbieri and Berger, 2004) is used to identify predictors that are significantly associated with the response variable. For class ‘NonSparse’, variable selection is based on 95% credible interval. Please check the references for more details about the variable selection.

### Value

an object of class ‘select’ is returned, which includes the indices of the selected predictors (e.g. genetic factors).

### References

Ren, J., Zhou, F., Li, X., Ma, S., Jiang, Y. and Wu, C. (2023). Robust Bayesian variable selection for gene-environment interactions. *Biometrics*, 79(2), 684-694 [doi:10.1111/biom.13670](https://doi.org/10.1111/biom.13670)

Barbieri, M.M. and Berger, J.O. (2004). Optimal predictive model selection. *Ann. Statist.*, 32(3):870–897

**See Also**[pqrBayes](#)**Examples**

```
## The sparse quantile regression model
data(data)
data = data$data_linear
g=data$g
y=data$y
e=data$e

fit1=pqrBayes(g,y,e,d = NULL,quant=0.5,model="linear")
select=pqrBayes.select(obj = fit1,prior = "SS",model="linear")

## The quantile varying coefficient model
data(data)
data = data$data_varying
g=data$g
y=data$y
e=data$e
fit1=pqrBayes(g,y,e,d = NULL,quant=0.5,model="VC")
select=pqrBayes.select(obj = fit1,prior = "SS",model="VC")
select

## Non-sparse example with VC model
fit2 <- pqrBayes(
  g = g, y = y, e = e, d = NULL,
  quant = 0.5,
  prior= "Laplace",
  model = "VC"
)

select <- pqrBayes.select(obj = fit2, prior = "SS", model = "VC")
select
```

---

|                  |  |
|------------------|--|
| predict_pqrBayes | <i>Make predictions from a pqrBayes object</i> |
|------------------|--|

---

**Description**

Make predictions from a pqrBayes object

**Usage**

```
predict_pqrBayes(object, g.new, u.new, e.new, y.new, robust, quant, model, ...)
```

**Arguments**

|        |   |
|--------|---|
| object | a pqrBayes object.  |
| g.new  | a matrix of new predictors (e.g. genetic factors) at which predictions are to be made. When being applied to the sparse linear, binary LASSO or group LASSO, <code>g.new = g</code> .                     |
| u.new  | a vector of new environmental factor at which predictions are to be made. When being applied to the sparse linear model, binary LASSO or group LASSO, <code>u.new = e</code> .                            |
| e.new  | a vector or matrix of new clinical covariates at which predictions are to be made.  |
| y.new  | a vector of the response of new observations. When being applied to the sparse linear model, binary LASSO or group LASSO, <code>y.new = y</code> .  |
| robust | logical flag. If TRUE, robust methods are used. Otherwise, non-robust methods are used. The default value is TRUE.  |
| quant  | the quantile level specified by users. Required when <code>robust = TRUE</code> . Ignored (set to NULL) when <code>robust = FALSE</code> . The default value is 0.5.                                      |
| model  | the model to be fitted. The default is "VC" for a quantile varying coefficient model. Users can also specify "linear" for a sparse linear model, "binary" for binary LASSO and "group" for a group LASSO. |
| ...    | other predict arguments   |

**Details**

`g.new` (`u.new`) must have the same number of columns as `g` (`u`) used for fitting the model. By default, the clinical covariates are NULL unless provided. The predictions are made based on the posterior estimates of coefficients in the pqrBayes object.

**Value**

an object of class 'pqrBayes.pred' is returned, which is a list with components:

|        |   |
|--------|---|
| error  | prediction error.                         |
| y.pred | predicted values of the new observations. |

**See Also**

[pqrBayes](#)

**Examples**

```
## The quantile regression model
data(data)
data = data$data_linear
g=data$g
y=data$y
e=data$e
fit1=pqrBayes(g,y,e,d = NULL,quant=0.5,model="linear")
prediction=predict_pqrBayes(fit1,g,u.new=e,e.new = NULL, y.new = y, model="linear")
```

---

print.pqrBayes      *print a pqrBayes result*

---

### Description

Print a pqrBayes result

### Usage

```
## S3 method for class 'pqrBayes'  
print(x, digits = max(3, getOption("digits") - 3), ...)
```

### Arguments

|        |                                 |
|--------|---------------------------------|
| x      | pqrBayes result.                |
| digits | significant digits in printout. |
| ...    | other print arguments.          |

### Value

No return value, called for side effects.

### See Also

[pqrBayes](#)

---

print.pqrBayes.pred      *print a pqrBayes.pred object*

---

### Description

Print a summary of a pqrBayes.pred object

### Usage

```
## S3 method for class 'pqrBayes.pred'  
print(x, digits = max(3, getOption("digits") - 3), ...)
```

### Arguments

|        |                                 |
|--------|---------------------------------|
| x      | pqrBayes.pred object.           |
| digits | significant digits in printout. |
| ...    | other print arguments           |

**Value**

No return value, called for side effects.

**See Also**

[predict\\_pqrBayes](#)

---

`print.pqrBayes.select` *print a select.pqrBayes object*

---

**Description**

Print a summary of a `select.pqrBayes` object

**Usage**

```
## S3 method for class 'pqrBayes.select'  
print(x, digits = max(3, getOption("digits") - 3), ...)
```

**Arguments**

|                     |                                      |
|---------------------|--------------------------------------|
| <code>x</code>      | <code>pqrBayes.select</code> object. |
| <code>digits</code> | significant digits in printout.      |
| <code>...</code>    | other print arguments                |

**Value**

No return value, called for side effects.

**See Also**

[pqrBayes.select](#)

# Index

- \* **datasets**
  - data, [5](#)
- \* **models**
  - pqrBayes, [8](#)
- \* **overview**
  - pqrBayes-package, [2](#)

coverage, [4](#)

data, [5](#), [9](#)

estimation.pqrBayes, [7](#)

pqrBayes, [4](#), [6](#), [7](#), [8](#), [13–15](#)

pqrBayes-package, [2](#)

pqrBayes.select, [12](#), [16](#)

predict\_pqrBayes, [13](#), [16](#)

print.pqrBayes, [15](#)

print.pqrBayes.pred, [15](#)

print.pqrBayes.select, [16](#)