

Package ‘EDR’

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Title Estimation of the effective dimension reduction (EDR) space

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Description The library contains R-functions to estimate the effective dimension reduction space in multi-index regression models.

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edr *Estimation of the effective dimension reduction (EDR) space: Structure adaptive approach for dimension reduction*

Description

This function implements the algorithms, proposed in M. Hristache, A. Juditsky, J. Polzehl and V. Spokoiny (2001) and ... (2006), for estimation of the effective dimension reduction (EDR) space in multi-index regression models

$$y = f(x) + \varepsilon = g(B_m^T x) + \varepsilon.$$

Usage

```
edr(x, y, m = 2, rho0 = 1, h0 = NULL, ch = exp(0.5/max(4, (dim(x)[2]))),
    crhomin = 1, cm = 4, method = "Penalized", basis = "Quadratic", cw = NULL,
    graph = FALSE, show = 1, trace = FALSE, fx = NULL, R = NULL)
```

Arguments

x	x specifies the design matrix, dimension (n, d)
y	y specifies the response, length n.
m	Rank of matrix M in case of method="Penalized", not used for the other methods.
rho0	Initial value for the regularization parameter ρ .
h0	Initial bandwidth.
ch	Factor for indecreasing h with iterations.
crhomin	Factor to in(de)crease the default value of rhomin. This is just added to explore properties of the algorithms. Defaults to 1.
cm	Factor in the definition of $\Pi_k = C_m * \rho_k^2 I_L + \hat{M}_{k-1}$. Only used if method="Penalized".
method	Specifies the algorithm to use. The default method="Penalized" corresponds to the algorithm proposed in ... (2006). method="HJPS" corresponds to the original algorithm from Hristache et.al. (2001) while method="HJPS2" specifies a modification (correction) of this algorithm.
basis	Specifies the set of basis functions. Options are basis="Quadratic" (default) and basis="Linear".
cw	cw another regularization parameter, secures identifiability of a minimum number of local gradient directions. Defaults to $1/d$. Has to be positive or NULL.
graph	If graph==TRUE intermediate results are plotted.
show	If graph==TRUE the parameter show determines the dimension of the EDR that is to be used when plotting intermediate results. If trace=TRUE and !is.null(R) it determines the dimension of the EDR when computing the risk values.

trace	trace=TRUE additional diagnostics are provided for each iteration. This includes current, at iteration k , values of the regularization parameter ρ_k and bandwidth h_k , normalized cumulative sums of eigenvalues of \hat{B} and if <code>!is.null(R)</code> two distances between the true, specified in R and estimated EDR.
fx	True values of $f(x)$. This is just added to explore properties of the algorithms and not used in the algorithms.
R	True matrix R . This is just added to explore properties of the algorithms and not used in the algorithms.

Details

See reference for details.

Value

Object of class "edr" with components.

x	The design matrix.
y	The values of the response.
bhat	Matrix \hat{B} characterizing the effective dimension space. For a specified dimension m $\hat{B}_m = \hat{B}O_m$, with $\hat{B}^T \hat{B} = O \Lambda O^T$ being the eigenvalue decomposition of $\hat{B}^T \hat{B}$, specifies the projection to the m -dimensional subspace that provides the best approximation.
fhat	an highly oversmoothed estimate of the values of the regression function at the design points. This is provided as a backup only for the case that package <code>sm</code> is not installed.
cumlam	Cumulative amount of information explained by the first components of \hat{B} .
nmean	Mean numbers of observations used in each iteration.
h	Final bandwidth
rho	Final value of ρ
h0	Initial bandwidth
rho0	Initial value of ρ
cm	The factor <code>cm</code>
call	Arguments of the call to <code>edr</code>

Author(s)

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References

M. Hristache, A. Juditsky, J. Polzehl and V. Spokoiny (2001). *Structure adaptive approach for dimension reduction*, The Annals of Statistics. Vol.29, pp. 1537-1566. \ J. Polzehl, S. Sperlich (2009). *A note on structural adaptive dimension reduction*, J. Stat. Comput. Simul.. Vol. 79 (6), pp. 805–818.

See Also

[edrcv](#), [plot.edr](#), [summary.edr](#), [print.edr](#), [edr.R](#)

Examples

```
require(EDR)
demo(edr_ex1)
demo(edr_ex2)
```

edr.R

Eigenvectors of the effective dimension reduction (EDR) space

Description

Computes the eigenvectors of the effective dimension reduction (EDR) space obtained by function `edr`.

Usage

```
edr.R(B, m)
```

Arguments

<code>B</code>	Either an object of class <code>edr</code> created by <code>edr</code> or the list component <code>bhat</code> of such an object.
<code>m</code>	Dimension of the effective dimension reduction (EDR) space. <code>m=1</code> corresponds to single index models, <code>m>1</code> specifies a multiindex model.

Value

Matrix of dimension $c(m, d)$ containing the `m` eigenvectors as rows.

Author(s)

Joerg Polzehl, polzehl@wias-berlin.de

References

M. Hristache, A. Juditsky, J. Polzehl and V. Spokoiny (2001). *Structure adaptive approach for dimension reduction*, The Annals of Statistics. Vol.29, pp. 1537-1566. \ J. Polzehl, S. Sperlich (2009). *A note on structural adaptive dimension reduction*, J. Stat. Comput. Simul.. Vol. 79 (6), pp. 805–818.

See Also

[edr](#), [edr.R](#), [print.edr](#), [summary.edr](#)

Examples

```
require(EDR)
## Not run: demo(edr_ex1)
## Not run: demo(edr_ex2)
```

edrcv

Risk assessment by Cross-Validation

Description

This function, additionally to estimating the effective dimension reduction space (EDR), see also function `edr`, estimates the Mean Squared Error of Prediction (MSEP) and the Mean Absolute Error of Prediction (MAEP) when using the estimated EDR by Cross-Validation. Estimates of the regression function are produced using function `sm.regression` from package `sm`.

Usage

```
edrcv(x, y, m = 2, rho0 = 1, h0 = NULL, ch = exp(0.5/max(4, (dim(x)[2]))), crhomin
```

Arguments

<code>x</code>	<code>x</code> specifies the design matrix, dimension (n, d)
<code>y</code>	<code>y</code> specifies the response, length n .
<code>m</code>	Rank of matrix M in case of <code>method="Penalized"</code> , not used for the other methods.
<code>rho0</code>	Initial value for the regularization parameter ρ .
<code>h0</code>	Initial bandwidth.
<code>ch</code>	Factor for indecreasing h with iterations.
<code>crhomin</code>	Factor to in(de)crease the default value of <code>rhomin</code> . This is just added to explore properties of the algorithms. Defaults to 1.
<code>cm</code>	Factor in the definition of $\Pi_k = C_m * \rho_k^2 I_L + \hat{M}_{k-1}$. Only used if <code>method="Penalized"</code> .
<code>method</code>	Specifies the algorithm to use. The default <code>method="Penalized"</code> corresponds to the algorithm proposed in ... (2006). <code>method="HJPS"</code> corresponds to the original algorithm from Hristache et.al. (2001) while <code>method="HJPS2"</code> specifies a modification (correction) of this algorithm.
<code>basis</code>	Specifies the set of basis functions. Options are <code>basis="Quadratic"</code> (default) and <code>basis="Linear"</code> .
<code>cw</code>	<code>cw</code> another regularization parameter, secures identifiability of a minimum number of local gradient directions. Defaults to $1/d$. Has to be positive or <code>NULL</code> .
<code>graph</code>	If <code>graph==TRUE</code> intermediate results are plotted.
<code>show</code>	If <code>graph==TRUE</code> the parameter <code>show</code> determines the dimension of the EDR that is to be used when plotting intermediate results. If <code>trace=TRUE</code> and <code>!is.null(R)</code> it determines the dimension of the EDR when computing the risk values.

trace	trace=TRUE additional diagnostics are provided for each iteration. This includes current, at iteration k , values of the regularization parameter ρ_k and bandwidth h_k , normalized cumulative sums of eigenvalues of \hat{B} and if !is.null(R) two distances between the true, specified in R and estimated EDR.
seed	Seed for generating random groups for CV
cvsize	Groupsize k in leave- k -out CV
m0	Dimension of the dimension reduction space to use when fitting the data. Should be either 1 or 2.
hsm	If is.null(hsm) the bandwidth used by sm.regression for smoothing within the EDR is chosen by cross-validation within sm.regression when needed. Alternatively a grid of bandwidths may be specified. In that case a bandwidth for sm.regression is chosen from the grid that minimizes the estimated mean absolute error of prediction.

Details

This function performs a leave- k -out cross-validation to estimate the risk in terms of Mean Squared Error of Prediction (MSEP) and Mean Absolute Error of Prediction (MAEP) when using function `edr` to estimate an effective dimension reduction space of dimension `m0` and using this estimated space to predict values of the response. Smoothing within the dimension reduction space is performed using the function `sm.regression` from package `sm`. The bandwidth for `sm.regression` is chosen by Cross-Validation.

Value

Object of class "edr" with components.

x	The design matrix.
y	The values of the response.
bhat	Matrix \hat{B} characterizing the effective dimension space. For a specified dimension m $\hat{B}_m = \hat{B}O_m$, with $\hat{B}^T\hat{B} = O\Lambda O^T$ being the eigenvalue decomposition of $\hat{B}^T\hat{B}$, specifies the projection to the m -dimensional subspace that provides the best approximation.
fhat	an highly oversmoothed estimate of the values of the regression function at the design points. This is provided as a backup only for the case that package <code>sm</code> is not installed.
cumlam	Cummulative amount of information explained by the first components of \hat{B} .
nmean	Mean numbers of observations used in each iteration.
h	Final bandwidth
rho	Final value of ρ
h0	Initial bandwidth
rho0	Initial value of ρ
cm	The factor <code>cm</code>
call	Arguments of the call to <code>edrcv</code>

cvres	Residuals from cross-validation.
cvmseofh	Estimates of MSEF for bandwidths <code>hsm</code>
cvmaeofh	Estimates of MAEP for bandwidths <code>hsm</code>
cvmse	Estimate of MSEF
cvmae	Estimate of MAEP
hsm	Set of bandwidths specified for use with <code>sm.regression</code>
hsmopt	Bandwidth selected for use with <code>sm.regression</code> if <code>hsm</code> was specified.

Note

This function requires package `sm`.

Author(s)

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References

M. Hristache, A. Juditsky, J. Polzehl and V. Spokoiny (2001). *Structure adaptive approach for dimension reduction*, The Annals of Statistics. Vol.29, pp. 1537-1566. \ J. Polzehl, S. Sperlich (2009). *A note on structural adaptive dimension reduction*, J. Stat. Comput. Simul.. Vol. 79 (6), pp. 805–818.

See Also

[edr,plot.edr](#), [summary.edr](#), [print.edr](#), [edr.R](#)

Examples

```
require(EDR)
demo(edr_ex4)
```

plot.edr

Plot results produced by function edr.

Description

Illustrate the fitted model within the estimated one or two-dimensional effective dimension reduction (EDR) space.

Usage

```
plot.edr(x, m = 1, ylab = "Y", title = "", sm = require(sm), ...)
```

Arguments

x	Object of class "edr".
m	Dimension of the effective dimension reduction (EDR) space. $m=1$ corresponds to single index models, $m>1$ specifies a multiindex model. Values of $m>2$ are currently not allowed.
ylab	Label for the response variable.
title	Optional title.
sm	If <code>sm==TRUE</code> nonparametric regression is performed within the m -dimensional EDR using function <code>sm.regression</code> from package <code>sm</code> . If <code>sm==FALSE</code> or <code>require(sm)==FALSE</code> oversmoothed fitted values calculated within function <code>edr</code> are used for visualisation.
...	Additional parameters will be passed to <code>plot</code> in case of $m=1$ and to <code>image</code> if $m=2$.

Value

Returns `invisible{NULL}`.

Author(s)

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References

M. Hristache, A. Juditsky, J. Polzehl and V. Spokoiny (2001). *Structure adaptive approach for dimension reduction*, The Annals of Statistics. Vol.29, pp. 1537-1566. \ J. Polzehl, S. Sperlich (2009). *A note on structural adaptive dimension reduction*, J. Stat. Comput. Simul.. Vol. 79 (6), pp. 805–818. \

See Also

[edr](#), [edr.R](#), [print.edr](#), [summary.edr](#)

Examples

```
require(EDR)
## Not run: demo(edr_ex1)
## Not run: demo(edr_ex2)
```

print.edr

Print information for objects produced by function *edr*.

Description

The function provides information on the estimated effective dimension reduction (EDR) space.

Usage

```
print.edr(x, m = 1, R = NULL, ...)
```

Arguments

x	Object of class "edr".
m	Dimension of the effective dimension reduction (EDR) space. m=1 corresponds to single index models, m>1 specifies a multiindex model. Determines the number of eigenvectors and cumulative eigenvalues to show.
R	If code R specifies a matrix (dimension c(k, d), k >= m, d=dim(x\$x) [2], this matrix is interpreted as spanning the true EDR space. Two distances between the estimated EDR space and the space spanned R[1:m,] are computed.
...	Additional parameters will be ignored

Details

Provides information on the estimated effective dimension reduction (EDR) space. The first m basis vectors and the cumulative sum of normalized eigenvalues of matrix `object$hat` are given. If R is specified the distance

$$\|R(I - \hat{P}_m)\|/\|R\|$$

and the distance specified by Li (1992) are computed.

Value

Returns `invisible{NULL}`.

Author(s)

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References

M. Hristache, A. Juditsky, J. Polzehl and V. Spokoiny (2001). *Structure adaptive approach for dimension reduction*, The Annals of Statistics. Vol.29, pp. 1537-1566. \ J. Polzehl, S. Sperlich (2009). *A note on structural adaptive dimension reduction*, J. Stat. Comput. Simul.. Vol. 79 (6), pp. 805–818. \ K.-C. Li (1992). *On principal Hessian directions for data visualization and dimension reduction: another application of Stein's lemma*, JASA, Vol. 87, pp. 1025-1039.

See Also

[edr](#), [edr.R](#), [summary.edr](#), [plot.edr](#)

Examples

```
require(EDR)
## Not run: demo(edr_ex1)
## Not run: demo(edr_ex2)
```

summary.edr

Summary information for objects produced by function edr.

Description

The function provides information on the estimated effective dimension reduction (EDR) space.

Usage

```
summary.edr(object, m = 1, R = NULL, ...)
```

Arguments

object	Object of class "edr".
m	Dimension of the effective dimension reduction (EDR) space. m=1 corresponds to single index models, m>1 specifies a multiindex model. Determines the number of eigenvectors and cumulative eigenvalues to show.
R	If code R specifies a matrix (dimension c(k, d), k >= m, d=dim(object\$x) [2]), this matrix is interpreted as spanning the true EDR space. Two distances between the estimated EDR space and the space spanned R[1:m,] are computed.
...	Additional parameters will be ignored

Details

Provides information on the estimated effective dimension reduction (EDR) space. The first m basis vectors and the cumulative sum of normalized eigenvalues of matrix `object$hat` are given. If R is specified the distance

$$\|R(I - \hat{P}_m)\|/\|R\| \text{ with } \hat{P}_m = U_m^T U_m, \hat{R}_m = U_m \Lambda V^T$$

and the distance specified by Li (1992) are computed.

Value

Returns a list with components

Rhat	(First) m eigenvectors of the estimated EDR space.
cumlam	Cumulative sum of first m eigenvalues of <code>object\$bhat</code> , standardized by the sum of all eigenvalues.
loss1	If R was specified the distance $\ R(I - \hat{P}_m)\ /\ R\ $ between the true and estimated m-dimensional EDR space.
loss2	The distance specified by Li (1992).

Author(s)

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References

M. Hristache, A. Juditsky, J. Polzehl and V. Spokoiny (2001). *Structure adaptive approach for dimension reduction*, The Annals of Statistics. Vol.29, pp. 1537-1566. \ J. Polzehl, S. Sperlich (2009). *A note on structural adaptive dimension reduction*, J. Stat. Comput. Simul.. Vol. 79 (6), pp. 805–818. \ K.-C. Li (1992). *On principal Hessian directions for data visualization and dimension reduction: another application of Stein's lemma*, JASA, Vol. 87, pp. 1025-1039.

See Also

[edr](#), [edr.R](#), [print.edr](#), [plot.edr](#)

Examples

```
require(EDR)
## Not run: demo(edr_ex1)
## Not run: demo(edr_ex2)
```

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