Package ‘IROmiss’

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Description Missing data are frequently encountered in high-dimensional data analysis, but they are usually difficult to deal with using standard algorithms, such as the EM algorithm and its variants. This package provides a general algorithm, the so-called Imputation Regularized Optimization (IRO) algorithm, for high-dimensional missing data problems. You can refer to Liang, F., Jia, B., Xue, J., Li, Q. and Luo, Y. (2018) at <arXiv:1802.02251> for detail.
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Missing data are frequently encountered in high-dimensional data analysis, but they are usually difficult to deal with using standard algorithms, such as the EM algorithm and its variants. This package provides a general algorithm, the so-called imputation regularized optimization (IRO) algorithm, for treating high-dimensional missing data problems. A variant of the IRO algorithm, the so-called imputation conditional regularized optimization (ICRO) algorithm, has also been provided in the package.

Details

This package illustrates the use of the IRO/ICRO algorithms in three modules:

The first module is to apply the IRO algorithm to learning high-dimensional Gaussian Graphical Models (GGMs) in presence of missing data with a simulated dataset SimGraDat(n,p,...) and Yeast cell example YeastIRO(data,...).

The second module is to apply the ICRO algorithm to variable selection for high-dimensional linear regression in presence of missing data. The simulation study covers both cases, the covariates are mutually independent and generally dependent, with the code SimRegDat(n,p,...). The real data example is for Bardet-Biedl syndrome (Scheetz et al., 2006) with the dataset available in the R package flare.

The third module is to apply the ICRO algorithm to random coefficient linear models, where the random coefficients are treated as missing data. We can generate a dataset for the random coefficient linear models with SimRCLM(I,J,...) and a simulated dataset data(RCDat) is included in the package, which can be used in RCLM(I,J,RCDat,...) for estimate the random coefficients.

Author(s)

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References


Examples

```r
library(IROmiss)
p <- 200
beta <- rep(0, p)
beta[1:5] <- c(1, 2, -1.5, -2.5, 5)
result <- SimRegDat(n = 100, p = 200, coef = beta, data.type = "indep", miss.type="MCAR", rate = 0.05)
RegICRO(result$x, result$y, result$coef, type = "indep", iteration = 30, warm = 20)
```

---

**eye_norm**

Example dataset for high-dimensional variable selection by the ICRO algorithm.

### Description

Normalized Gene expression data from the microarray experiments of mammalian-eye tissue samples of Scheetz et al. (2006). It should be used in EyeICRO(x, y...).

- `x` a n x p gene expression data.
- `y` The expression level of gene TRIM32.

### Usage

`data(eye_norm)`

### Format

A list containing the matrix `x` and response matrix `y`
## References


---

### Description

The imputation regularized optimization (IRO) algorithm for learning high-dimensional Gaussian Graphical Models with simulated incomplete data.

### Usage

```r
GraphIRO(data, A, alpha1 = 0.05, alpha2 = 0.05, alpha3 = 0.05, iteration = 30, warm = 10)
```

### Arguments

- **data**: `n x p` Dataset with missing values.
- **A**: True adjacency matrix for evaluating the performance of the IRO algorithm.
- **alpha1**: The significance level of correlation screening in the $\psi$-learning algorithm, see R package `equSA` for detail. In general, a high significance level of correlation screening will lead to a slightly large separator set, which reduces the risk of missing important variables in the conditioning set. In general, including a few false variables in the conditioning set will not hurt much the accuracy of the $\psi$-partial correlation coefficient, the default value is 0.05.
- **alpha2**: The significance level of $\psi$-partial correlation coefficient screening for estimating the adjacency matrix, see `equSA`, the default value is 0.05.
- **alpha3**: The significance level of integrative $\psi$-partial correlation coefficient screening for estimating the adjacency matrix of IRO_Ave method, the default value is 0.05.
- **iteration**: The number of total iterations, the default value is 30.
- **warm**: The number of burn-in iterations, the default value is 10.

### Value

- **RecPre**: The output of Recall and Precision values for the IRO algorithm.
- **Adj**: `p x p` Estimated adjacency matrix by our IRO algorithm.

### Author(s)

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RCDat

References


Examples

```r
library(IROmiss)
library(huge)
result <- SimGraDat(n = 200, p = 100, type = "band", rate = 0.1)
Est <- GraphIRO(result$data, result$A, iteration = 20, warm = 10)
## plot network by our estimated adjacency matrix.
huge.plot(Est$Adj)
## plot the Recall-Precision curve.
plot(Est$RecPre[,1], Est$RecPre[,2], type="l", xlab="Recall", ylab="Precision")
```

RCDat

A simulated dataset for random coefficient models.

Description

The dataset is generated using the default settings. The Number of customers I=100 and each customer responds to J=10 items. For the parameters, the true coefficient β is (β_0, β_1, β_2, β_3) = (1, 2, 1.5, 1) and the true value of σ^2 is 0.25. The first column of the dataset denote the response y. The dataset should be used in RCLM(I, J, RCDat, ...).

Usage

data(RCDat)

Format

matrix

References

Description

An extension of the ICRO algorithm for Bayesian Computation. It can be used to fit a Random Coefficient Linear Models and estimate the coefficients $\beta$ and $\sigma^2$.

Usage

```r
RCLM(I=100, J=10, Data, iteration = 10000, warm = 100)
```

Arguments

- **I**: Number of first subjects in the random coefficient linear model (RCLM).
- **J**: Number of second subjects in the random coefficient linear model (RCLM).
- **Data**: A simulated dataset. The first column is the response and the rest is for explanatory variables, see RCDat for detail.
- **iteration**: The number of total iterations, the default value is 10000.
- **warm**: The number of burn-in iterations, the default value is 100.

Value

- **path**: The traces of estimated coefficients vs. iterations.
- **coef**: The mean of estimated coefficients $\beta$ and $\sigma^2$.

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References


Examples

```r
library(IROmiss)
data(RCDat)
RCLM(I=100, J=10, RCDat, iteration = 10000, warm = 1000)
```

---

**RegICRO**

Variable selection for high-dimensional Regression with Missing Data.

**Description**

Application of the imputation conditional regularized optimization (ICRO) algorithm for high-dimensional variable selection in presence of missing data.

**Usage**

```r
RegICRO(x, y, coef, type = "indep", alpha1 = 0.1, alpha2 = 0.05, iteration = 30, warm = 20)
```

**Arguments**

- **x**  
  n x p covariates matrix.
- **y**  
  n x 1 responses.
- **coef**  
  A p x 1 vector of coefficients for the linear regression model. The intercept coefficient is default to 1.
- **type**  
  When `type="indep"`, the case with independent covariates, or `type="dep"`, the case with dependent covariates, the default type is "indep".
- **alpha1**  
  The significance level of correlation screening in the $\psi$-learning algorithm, see R package **equSA** for detail. In general, a high significance level of correlation screening will lead to a slightly large separator set, which reduces the risk of missing important variables in the conditioning set. In general, including a few false variables in the conditioning set will not hurt much the accuracy of the $\psi$-partial correlation coefficient, the default value is 0.1.
- **alpha2**  
  The significance level of $\psi$-partial correlation coefficient screening for estimating the adjacency matrix, see **equSA**, the default value is 0.05.
- **iteration**  
  The number of total iterations, the default value is 30.
- **warm**  
  The number of burn-in iterations, the default value is 20.
Selected variables and their estimated coefficients by our ICRO algorithm.

The summarized table for evaluating the performance of ICRO algorithm. 'bias' denotes Euclidean distance between estimated coefficients and true coefficients; 'fsr' denotes false selection rate and 'nsr' denotes negative selection rate. The smaller the measurements are, the better the performance is.

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References


Examples

```r
library(IROmiss)
p <- 200
beta <- rep(0, p)
beta[1:5] <- c(1, 2, -1.5, -2.5, 5)
result <- SimRegDat(n = 100, p = 200, coef = beta, data.type = "indep",
miss.type="MAR", rate = 0.05)
RegICRO(result$x, result$y, result$coef, type = "indep", iteration = 20, warm = 10)
```

SimGraDat

`Simulate Incomplete Data for Gaussian Graphical Models`

Description

Simulate incomplete data with a band structure, which can be used in GraphIRO(data,...) for estimating the structure of the Gaussian graphical network.

Usage

`SimGraDat(n = 200, p = 100, type = "band", rate = 0.1)`
SimRCLM

Simulate Dataset for Random Coefficient Linear Models

**Description**

Simulate a dataset for random coefficient linear model, which can be used in RCLM(I, J, RCDat, ...).

**Usage**

SimRCLM(I=100, J=10, beta, sigma)

**Arguments**

- **n**
  - Number of observations, default of 200.

- **p**
  - Number of covariates, default of 100.

- **type**
  - type=="band" which denotes the band structure, with precision matrix

\[
C_{i,j} = \begin{cases} 
0.5, & \text{if } |j - i| = 1, i = 2, ..., (p - 1), \\
0.25, & \text{if } |j - i| = 2, i = 3, ..., (p - 2), \\
1, & \text{if } i = j, i = 1, ..., p, \\
0, & \text{otherwise}.
\end{cases}
\]

- **rate**
  - Missing rate, the default value is 0.1.

**Value**

- **data**
  - n x p Gaussian distributed data with missing.

- **A**
  - p x p adjacency matrix used for generating data.

**Author(s)**

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**References**


**Examples**

library(IROmiss)

SimGraDat(n = 200, p = 100, type = "band", rate = 0.1)
Arguments

I  Number of first subjects in the random coefficient linear model (RCLM).
J  Number of second subjects in the random coefficient linear model (RCLM).
beta  A 4x1 vector of random coefficients of the model, now only allows length 4.
sigma  The standard deviation for the noise term.

Value

D  A simulated data matrix for random coefficient models. The first column of the dataset denote the response y. The dataset should be used in RCLM(I, J, RCDat...).
coef  The mean of estimated coefficients β and σ².

Author(s)

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References


Examples

library(IROmiss)
beta <- c(1, 2, 1.5, 1)
sigma <- 0.5
D <- SimRCLM(I=100, J=10, beta, sigma)
RCLM(I=100, J=10, D, iteration = 10000, warm = 1000)

SimRegDat

Simulate Incomplete Data for High-Dimensional Linear Regression.

Description

Simulate incomplete data for high-dimensional linear regression with dependent or independent covariates RegICRO(x, y...).
SimRegDat

Usage

SimRegDat(n = 100, p = 200, coef, data.type = "indep", miss.type = "MCAR", rate = 0.1)

Arguments

n Number of observations, default of 100.
p Number of covariates, default of 200.
coef A \( p \times 1 \) vector of coefficients for the linear regression model. The intercept coefficient is default to 1.
data.type When data.type="indep", it simulates the data with independent covariates, each covariate independently follow the normal distribution with mean 0 and variance 4. When data.type="dep", it simulates the data with dependent covariates with "band" dependent structure, see SimGraDat for detail. The default data type is "indep".
miss.type miss.type="MCAR" refer to the case of missing completely at random. when miss.type="MAR", the missing probability for each data point is proportional to the mean of its conditional normal distribution, the default missing type is "MCAR".
rate Missing rate, the default value is 0.1.

Value

\( x \) \( n \times p \) covariates matrix.
\( y \) \( n \times 1 \) responses.
\( \text{coef} \) \( p \times 1 \) vector of coefficients for the linear regression model.

Author(s)

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References


Examples

library(IROmiss)
p <- 200
beta <- rep(0,p)
beta[1:5] <- c(1, 2, -1.5, -2.5, 5)
**YeastIRO**

Example dataset for learning Gaussian Graphical Models by the IRO Algorithm

---

### Description

Genomic expression patterns in the yeast Saccharomyces cerevisiae responding to diverse environmental changes. The whole dataset consists of 173 samples collected under different environmental settings, and is available at http://www-genome.stanford.edu/yeast_stress/. It should be used in YeastIRO(data,...).

### Usage

data(yeast)

### Format

**yeast**  
A n x p Yeast Cell expression data.

### References


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**YeastIRO**

Learning gene regulatory networks for Yeast Cell Expression Data.

---

### Description

An Imputation Regularized Optimization (IRO) algorithm for learning gene regulatory networks with missing data. The dataset is collected from the yeast Saccharomyces cerevisiae responding to diverse environmental changes and is available at http://genome-www.stanford.edu/yeast-stress/.

### Usage

YeastIRO(data, alpha1 = 0.05, alpha2 = 0.01, alpha3 = 0.01, iteration = 30, warm = 20)
Arguments

data  \( n \times p \) Yeast Cell expression data.

alpha1  The significance level of correlation screening in the \( \psi \)-learning algorithm, see R package \texttt{equSA} for detail. In general, a high significance level of correlation screening will lead to a slightly large separator set, which reduces the risk of missing important variables in the conditioning set. In general, including a few false variables in the conditioning set will not hurt much the accuracy of the \( \psi \)-partial correlation coefficient, the default value is 0.05.

alpha2  The significance level of \( \psi \)-partial correlation coefficient screening for estimating the adjacency matrix, see \texttt{equSA}, the default value is 0.01.

alpha3  The significance level of integrative \( \psi \)-partial correlation coefficient screening for estimating the adjacency matrix of IRO\_Ave method, the default value is 0.01.

iteration  The number of total iterations, the default value is 30.

warm  The number of burn-in iterations, the default value is 20.

Value

A  \( p \times p \) Estimated adjacency matrix for network construction.

Author(s)

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References


Examples

library(IROmiss)
library(huge)
data(yeast)
## long time ##
A <- YeastIRO(yeast, alpha1 = 0.05, alpha2 = 0.01, alpha3 = 0.01, iteration = 30, warm = 20)
## plot gene regulatory network by our estimated adjacency matrix.
huge.plot(A)
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