Package ‘KoulMde’

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Title  Koul's Minimum Distance Estimation in Regression and Image Segmentation Problems

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Description

Many methods are developed to deal with two major statistical problems: image segmentation and nonparametric estimation in various regression models. Image segmentation is nowadays gaining a lot of attention from various scientific subfields. Especially, image segmentation has been popular in medical research such as magnetic resonance imaging (MRI) analysis. When a patient suffers from some brain diseases such as dementia and Parkinson’s disease, those diseases can be easily diagnosed in brain MRI: the area affected by those diseases is brightly expressed in MRI, which is called a white lesion. For the purpose of medical research, locating and segment those white lesions in MRI is a critical issue; it can be done manually. However, manual segmentation is very expensive in that it is error-prone and demands a huge amount of time. Therefore, supervised machine learning has emerged as an alternative solution. Despite its powerful performance in a classification problem such as handwritten digits, supervised machine learning has not shown the same satisfactory result in MRI analysis. Setting aside all issues of the supervised machine learning, it exposed a critical problem when employed for MRI analysis: it requires time-consuming data labeling. Thus, there is a strong demand for an unsupervised approach, and this package - based on Hira L. Koul (1986) <DOI:10.1214/aos/1176350059> - proposes an efficient method for simple image segmentation - here, “simple” means that an image is black-and-white - which can easily be applied to MRI analysis. This package includes a function GetSegImage(): when a black-and-white image is given as an input, GetSegImage() separates an area of white pixels - which corresponds to a white lesion in MRI - from the given image. For the second problem, consider linear regression model and autoregressive model of order $q$ where errors in the linear regression model and innovations in the
autoregression model are independent and symmetrically distributed. Hira L. Koul (1986) <DOI:10.1214/aos/1176350059> proposed a nonparametric minimum distance estimation method by minimizing L2-type distance between certain weighted residual empirical processes. He also proposed a simpler version of the loss function by using symmetry of the integrating measure in the distance. Kim (2018) <DOI:10.1080/00949655.2017.1392527> proposed a fast computational method which enables practitioners to compute the minimum distance estimator of the vector of general multiple regression parameters for several integrating measures. This package contains three functions: KoulLrMde(), KoulArMde(), and Koul2StageMde(). The former two provide minimum distance estimators for linear regression model and autoregression model, respectively, where both are based on Koul's method. These two functions take much less time for the computation than those based on parametric minimum distance estimation methods. Koul2StageMde() provides estimators for regression and autoregressive coefficients of linear regression model with autoregressive errors through minimum distant method of two stages. The new version is written in Rcpp and dramatically reduces computational time.

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CheckNonNumeric Detecting Non-numeric Values.

Description

Check whether or not an input matrix includes any non-numeric values (NA, NULL, "", character, etc) before being used for training. If any non-numeric values exist, then TrainBuddle() or FetchBuddle() will return non-numeric results.
**GenImg**  

**Usage**

CheckNonNumeric(X)

**Arguments**

X an n-by-p matrix.

**Value**

A list of (n+1) values where n is the number of non-numeric values. The first element of the list is n, and all other elements are entries of X where non-numeric values occur. For example, when the (1,1)th and the (2,3)th entries of a 5-by-5 matrix X are non-numeric, then the list returned by CheckNonNumeric() will contain 2, (1,1), and (2,3).

**Examples**

```r
n = 5;
p = 5;
x = matrix(0, n, p) # Generate a 5-by-5 matrix which includes two NA's.
x[1,1] = NA
x[2,3] = NA
lst = CheckNonNumeric(x)
lst
```

**GenImg**  

*Generate black-and-white images*

**Description**

Create various images such as circle, rectangle and random dots.

**Usage**

GenImg(nx, ny, Type = 1, bNoise = FALSE, sig_noise = 0.1)

**Arguments**

nx - Width of an image.
ny - Length of an image.
Type - Type of an image: 1, 2, and 3 for rectangle, circle, and random dots, respectively.
bNoise - Option for including noise: TRUE or FALSE.
sig_noise - Strength of noise: numeric value between 0 and 0.5.
GetSegImage

Value

A list of information of a generated image.

- **ImgMat** - a matrix whose entries are pixel values of a generated image.
- **S1** - an $n_1 \times 2$ matrix whose entries denote coordinates of white pixels of the image. $n_1$ denotes the number of the white pixels.
- **S2** - an $n_2 \times 2$ matrix whose entries denote coordinates of black pixels of the image. $n_2$ denotes the number of the black pixels.

Examples

```
######## Generate a 10x10 black-and-white rectangle image with some noise
nx=10
ny=10
Type=1
bNoise=TRUE
sig_noise=0.1
lst = GenImg(nx,ny,Type, bNoise, sig_noise)
ImgMat = lst$ImgMat
image(ImgMat, axes = FALSE, col = grey(seq(0, 1, length = 256)))
```

Description

Seperate an area of white pixels from a given image when there is some noise.

Usage

GetSegImage(ImgMat, p1, p2)

Arguments

- **ImgMat** - a matrix whose entries are pixel values of the image.
- **p1** - a known value of white pixel (usually 1).
- **p2** - a known value of black pixel (usually 0).
Value

A list of information of a segmented image.

- SegImgMat - a matrix as a result of the image segmentation.
- Estimated_S1 - an n1x2 matrix whose entries denote estimated coordinates of white pixels, corresponding to p1.
- Estimated_S2 - an n2x2 matrix whose entries denote estimated coordinates of black pixels, corresponding to p2.

Examples

```
######## Generate a 10x10 black-and-white rectangle image with some noise
nx=10
ny=10
Type=1
bNoise=TRUE
sig_noise=0.1
lst = GenImg(nx, ny, Type, bNoise, sig_noise)
ImgMat = lst$ImgMat
image(ImgMat, axes = FALSE, col = grey(seq(0, 1, length = 256)))

######## Perform image segmentation
p1=1 ### value of a white pixel
p2=0 ### value of a black pixel
lst = GetSegImage(ImgMat, p1, p2)
EstImgMat = lst$SegImgMat
image(EstImgMat, axes = FALSE, col = grey(seq(0, 1, length = 256)))
```

Koul2StageMde

Two-stage minimum distance estimation in linear regression model with autoregressive error.

Description

Estimates both regression and autoregressive coefficients in the model $Y = X\beta + \epsilon$ where $\epsilon$ is autoregressive process of known order $q$.

Usage

`Koul2StageMde(Y, X,`
Arguments

Y - Vector of response variables in linear regression model.
X - Design matrix of explanatory variables in linear regression model.
D - Weight Matrix. Dimension of D should match that of X. Default value is XA where A=(X'X)^(-1/2).
b0 - Initial value for beta.
RegIntMeasure - Symmetric and σ-finite measure used for estimating β: Lebesgue, Degenerate or Robust.
AR_Order - Order of the autoregressive error.
ArIntMeasure - Symmetric and σ-finite measure used for estimating autoregressive coefficients of the error: Lebesgue, Degenerate or Robust.
TuningConst - Used only for Robust measure.

Value

MDE1stage - The list of the first stage minimum distance estimation result. It contains beta1hatstage, residual1stage, and rho1stage.
  • beta1hatstage - The first stage minimum distance estimators of regression coefficients.
  • residual1stage - Residuals after the first stage minimum distance estimation.
  • rho1stage - The first stage minimum distance estimators of autoregressive coefficients of the error.

MDE2stage - The list of the second stage minimum distance estimation result. It contains beta2hatstage, residual2stage, and rho2stage.
  • beta2hatstage - The second stage minimum distance estimators of regression coefficients.
  • residual2stage - Residuals after the second stage minimum distance estimation.
  • rho2stage - The second stage minimum distance estimators of autoregressive coefficients of the error.

References

KoulArMde


See Also
KoulArMde() and KoulLrMde()

Examples

```r
# Generate n-by-p design matrix X
n <- 10
p <- 3
X <- matrix(runif(n*p, 0, 50), nrow=n, ncol=p)

# Generate true beta = (-2, 0.3, 1.5)
beta <- c(-2, 0.3, 1.5)

# True rho = 0.4
rho <- 0.4

# Generate innovation from N(0,1)
eps <- vector(length=n)
xi <- rnorm(n, 0,1)

for (i in 1:n){
  if(i==1){eps[i] <- xi[i]}
  else{eps[i] <- rho*eps[i-1] + xi[i]}
}

Y <- X%*%beta + eps

# Use the default weight matrix
IntMeasure <- "Lebesgue"

# Set initial value for beta
b0 <- solve(t(X)%*%X)%*%(t(X)%*%Y)

# Define Lebesgue measure
MDEResult <- Koul2StageMde(Y, X, "default", b0, IntMeasure, 1, IntMeasure, TuningConst = 1.345)

# Minimum distance estimation in the autoregression model of the known order.
```

KoulArMde
Description

Estimates the autoressive coefficients in the \( X_t = \rho' Z_t + \xi_t \) where \( Z_t \) is the vector of \( q \) observations at times \( t - 1, \ldots, t - q \).

Usage

KoulArMde(X, AR_Order, IntMeasure, TuningConst = 1.345)

Arguments

- \( X \) - Vector of \( n \) observed values.
- \( AR\_Order \) - Order of the autoregression model.
- \( IntMeasure \) - Symmetric and \( \sigma \)-finite measure: Lebesgue, Degenerate, and Robust.
- \( TuningConst \) - Used only for Robust measure.

Value

- \( \hat{\rho} \) - Minimum distance estimator of \( \rho \).
- \( \text{residual} \) - Residuals after minimum distance estimation.
- \( \text{ObjVal} \) - Value of the objective function at minimum distance estimator.

References


See Also

KoulLrMde() and Koul2StageMde()

Examples

```R
##### Generate stationary AR(2) process with 10 observations
n <- 10
q <- 2
rho <- c(-0.2, 0.8)  # Generate true parameters rho = (-0.2, 0.8)
eps <- rnorm(n, 0,1)  # Generate innovations from N(0,1)
X <- rep(0, times=n)  # Generate innovations from N(0,1)
for (i in 1:n){
```
tempCol <- rep(0, times=q)
for (j in 1:q){
    if(i-j<=0){
        tempCol[j] <- 0
    }else{
        tempCol[j] <- X[i-j]
    }
}
X[i] <- t(tempCol)%*% rho + eps[i]

IntMeasure <- "Lebesgue"  ##### Define Lebesgue measure
MDEResult <- KoulArMde(X, q, IntMeasure, TuningConst=1.345)
rhohat <- MDEResult$rhohat  ##### Obtain minimum distance estimator
resid <- MDEResult$residual  ##### Obtain residual
objVal <- MDEResult$ObjVal  ##### Obtain the value of the objective function

IntMeasure <- "Degenerate"  ##### Define degenerate measure at 0
MDEResult <- KoulArMde(X, q, IntMeasure, TuningConst=1.345)
rhohat <- MDEResult$rhohat  ##### Obtain minimum distance estimator
resid <- MDEResult$residual  ##### Obtain residual
objVal <- MDEResult$ObjVal  ##### Obtain the value of the objective function

IntMeasure <- "Robust"  ##### Define "Robust" measure at 0
TuningConst <- 3  ##### Define the tuning constant
MDEResult <- KoulArMde(X, q, IntMeasure, TuningConst)
resid <- MDEResult$residual  ##### Obtain residual
objVal <- MDEResult$ObjVal  ##### Obtain the value of the objective function

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KoulLrMde

**Minimum distance estimation in linear regression model.**

**Description**

Estimates the regression coefficients in the model $Y = X \beta + \epsilon$.

**Usage**

\[ \text{KoulLrMde}(Y, X, D, b0, \text{IntMeasure}, \text{TuningConst} = 1.345) \]

**Arguments**

- **Y** - Vector of response variables in linear regression model.
- **X** - Design matrix of explanatory variables in linear regression model.
**D**
- Weight Matrix. Dimension of D should match that of X. Default value is $XA$ where $A=(X'X)^{-1/2}$.

**b0**
- Initial value for beta.

**IntMeasure**
- Symmetric and $\sigma$-finite measure: Lebesgue, Degenerate, and Robust

**TuningConst**
- Used only for Robust measure.

**Value**

- `betahat` - Minimum distance estimator of $\beta$.
- `residual` - Residuals after minimum distance estimation.
- `ObjVal` - Value of the objective function at minimum distance estimator.

**References**


**See Also**

KoulArMde() and Koul2StageMde()

**Examples**

```
# Generated examples
n <- 10
p <- 3
X <- matrix(runif(n*p, 0,50), nrow=n, ncol=p)  ### Generate n-by-p design matrix X
beta <- c(-2, 0.3, 1.5)  ### Generate true beta = (-2, 0.3, 1.5)'
eps <- rnorm(n, 0,1)  ### Generate errors from N(0,1)
Y <- X%*%beta + eps

D <- "default"  ### Use the default weight matrix
b0 <- solve(t(X)%*%X)%*%(t(X)%*%Y)  ### Set initial value for beta
IntMeasure <- "Lebesgue"  ### Define Lebesgue measure

MDEResult <- KoulLrMde(Y,X,D, b0, IntMeasure, TuningConst=1.345)
betahat <- MDEResult$betahat  ### Obtain minimum distance estimator
resid <- MDEResult$residual  ### Obtain residual
```
objVal <- MDEResult$ObjVal  ##### Obtain the value of the objective function

IntMeasure <- "Degenerate"  ##### Define degenerate measure at 0

MDEResult <- KoulLrMde(Y,X,D, b0, IntMeasure, TuningConst=1.345)
betahat <- MDEResult$betahat  ##### Obtain minimum distance estimator
resid <- MDEResult$residual  ##### Obtain residual
objVal <- MDEResult$ObjVal  ##### Obtain the value of the objective function

IntMeasure <- "Robust"  ##### Define "Robust" measure
TuningConst <- 3  ##### Define the tuning constant
MDEResult <- KoulLrMde(Y,X,D, b0, IntMeasure, TuningConst)
betahat <- MDEResult$betahat  ##### Obtain minimum distance estimator
resid <- MDEResult$residual  ##### Obtain residual
objVal <- MDEResult$ObjVal  ##### Obtain the value of the objective function
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