Package ‘LINselect’

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Title Selection of Linear Estimators

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Description
Estimate the mean of a Gaussian vector, by choosing among a large collection of estimators, following the method developed by Y. Baraud, C. Giraud and S. Huet (2014) <doi:10.1214/13-AIHP539>. In particular it solves the problem of variable selection by choosing the best predictor among predictors emanating from different methods as lasso, elastic-net, adaptive lasso, pls, randomForest. Moreover, it can be applied for choosing the tuning parameter in a Gauss-lasso procedure.

Imports mvtnorm, elasticnet, MASS, randomForest, pls, gtools, stats

Depends R (>= 3.5.0)

License GPL (>= 3)

NeedsCompilation no

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Description

Calculate the penalty function for estimators selection.

Usage

penalty(Delta, n, p, K)

Arguments

Delta vector with Dmax+1 components: weights in the penalty function.
n integer: number of observations.
p integer: number of variables.
K scalar: constant in the penalty function.

Value

A vector with the same length as Delta: for each d=0, ..., Dmax, let N=n-d, D=d+1 and
pen(d) = x K N/(N-1) where x satisfies

φ(x) = exp(-Delta(d)), when Delta(d)<50,
where φ(x)=pf(q=x/(D+2),df1=D+2,df2=N-1,lower.tail=F)-(x/D)pf(q=(N+1)x/D(N-1),df1=D,df2=N+1,lower.tail=F)

ψ(x) = Delta(d), when Delta(d)≥50,
where ψ(x)=lbeta(1+D/2,(N-1)/2)-log(2(2x+(N-1)D)/((N-1)(N+2)x))-(N-1)/2log((N-1)/(N-1+x))-(D/2)log(x)

Note

The values of the penalty function greater than 1e+08 are set to 1e+08.

If for some Delta(d) the equation φ(x) = exp(-Delta(d)/(d+1)) has no solution, then the execution is stopped.

Author(s)

Yannick Baraud, Christophe Giraud, Sylvie Huet
simulData

Description
Function to simulate data \( Y = X\beta + \sigma N(0,1) \)

Usage
```
simulData(p = 100, n = 100, beta = NULL, C = NULL, r = 0.95, rSN = 10)
```

Arguments
- `p` integer : number of variates. Should be >15 if beta=NULL
- `n` integer : number of observations
- `beta` vector with `p` components. See details.
- `C` matrix \( p \times p \). Covariance matrix of \( X \). See details.
- `r` scalar for calculating the covariance of \( X \) when `C=NULL`.
- `rSN` scalar : ratio signal/noise

Details
When `beta` is NULL, then `p` should be greater than 15 and `beta=c(rep(2.5,5),rep(1.5,5),rep(0.5,5),rep(0,p-15))`.
When `C` is NULL, then `C` is block diagonal with
\[
C[a,b] = r^{abs(a-b)} \quad \text{for} \quad 1 \leq a,b \leq 15
\]
\[
C[a,b] = r^{abs(a-b)} \quad \text{for} \quad 16 \leq a,b \leq p
\]
The lines of \( X \) are \( n \) i.i.d. gaussian variables with mean 0 and covariance matrix \( C \).
The variance \( \sigma^2 \) equals the squared euclidean norm of \( X\beta \) divided by `rSN*n`.

Value
A list with components :
- `Y` vector \( n \) : \( Y = X\beta + \sigma N(0,1) \)
- `X` matrix \( n \times p \) : values of the covariates. See details.
- `C` matrix \( p \times p \). See details
- `sigma` scalar. See details.
- `beta` vector with `p` components. See details.

Note
Library `mvtnorm` is loaded.
**tuneLasso**

**Description**

tune the lasso parameter in the regression model: \( Y = X\beta + \sigma N(0,1) \) using the lasso or the gauss-lasso method

**Usage**

```r
tuneLasso(Y, X, normalize = TRUE, method = c("lasso", "Glasso"),
            dmax = NULL, Vfold = TRUE, V = 10, LINselect = TRUE, a = 0.5,
            K = 1.1, verbose = TRUE, max.steps = NULL)
```

**Arguments**

- **Y**: vector with n components : response variable.
- **X**: matrix with n rows and p columns : covariates.
- **normalize**: logical : corresponds to the input `normalize` of the functions `enet` and `cv.enet`. If TRUE the variates X are normalized.
- **method**: vector of characters whose components are subset of ("lasso", "Glasso")
- **dmax**: integer : maximum number of variables in the lasso estimator. \( d_{max} \leq D \) where
  - \( D = \min(3p/4, n-5) \) if \( p \geq n \)
  - \( D = \min(p,n-5) \) if \( p < n \).
  Default : \( d_{max} = D \).
- **Vfold**: logical : if TRUE the tuning is done by Vfold-CV
- **V**: integer. Gives the value of V in the Vfold-CV procedure
- **LINselect**: logical : if TRUE the tuning is done by LINselect
- **a**: scalar : value of the parameter \( \alpha \) in the LINselect criteria
- **K**: scalar : value of the parameter \( K \) in the LINselect criteria
- **verbose**: logical : if TRUE a trace of the current process is displayed in real time.
- **max.steps**: integer : maximum number of steps in the lasso procedure. Corresponds to the input `max.steps` of the function `enet`. Default : `max.steps = 2*min(p,n)`
Value

A list with one or two components according to method.

lasso if method contains "lasso" is a list with one or two components according to Vfold and LINselect.

- **ls** if LINselect=TRUE. A list with components
  - support: vector of integers. Estimated support of the parameter vector $\beta$.
  - coef: vector whose first component is the estimated intercept. The other components are the estimated non zero coefficients.
  - fitted: vector with length n. Fitted value of the response.
  - crit: vector containing the values of the criteria for each value of lambda.
  - lambda: vector containing the values of the tuning parameter of the lasso algorithm.

- **cv** if Vfold=TRUE. A list with components
  - support: vector of integers. Estimated support of the parameter vector $\beta$.
  - coef: vector whose first component is the estimated intercept. The other components are the estimated non zero coefficients.
  - fitted: vector with length n. Fitted value of the response.
  - crit: vector containing the values of the criteria for each value of lambda.
  - crit.err: vector containing the estimated standard-error of the criteria.
  - lambda: vector containing the values of the tuning parameter of the lasso algorithm.

Glasso if method contains "Glasso". The same as lasso.

Note

library elasticnet is loaded.

Author(s)

Yannick Baraud, Christophe Giraud, Sylvie Huet

References

See Baraud et al. 2010 http://hal.archives-ouvertes.fr/hal-00502156/fr/

Examples

#source("charge.R")
library("LINselect")

# simulate data with
## Not run: ex <- simulData(p=100,n=100,r=0.8,rSN=5)

## Not run: ex1.tuneLasso <- tuneLasso(ex$Y,ex$X)

## Not run: data(diabetes)
## Not run: attach(diabetes)
## Not run: ex.diab <- tuneLasso(y,x2)
## Not run: detach(diabetes)

### Description

Estimation in the regression model: \( Y = X\beta + \sigma N(0,1) \)

Variable selection by choosing the best predictor among predictors emanating from different methods as lasso, elastic-net, adaptive lasso, pls, randomForest.

### Usage

```r
VARselect(Y, X, dmax = NULL, normalize = TRUE, method = c("lasso", 
"ridge", "pls", "en", "ALridge", "ALpls", "rF", "exhaustive"),
pen.crit = NULL, lasso.dmax = NULL, ridge.dmax = NULL, pls.dmax = NULL,
en.dmax = NULL, ALridge.dmax = NULL, ALpls.dmax = NULL, rF.dmax = NULL,
exhaustive.maxdim = 5e+05, exhaustive.dmax = NULL, en.lambda = c(0.01,
0.1, 0.5, 1, 2, 5), ridge.lambda = c(0.01, 0.1, 0.5, 
1, 2, 5), rF.lmtry = 2, pls.ncomp = 5, ALridge.lambda = c(0.01, 
0.1, 0.5, 1, 2, 5), ALpls.ncomp = 5, max.steps = NULL,
K = 1.1, verbose = TRUE, long.output = FALSE)
```

### Arguments

- **Y**: vector with n components : response variable.
- **X**: matrix with n rows and p columns : covariates.
- **dmax**: integer : maximum number of variables in the lasso estimator. \( dmax \leq D \) where 
  \( D = \min(3p/4, n-5) \) if \( p \geq n \) 
  \( D = \min(p,n-5) \) if \( p < n \). 
  Default : \( dmax = D \).
- **normalize**: logical : if TRUE the columns of X are scaled.
- **method**: vector of characters whose components are subset of 
- **pen.crit**: vector with \( dmax+1 \) components : for \( d=0, \ldots, dmax \), \( \text{penalty}[d+1] \) gives the value of the penalty for the dimension \( d \). Default : \( \text{penalty} = \text{NULL} \). In that case, the penalty will be calculated by the function \( \text{penalty} \).
- **lasso.dmax**: integer lower than \( dmax \), default = \( dmax \).
- **ridge.dmax**: integer lower than \( dmax \), default = \( dmax \).
- **pls.dmax**: integer lower than \( dmax \), default = \( dmax \).
- **en.dmax**: integer lower than \( dmax \), default = \( dmax \).
ALridge.dmax integer lower than dmax, default = dmax.
ALpls.dmax integer lower than dmax, default = dmax.
rF.dmax integer lower than dmax, default = dmax.

exhaustive.maxdim integer : maximum number of subsets of covariates considered in the exhaustive method. See details.
exhaustive.dmax integer lower than dmax, default = dmax.
en.lambda vector : tuning parameter of the ridge. It is the input parameter lambda of function enet.
ridge.lambda vector : tuning parameter of the ridge. It is the input parameter lambda of function lm.ridge.
rF.lmtry vector : tuning parameter mtry of function randomForest. mtry = p/rF.lmtry.
pls.ncomp integer : tuning parameter of the pls. It is the input parameter ncomp of the function plsr. See details.
ALridge.lambda similar to ridge.lambda in the adaptive lasso procedure.
ALpls.ncomp similar to pls.ncomp in the adaptive lasso procedure. See details.
max.steps integer. Maximum number of steps in the lasso procedure. Corresponds to the input max.steps of the function enet. Default : max.steps = 2*min(p,n)
K scalar : value of the parameter K in the LINselect criteria.
verbose logical : if TRUE a trace of the current process is displayed in real time.
long.output logical : if FALSE only the component summary will be returned. See Value.

Details

When method is pls or ALpls, the LINselect procedure is carried out considering the number of components in the pls method as the tuning parameter. This tuning parameter varies from 1 to pls.ncomp.

When method is exhaustive, the maximum number of variate d is calculated as follows.
Let q be the largest integer such that \( \binom{p}{q} < \text{exhaustive.maxdim} \). Then \( d = \min(q, \text{exhaustive.dmax}, \text{dmax}) \).

Value

A list with at least length(method) components.
For each procedure in method a list with components

- support: vector of integers. Estimated support of the parameters \( \beta \) for the considered procedure.
- crit: scalar equals to the LINselect criteria calculated in the estimated support.
- fitted: vector with length n. Fitted value of the response calculated when the support of \( \beta \) equals support.
• coef: vector whose first component is the estimated intercept.
The other components are the estimated non zero coefficients when the support of $\beta$ equals support.

If \texttt{length(method)} > 1, the additional component \texttt{summary} is a list with three components:

• support: vector of integers. Estimated support of the parameters $\beta$ corresponding to the minimum of the criteria among all procedures.
• crit: scalar. Minimum value of the criteria among all procedures.
• method: vector of characters. Names of the procedures for which the minimum is reached

If \texttt{pen.crit = NULL}, the component \texttt{pen.crit} gives the values of the penalty calculated by the function \texttt{penalty}. If \texttt{long.output} is TRUE the component named \texttt{chatty} is a list with \texttt{length(method)} components.
For each procedure in \texttt{method}, a list with components

• support where \texttt{support[[1]]} is a vector of integers containing an estimator of the support of the parameters $\beta$.
• crit: vector where \texttt{crit[1]} contains the value of the LINselect criteria calculated in \texttt{support[[1]]}.

Note

When method is lasso, library elasticnet is loaded.
When method is en, library elasticnet is loaded.
When method is ridge, library MASS is loaded.
When method is rF, library randomForest is loaded.
When method is pls, library pls is loaded.
When method is ALridge, libraries MASS and elasticnet are loaded.
When method is ALpls, libraries pls and elasticnet are loaded.
When method is exhaustive, library gtools is loaded.

Author(s)

Yannick Baraud, Christophe Giraud, Sylvie Huet

References

See Baraud et al. 2010 \url{http://hal.archives-ouvertes.fr/hal-00502156/fr/}
Giraud et al., 2013, \url{https://projecteuclid.org/euclid.ss/1356098553}

Examples

```r
#source("charge.R")
library("LINselect")

# simulate data with
# beta=c(rep(2.5,5),rep(1.5,5),rep(0.5,5),rep(0,p-15))
```
ex <- simulData(p=100, n=100, r=0.8, rSN=5)
## Not run: ex1.VARselect <- VARselect(ex$Y, ex$X, exhaustive.dmax=2)
## Not run: data(diabetes)
## Not run: attach(diabetes)
## Not run: ex.diab <- VARselect(y, x2, exhaustive.dmax=5)
## Not run: detach(diabetes)
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