Package ‘LVGP’

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Type Package

Title Latent Variable Gaussian Process Modeling with Qualitative and Quantitative Input Variables

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Description
Fit response surfaces for datasets with latent-variable Gaussian process modeling, predict responses for new inputs, and plot latent variables locations in the latent space (only 1D or 2D). The input variables of the datasets can be quantitative, qualitative/categorical or mixed. The output variable of the datasets is a scalar (quantitative). The optimization of the likelihood function is done using a successive approximation/relaxation algorithm similar to another GP modeling package "GPM". The modeling method is published in "A Latent Variable Approach to Gaussian Process Modeling with Qualitative and Quantitative Factors" by Yichi Zhang, Siyu Tao, Wei Chen, and Daniel W. Apley (2018) <arXiv:1806.07504>. The package is developed in IDEAL of Northwestern University.

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Imports lhs(>= 0.14), randtoolbox(>= 1.17)

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The Function for Constructing the Correlation Matrix in LVGP Package

Description

Builds the correlation matrix given two datasets, and the type and parameters of the correlation function.

Usage

corr_mat(X1, X2, phi_full)

Arguments

X1, X2 Matrices containing the data points. The rows and columns of both X1 and X2 denote individual observation settings and dimension, respectively.

phi_full The vector storing all the scale (aka roughness) parameters of the correlation function. See reference 1.

Value

R The Correlation matrix with size nrow(X1)-by-nrow(X2). See here.

Note

This function is NOT exported once the LVGP package is loaded.

References


See Also

LVGP_fit to see how a GP model can be fitted to a training dataset.
LVGP_predict to use the fitted LVGP model for prediction.
LVGP_plot to plot the features of the fitted model.

Examples

# see the examples in the documentation of the function LVGP_fit.
The Fitting Function of LVGP Package

Description

Fits a latent-variable Gaussian process (LVGP) model to a dataset as described in reference 1. The input variables can be quantitative or qualitative/categorical or mixed. The output variable is quantitative and scalar.

Usage

LVGP_fit(X, Y, ind_qual = NULL, dim_z = 2, eps = 10^(seq(-1, -8, length.out = 15)), lb_phi_ini = -2, ub_phi_ini = 2, lb_phi_lat = -8, ub_phi_lat = 3, lb_z = -3, ub_z = 3, n_opt = 8, max_iter_ini = 100, max_iter_lat = 20, seed = 123, progress = FALSE, parallel = FALSE, noise = FALSE)

Arguments

X  Matrix or data frame containing the inputs of training data points. Each row is a data point.
Y  Vector containing the outputs of training data points
ind_qual  Vector containing the indices of columns of qualitative/categorical variables
dim_z  Dimensionality of latent space, usually 1 or 2 but can be higher
eps  The vector of smallest eigen values that the correlation matrix is allowed to have, which determines the nugget added to the correlation matrix.
lb_phi_ini, ub_phi_ini  The initial lower and upper search bounds of the scale/roughness parameters (phi) of quantitative variables
lb_phi_lat, ub_phi_lat  The later lower and upper search bounds of the scale/roughness parameters (phi) of quantitative variables
lb_z, ub_z  The lower and upper search bounds of the latent parameters (z) of qualitative variables
n_opt  The number of times the log-likelihood function is optimized
max_iter_ini  The maximum number of iterations for each optimization run for largest (first) eps case
max_iter_lat  The maximum number of iterations for each optimization run for after first eps cases
seed  An integer for the random number generator. Use this to make the results reproducible.
progress  The switch determining whether to print function run details
parallel  The switch determining whether to use parallel computing
noise  The switch for whether the data are assumed noisy
Value

A model of class "LVGP model" list of the following items:

- **quant_param** A list containing the estimated parameter \( \phi \) and its search bounds for quantitative variables
- **qual_param** A list containing the estimated parameter \( z \) and its dimensionality, vectorized form and search bounds for qualitative variables
- **data** A list containing the fitted dataset in verbose format
- **fit_detail** A list of more detailed variables for fitting and prediction process
- **optim_hist** Optimization history
- **setting** Settings for the optimization and fitting process

References


See Also

- `optim` for the details on L-BFGS-B algorithm used in optimization.
- `LVGP_predict` to use the fitted LVGP model for prediction.
- `LVGP_plot` to plot the features of the fitted model.

Examples

```r
# Math example with 2 quantitative and 1 qualitative variables (dataset included in the package):
# Fit a model (with default settings) and evaluate the performance
# by computing the root mean squared error (RMSE) in prediction.
# Also, plot the latent variable parameters.
X_tr <- math_example$X_tr
Y_tr <- math_example$Y_tr
X_te <- math_example$X_te
Y_te <- math_example$Y_te
n_te <- nrow(X_te)
model <- LVGP_fit(X_tr, Y_tr, ind_qual = c(3))
output <- LVGP_predict(X_te, model)
Y_hat <- output$Y_hat
RRMSE <- sqrt(sum((Y_hat-Y_te)^2)/n_te)/(max(Y_te)-min(Y_te))
LVGP_plot(model)
```
LVGP_plot

Description

Plots the qualitative/categorical variable levels in the latent space (only for 1D or 2D cases). If the qualitative/categorical variables are not specified, all the qualified variables will be plotted. See Arguments for more details on the options.

Usage

LVGP_plot(model, ind_qual_plot = NULL)

Arguments

model The LVGP model fitted by LVGP_fit
ind_qual_plot An array of index (indices) of the qualitative/categorical variable(s) to be plotted. Default is NULL, in which case all the qualitative/categorical variables will be plotted.

Note

This plot function only works for 1D or 2D latent spaces.

References


See Also

LVGP_fit to fit LVGP model to the datasets.
LVGP_predict to use the fitted LVGP model for prediction.

Examples

# see the examples in the documentation of the function LVGP_fit.
LVGP_predict

The Prediction Function of LVGP Package

Description

Predicts the output and associated uncertainties of the GP model fitted by LVGP_fit.

Usage

LVGP_predict(X_new, model, MSE_on = 0)

Arguments

X_new       Matrix or vector containing the input(s) where the predictions are to be made. Each row is an input vector.
model       The LVGP model fitted by LVGP_fit.
MSE_on      A scalar indicating whether the uncertainty (i.e., mean squared error MSE) is calculated. Set to a non-zero value to calculate MSE.

Value

A prediction list containing the following components:

- Y_hat A vector containing the mean prediction values
- MSE A vector containing the prediction uncertainty (i.e., the covariance or covariance matrix for the output(s) at prediction location(s))

References


See Also

LVGP_fit to fit LVGP model to the datasets.
LVGP_plot to plot the features of the fitted model.

Examples

# see the examples in the documentation of the function LVGP_fit.
Description

Data are sampled from the modified math function based on the first example in the paper listed in codereferences. There are still 2 quantitative and 1 qualitative variables, but the qualitative variable has only 3 levels. For each level, there are 8 training data points and 30 testing data points, all generated with Latin hypercube sampling. In total, there are 24 training data points and 90 testing data points.

Usage

data(math_example)

Format

A named list containing training and test data:

"X_tr" 24-by-3 matrix for 24 training data inputs, 3rd column being the qualitative variable
"Y_tr" 24-by-1 matrix for 24 training data outputs
"X_te" 90-by-3 matrix for 90 testing data inputs, 3rd column being the qualitative variable
"Y_te" 90-by-1 matrix for 90 testing data outputs

Source

The dataset can be generated with the code at the end of this description file.

References


Examples

data(math_example)
X_tr <- math_example$X_tr
Y_tr <- math_example$Y_tr
X_te <- math_example$X_te
Y_te <- math_example$Y_te
The Negative Log-Likelihood Function in LVGP Package

Description

 Calculates the negative log-likelihood (excluding all the constant terms) as described in reference 1.

Usage

```r
neg_log_l(hyperparam, p_quant, p_qual, lvs_qual, n_lvs_qual, dim_z, 
X_quant, X_qual, Y, min_eig, k, M)
```

Arguments

- `hyperparam`: Hyperparameters of the LVGP model
- `p_quant`: Number of quantitative variables
- `p_qual`: Number of qualitative variables
- `lvs_qual`: Levels of each qualitative variable
- `n_lvs_qual`: Number of levels of each qualitative variable
- `dim_z`: Dimensionality of latent variables, usually 1 or 2
- `X_quant`: Input data of quantitative variables
- `X_qual`: Input data of qualitative variables
- `Y`: Vector containing the outputs of data points
- `min_eig`: The smallest eigen value that the correlation matrix is allowed to have, which determines the nugget added to the correlation matrix.
- `k`: Number of data points, `nrow(X_quant)` or `nrow(X_qual)`
- `M`: Vector of ones with length `k`

Details

`LVGP_fit` calls this function as its optimization objective function.

Value

The negative log-likelihood (excluding all the constant terms) value.

Note

This function is NOT exported once the package is loaded.

References

to_latent

See Also
LVGP_fit to see how a GP model can be fitted to a training dataset.
LVGP_predict to use the fitted LVGP model for prediction.
LVGP_plot to plot the features of the fitted model.

Examples

# see the examples in the documentation of the function LVGP_fit.

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**to_latent**  
*The Function for Transforming Qualitative/Categorical Variables into Latent Variables in LVGP Package*

**Description**

Transforms qualitative/categorical variables into latent variables.

**Usage**

to_latent(X_qual, lvs_qual, n_lvs_qual, p_qual, z_vec, dim_z, k)

**Arguments**

- **X_qual**: Matrix or data frame containing (only) the qualitative/categorical data.
- **lvs_qual**: List containing levels of each qualitative variable
- **n_lvs_qual**: Number of levels of each qualitative variable
- **p_qual**: Number of qualitative variables
- **z_vec**: Latent variable parameters, i.e., latent variable values for each level of qualitative/categorical variables
- **dim_z**: Dimensionality of latent variables, usually 1 or 2
- **k**: Number of data points, equal to nrow(X_qual)

**Value**

Matrix containing transformed data

**Note**

This function is NOT exported once the LVGP package is loaded.

**References**

See Also

- `LVGP_fit` to see how a GP model can be fitted to a training dataset.
- `LVGP_predict` to use the fitted LVGP model for prediction.
- `LVGP_plot` to plot the features of the fitted model.

Examples

```r
# see the examples in the documentation of the function LVGP_fit.
```
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