Package ‘LassoSIR’

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Type Package

Title Sparsed Sliced Inverse Regression via Lasso

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Description Estimate the sufficient dimension reduction space using sparsed sliced inverse regression via Lasso (Lasso-SIR) introduced in Lin, Zhao, and Liu (2017) <arxiv:1611.06655>. The Lasso-SIR is consistent and achieve the optimal convergence rate under certain sparsity conditions for the multiple index models.

License GPL-3

Imports glmnet, graphics, stats

NeedsCompilation no

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Description

This function calculates the sufficient dimension reduction (SDR) space using the Sparse Sliced Inverse Regression Via Lasso (Lasso-SIR).

The input is a continuous design matrix X and a response vector Y which can be either continuous or categorical. X is arranged such that each column corresponds to one variable and each row corresponds to one subject.

The function gives users options to choose (i) the dimension of the SDR space, (ii) screening based on the diagonal thresholding, (iii) the number of slices (H), and many others.

Usage

LassoSIR(X, Y, H = 0, choosing.d = "automatic", solution.path = FALSE, categorical = FALSE, nfolds = 10, screening = TRUE, no.dim = 0)

Arguments

<table>
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<tr>
<th>Argument</th>
<th>Description</th>
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<tr>
<td>X</td>
<td>This argument is the continuous design matrix X. X is arranged such that each column corresponds to one variable and each row corresponds to one subject.</td>
</tr>
<tr>
<td>Y</td>
<td>The response vector Y, which can be either continuous or categorical.</td>
</tr>
<tr>
<td>H</td>
<td>The number of slices.</td>
</tr>
<tr>
<td>(i)</td>
<td>If the boolean variable &quot;categorical&quot; is true, H is chosen as the number of categories automatically.</td>
</tr>
<tr>
<td>(ii)</td>
<td>If the response variable is continuous, namely, &quot;categorical&quot; is false, user need to specify the number of slices. If H is set as 0, the code will ask the user to enter the number of slices interactively; (iii) the default choice of H is zero.</td>
</tr>
<tr>
<td>choosing.d</td>
<td>This argument asks for the method of choosing the dimension of SDR. If no.dim is non zero, then choosing.d is set as &quot;given&quot;. Otherwise, choosing.d can be set as &quot;automatic&quot; or &quot;manual&quot;. When choosing.d is set as &quot;manual&quot;, this function will calculate the eigenvalues of var(EX</td>
</tr>
<tr>
<td>solution.path</td>
<td>When setting this boolean variable as TRUE, a plot with solution path based on the final proposed model will be plotted. The default option is FALSE.</td>
</tr>
<tr>
<td>categorical</td>
<td>When setting this boolean variable as TRUE, the response variable is categorical; otherwise, the response variable is continuous. The default option is FALSE.</td>
</tr>
<tr>
<td>nfolds</td>
<td>This argument set the number of folds in the cross validation. The default option is 10.</td>
</tr>
<tr>
<td>screening</td>
<td>When setting this boolean variable as TRUE, a diagonal thresholding (DT-SIR) step is applied to reduce the dimension before applying Lasso-SIR.</td>
</tr>
</tbody>
</table>
This argument specifies the dimension of SDR. The default option is 0 and this dimension is chosen manually or automatically based on the choice of choosing d.

Details

This function estimates the sufficient dimension reduction space using the sparse sliced inverse regression for high dimensional data via Lasso (LassoSIR).

Value

When solution.path is set as true, the function returns a glmnet object.

When solution.path is set as false, the tuning parameter in Lasso is chosen by using the cross validation. The function returns the following values:

- `beta` the estimated coefficient in SDR.
- `eigen.value` the eigen value of the estimator of \( \text{var}(EY|X) \).
- `no.dim` the dimension of the central space.
- `h` the number of slices.
- `categorical` a boolean variable to indicate the type of the response.

Note

NA

Author(s)

Zhigen Zhao, Qian Lin, Jun S. Liu

References


Lin, Q., Zhao, Z., and Liu, J. (2016) Sparse Sliced Inverse Regression for High Dimensional Data.

See Also

NA

Examples

```r
p <- 10
ing <- 200

H <- 20
m <- n/H
```
LassoSIR-Package

Sparsed Sliced Inverse Regression via Lasso

Description

Estimate the sufficient dimension reduction space using sparsed sliced inverse regression via Lasso (Lasso-SIR) introduced in Lin, Zhao, and Liu (2017) <arxiv:1611.06655>. The Lasso-SIR is consistent and achieve the optimal convergence rate under certain sparsity conditions for the multiple index models.

Details

The DESCRIPTION file:

Package: LassoSIR
Type: Package
Title: Sparsed Sliced Inverse Regression via Lasso
Version: 0.1.1
Date: 2017-12-06
Author: Zhigen Zhao, Qian Lin, Jun Liu
Maintainer: Zhigen Zhao <zhigen.zhao@gmail.com>
Description: Estimate the sufficient dimension reduction space using sparsed sliced inverse regression via Lasso (Lasso-SIR)
License: GPL-3
Imports: glmnet, graphics, stats

Index of help topics:
Author(s)

Zhigen Zhao, Qian Lin, Jun Liu
Maintainer: Zhigen Zhao <zhigen.zhao@gmail.com>

References


Examples

```r
p <- 10
n <- 200
H <- 20
m <- n/H
beta <- array(0, c(p, 1))
beta[1:3,1] <- rnorm(3, 0, 1)
X <- array(0, c(n, p))
rho <- 0.3
Sigma <- diag(p)
elements <- rho^((p-1):0,1:(p-1))
for(i in 1:p)
  Sigma[i,] <- elements[(p+1-i):(2*p-i)]

X <- matrix(rnorm(p*n), c(n, p))
X <- c()% chol(Sigma)
Y <- (XXX%* beta)^3/2 + rnorm(n,0,1)
sir.lasso <- LassoSIR( X, Y, H, choosing.d="automatic",
solution.path=FALSE, categorical=FALSE, nfolds=10,
screening=FALSE)

beta.hat <- sir.lasso$beta/sqrt( sum(sir.lasso$beta^2 ) )
```
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