

# Package ‘MultiVarSel’

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**Type** Package

**Title** Variable Selection in a Multivariate Linear Model

**Version** 1.1.2

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## Description

It performs variable selection in a multivariate linear model by estimating the covariance matrix of the residuals then use it to remove the dependence that may exist among the re-sponses and eventually performs variable selection by using the Lasso criterion.

The method is described in the paper Perrot-Dockès et al. (2017) <arXiv:1704.00076>.

**License** GPL (>= 2)

**Encoding** UTF-8

**LazyData** true

**RoxygenNote** 6.0.1

**Depends** glmnet, Matrix (>= 1.2-11), parallel, tidyverse

**Suggests** R.rsp

**VignetteBuilder** R.rsp

**NeedsCompilation** no

**Repository** CRAN

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group	<i>This is a qualitative variable indicating the type of tree each row of Y is.</i>
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**Description**

This is a qualitative variable indicating the type of tree each row of Y is.

**Author(s)**

Marie Perrot-Dockes <marie.perrot-dockes@agroparistech.fr>

**References**

<https://arxiv.org/pdf/1704.00076.pdf>

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variable_selection	<i>This function allows the user to select the most relevant variables thanks to the estimation of their selection frequencies obtained by the stability selection approach.</i>
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**Description**

This function allows the user to select the most relevant variables thanks to the estimation of their selection frequencies obtained by the stability selection approach.

**Usage**

```
variable_selection(X, group = NULL, Y, nb_replis = 1000, nb.cores = 4,
  typeDep = "AR1", pAR = 1, qMA = 0, parallel = FALSE)
```

**Arguments**

X	a matrix of covariables
group	if the model is an ANOVA, the group resulting from the categorical variable.
Y	a response matrix
nb_replis	numerical, number of replications in the stability selection
nb.cores	numerical, number of cores used
typeDep	character in c("AR1", "ARMA", "nonparam") defining which type of dependence to use
pAR	numerical, only use if typeDep = "ARMA", the parameters p for the ARMA(p, q) process
qMA	numerical, only use if typeDep = "ARMA", the parameters q for the ARMA(p, q) process
parallel	logical, if TRUE then a parallelized version of the code is used

**Value**

A data frame containing the selection frequencies of the different variables obtained by the stability selection, the corresponding level in the design matrix and the associated column of the observations matrix.

**Examples**

```
data("copals_camera")
Y <- scale(Y[,1:50])
Frequencies <- variable_selection(Y = Y, group = group,
  nb_repli = 10, typeDep = 'AR1', pAR = 1, qMA = 0, nb.cores = 1, parallel = FALSE)
```

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whitening

*This function provides an estimation of the inverse of the square root of the covariance matrix of each row of the residuals matrix.*

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**Description**

This function provides an estimation of the inverse of the square root of the covariance matrix of each row of the residuals matrix.

**Usage**

```
whitening(residuals, typeDep, pAR = 1, qMA = 0)
```

**Arguments**

residuals	the residuals matrix obtained by fitting a linear model to each column of the response matrix as if they were independent
typeDep	character in c("AR1", "ARMA", "nonparam") defining which type of dependence to use
pAR	numerical, only use if typeDep = "ARMA", the parameter p for the ARMA(p, q) process
qMA	numerical, only use if typeDep = "ARMA", the parameter q for the ARMA(p, q) process

**Value**

It returns the estimation of the inverse of the square root of the covariance matrix of each row of the residuals matrix.

**Examples**

```
data(copals_camera)
Y=scale(Y[,1:100])
X <- model.matrix(~ group + 0)
residuals=lm(as.matrix(Y)~X-1)$residuals
whitening(residuals, "AR1")
```

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whitening_choice	<i>This function helps to choose the best whitening strategy among the following types of dependence modellings: AR1, ARMA, non parametric and without any whitening.</i>
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### Description

This function helps to choose the best whitening strategy among the following types of dependence modellings: AR1, ARMA, non parametric and without any whitening.

### Usage

```
whitening_choice(residuals, typeDeps = "AR1", pAR = 1, qMA = 0)
```

### Arguments

residuals	the residuals matrix obtained by fitting a linear model to each column of the response matrix as if they were independent
typeDeps	character in c("AR1", "ARMA", "nonparam", "no_whitening") defining which dependence structure to use to whiten the residuals.
pAR	numerical, only use if typeDep = "ARMA", the parameter p for the ARMA(p, q) process
qMA	numerical, only use if typeDep = "ARMA", the parameter q for the ARMA(p, q) process

### Value

It provides a table giving the p-values for the different whitening tests applied to the residuals multiplied on the right by the inverse of the square root of the estimated covariance matrix. If the p-value is small (in general smaller than 0.05) it means that the hypothesis that each row of the residuals "whitened" matrix is a white noise, is rejected.

### Examples

```
data(copals_camera)
Y=scale(Y[,1:100])
X <- model.matrix(~ group + 0)
residuals=lm(as.matrix(Y)~X-1)$residuals
whitening_choice(residuals,c("AR1","nonparam","ARMA","no_whitening"),
pAR=1,qMA=1)
```

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whitening_test	<i>This function provides the p-value of an adaptation of the Portmanteau statistic to test if there is some dependence in the rows of the residuals matrix given as an argument of the function.</i>
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### Description

This function provides the p-value of an adaptation of the Portmanteau statistic to test if there is some dependence in the rows of the residuals matrix given as an argument of the function.

### Usage

```
whitening_test(residuals)
```

### Arguments

residuals      the residuals matrix obtained by fitting a linear model to each column of the response matrix as if they were independent

### Value

the p-value of a whitening test. If the p-value is small (generally smaller than 0.05) it means that the hypothesis that each row of the residuals matrix is a white noise, is rejected.

### Examples

```
data(copals_camera)
Y=scale(Y[,1:100])
X <- model.matrix(~ group + 0)
residuals=lm(as.matrix(Y)~X-1)$residuals
whitening_test(residuals)
```

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Y	<i>This is a metabolomic dataset from 30 copals samples of trees coming from Africa</i>
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### Description

This is a metabolomic dataset from 30 copals samples of trees coming from Africa

### Author(s)

Marie Perrot-Dockes <marie.perrot-dockes@agroparistech.fr>

### References

<https://arxiv.org/pdf/1704.00076.pdf>

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