Package ‘dglars’

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Description Differential geometric least angle regression method for fitting sparse generalized linear models. In this version of the package, the user can fit models specifying Gaussian, Poisson, Binomial, Gamma and Inverse Gaussian family. Furthermore, several link functions can be used to model the relationship between the conditional expected value of the response variable and the linear predictor. The solution curve can be computed using an efficient predictor-corrector or a cyclic coordinate descent algorithm, as described in the paper linked to via the URL below.
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Differential geometric least angle regression method for fitting sparse generalized linear models. In this version of the package, the user can fit models specifying Gaussian, Poisson, Binomial, Gamma and Inverse Gaussian family. Furthermore, several link functions can be used to model the relationship between the conditional expected value of the response variable and the linear predictor. The solution curve can be computed using an efficient predictor-corrector or a cyclic coordinate descent algorithm, as described in the paper linked to via the URL below.

Details

Package: dglars
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Author(s)

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AIC.dglars

References


AIC.dglars Akaike’s An Information Criterion

Description

AIC.dglars is used to compute the Akaike’s ‘An Information Criterion’ for the sequence of models estimated by “dglars”.

Usage

```r
## S3 method for class 'dglars'
AIC(object, phi = c("pearson", "deviance", "mle", "grcv"),
k = 2, complexity = c("df", "gdf"), g = NULL, ...)

## S3 method for class 'dglars'
BIC(object, ...)
```

Arguments

- `object` a fitted `dglars` object.
- `phi` a description of the estimator of the dispersion parameter (see below for more details).
- `k` non negative value used to weight the complexity of the fitted dglars model (see below for more details).
- `complexity` argument used to specify the method to measure the complexity of a fitted dglars model, i.e. the number of non-zero estimates (`complexity = "df"`) of the generalized degrees-of-freedom (`complexity = "gdf"`); see below for more details.
- `g` vector of values of the tuning parameter.
- `...` further arguments passed to the function `link(grcv)`. 
Details

The values returned by \texttt{AIC.dglars} are computed according to the following formula of a generic measure of Goodness-of-Fit (GoF):

$$-2 \text{log-likelihood} + k \text{comp},$$

where “comp” represents the term used to measure the complexity of the fitted model, and $k$ is the ‘weight’ of the complexity in the previous formula.

For binomial and Poisson family, the log-likelihood function is evaluated assuming that the dispersion parameter is known and equal to one while for the remaining families the dispersion parameter is estimated by the method specified by \texttt{phi} (see \texttt{phihat} for more details).

According to the results given in Augugliaro et. al. (2013), the complexity of a model fitted by dglars method can be measured by the classical notion of ‘Degrees-of-Freedom’ (\texttt{complexity = "df"}), i.e., the number of non-zero estimated, or by the notion of ‘Generalized Degrees-of-Freedom’ (\texttt{complexity = "gdf"}).

By the previous formula, it is easy to see that the standard AIC-values are obtained setting $k = 2$ and complexity = "df" (default values for the function \texttt{AIC.dglars}) while the so-called BIC-values (Schwarz's Bayesian criterion) are obtained setting $k = \log(n)$, where $n$ denotes the sample size, and complexity = "df" (default values for the function \texttt{BIC.dglars}).

The optional argument \texttt{g} is used to specify the values of the tuning parameter; if not specified (default), the values of the measure of goodness-of-fit are computed for the sequence of models storage in \texttt{object} otherwise \texttt{predict.dglars} is used to compute the estimate of the parameters needed to evaluate the log-likelihood function (see the example below).

Value

\texttt{AIC.dglars} and \texttt{BIC.dglars} return a named list with class “gof_dglars” and components:

- \texttt{val} the sequence of AIC/BIC-values;
- \texttt{g} the sequence of $\gamma$-values;
- \texttt{loglik} the sequence of log-likelihood values used to compute the AIC or BIC;
- \texttt{k} the non negative value used to weight the complexity of the fitted dglars model;
- \texttt{comp} the measures of model complexity used to compute the measure of goodness-of-fit. It is equal to \texttt{npar} when \texttt{codecomplexity = "df"};
- \texttt{npar} the sequence of the number of non-zero estimates
- \texttt{phi} a description of the estimator used to estimate the dispersion parameter;
- \texttt{phih} the vector of penalized estimate of the dispersion parameter used to evaluate the log-likelihood function;
- \texttt{complexity} character specifying the method to measure the complexity of a fitted dglars model;
- \texttt{object} the fitted \texttt{dglars} object;
- \texttt{type} character specifying the type of used measure-of-goodness of fit, i.e., AIC, BIC or GoF.

In order to summarize the information about the AIC-value, a print method is available for an object with class “gof_dglars”.
AIC.dglars

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References


See Also

logLik.dglars, predict.dglars, dglars and summary.dglars.

Examples

#########################################################
# y ~ Pois

library("dglars")
set.seed(123)
n <- 100
p <- 5
X <- matrix(abs(rnorm(n*p)),n,p)
eta <- 1 + X[,1] + X[,2]
mu <- poisson()$linkinv(eta)
y <- rpois(n, mu)
out <- dglars(y ~ X, poisson)
out
AIC(out)
AIC(out, g = seq(2, 1, by = -0.1))
AIC(out, complexity = "gdf")
AIC(out, k = log(n)) #BIC-values
BIC(out)

#########################################################
# y ~ Gamma

n <- 100
p <- 50
X <- matrix(abs(rnorm(n*p)),n,p)
eta <- 1 + 2 * X[,1]
mu <- drop(Gamma()$linkinv(eta))
shape <- 0.5
phi <- 1 / shape
y <- rgamma(n, scale = mu / shape, shape = shape)
out <- dglars(y ~ X, Gamma("log"))

AIC(out, phi = "pearson")
AIC(out, phi = "deviance")
AIC(out, phi = "mle")
AIC(out, phi = "grcv")

data(alon)

**Description**

The data set contains the gene expression data originally analyzed in Alon et al. (1999). 62 samples (40 tumor samples, 22 normal samples) from colon-cancer patients were analyzed with an Affymetrix oligonucleotide Hum6000 array. The binary variable \( y \) is used to indicate a normal sample \( (y = 0) \) or a tumor sample \( (y = 1) \).

Two thousand out of around 6500 genes were selected based on the confidence in the measured expression levels (for details refer to publication).

**Usage**

data(alon)

**References**


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**breast**

**Breast Cancer microarray experiment**

**Description**

This data set details microarray experiment for 52 breast cancer patients. The binary variable **status** is used to indicate whether or not the patient has died of breast cancer (**status** = 0 = did not die of breast cancer, **status** = 1 = died of breast cancer). The other variables contain the amplification or deletion of the considered genes.

Rather than measuring gene expression, this experiment aims to measure gene amplification or deletion, which refers to the number of copies of a particular DNA sequence within the genome. The aim of the experiment is to find out the key genomic factors involved in aggressive and non-aggressive forms of breast cancer.

The experiment was conducted by the Dr. John Bartlett and Dr. Caroline Witton in the Division of Cancer Sciences and Molecular Pathology of the University of Glasgow at the city’s Royal Infirmary.

**Usage**

data(breast)
coef.cvdglars

**Source**

Dr. John Bartlett and Dr. Caroline Witton, Division of Cancer Sciences and Molecular Pathology, University of Glasgow, Glasgow Royal Infirmary.

**References**


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**coef.cvdglars**

*Extract the Coefficients Estimated by cvdglars*

**Description**

*coef.cvdglars* is used to extract the coefficients estimated by *k*-fold cross-validation deviance.

**Usage**

```r
## S3 method for class 'cvdglars'
coef(object, ...)
```

**Arguments**

- **object**: fitted *cvdglars* object
- **...**: additional argument used to ensure the compatibility with the generic method function "coef".

**Value**

*coef.cvdglars* returns a named list with components beta, i.e., the estimate of the coefficient vector, and phi the estimate of the dispersion parameter.

**Author(s)**

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**See Also**

*cvdglars* function.
Examples

# Logistic regression model
set.seed(123)
n <- 100
p <- 10
X <- matrix(rnorm(n * p), n, p)
b <- 1:2
mu <- binomial()$linkinv(eta)
y <- rbinom(n, 1, mu)
fit <- cvdglars.fit(X, y, family = binomial)
coef(fit)

Description

coef.dglars is used to extract the coefficient path computed by dgLARS method.

Usage

# S3 method for class 'dglars'
coef(object, type = c("pearson", "deviance", "mle", "grcv"), g = NULL, ...)

Arguments

object

type

g

... further arguments passed to the function link(grcv).

Details

coef.dglars is a wrapper function calling "predict.dglars" and "phihat". By default, this function returns the sequence of the penalized coefficients and the sequence of the penalized estimate of the dispersion parameter φ. The user can specify the arguments of the function grcv by the argument ...).

Value

coef.dglars returns a named list with component:

beta the sequence of the penalized estimates of the regression coefficients;
phi the penalized estimates of the dispersion parameter;
g the vector of the values of the tuning parameter.
cvdglars

Author(s)

Luigi Augugliaro
Maintainer: Luigi Augugliaro <luigi.augugliaro@unipa.it>

See Also

predict.dglars, phihat and grcv.

Examples

# Logistic regression model
set.seed(123)
n <- 100
p <- 10
X <- matrix(rnorm(n * p), n, p)
b <- 1:2
mu <- binomial()$linkinv(eta)
y <- rbinom(n, 1, mu)
fit <- dglars(y ~ X, family = binomial)
coef(fit)
coef(fit, g = seq(4, 0.5, length = 10))

# Gamma family
n <- 100
p <- 10
X <- matrix(abs(rnorm(n * p)), n, p)
b <- 1:2
mu <- drop(Gamma()$linkinv(eta))
shape <- 0.5
phi <- 1 / shape
y <- rgamma(n, scale = mu / shape, shape = shape)
fit <- dglars(y ~ X, Gamma("log"))
coef(fit, type = "pearson")
coef(fit, type = "deviance")
coef(fit, type = "mle")

cvdglars

Cross-Validation Method for dgLARS

Description

Uses the $k$-fold cross-validation deviance to estimate the solution point of the dgLARS solution curve.
Usage

cvdglars(formula, family = gaussian, g, unpenalized, b_wght, data, subset, contrasts = NULL, control = list())

cvdglars.fit(X, y, family = gaussian, g, unpenalized, b_wght, control = list())

Arguments

formula an object of class "formula": a symbolic description of the model to be fitted. When the binomial family is used, the response can be a vector with entries 0/1 (failure/success) or, alternatively, a matrix where the first column is the number of "successes" and the second column is the number of "failures".

family a description of the error distribution and link function used to specify the model. This can be a character string naming a family function or the result of a call to a family function (see family for details). By default the gaussian family with identity link function is used.

g argument available only for ccd algorithm. When the ccd algorithm is used to fit the dgLARS model, this argument can be used to specify the values of the tuning parameter.

unpenalized a vector used to specify the unpenalized estimators; unpenalized can be a vector of integers or characters specifying the names of the predictors with unpenalized estimators.

b_wght a vector, with length equal to the number of columns of the matrix X, used to compute the weights used in the adaptive dgLARS method. b_wght is used to specify the initial estimates of the parameter vector.

data an optional data frame, list or environment (or object coercible by ‘as.data.frame’ to a data frame) containing the variables in the model. If not found in ‘data’, the variables are taken from ‘environment(formula)’.

subset an optional vector specifying a subset of observations to be used in the fitting process.

contrasts an optional list. See the ‘contrasts.arg’ of ‘model.matrix.default’.

control a list of control parameters. See ‘Details’.

X design matrix of dimension $n \times p$.

y response vector. When the binomial family is used, this argument can be a vector with entries 0 (failure) or 1 (success). Alternatively, the response can be a matrix where the first column is the number of “successes” and the second column is the number of “failures”.

Details

cvdglars function runs dglars $nfold+1$ times. The deviance is stored, and the average and its standard deviation over the folds are computed.

cvdglars.fit is the workhorse function: it is more efficient when the design matrix have already been calculated. For this reason we suggest to use this function when the dgLARS method is applied in a high-dimensional setting, i.e. when $p>n$. 
The control argument is a list that can supply any of the following components:

- **algorithm**: a string specifying the algorithm used to compute the solution curve. The predictor-corrector algorithm is used when `algorithm = 'pc'` (default), while the cyclic coordinate descent method is used setting `algorithm = 'ccd'`;

- **method**: a string by means of to specify the kind of solution curve. If `method = 'dgLASSO'` (default) the algorithm computes the solution curve defined by the differential geometric generalization of the LASSO estimator; otherwise, if `method = 'dgLARS'`, the differential geometric generalization of the least angle regression method is used;

- **nfold**: a non negative integer used to specify the number of folds. Although `nfold` can be as large as the sample size (leave-one-out CV), it is not recommended for large datasets. Default is `nfold = 10`;

- **foldid**: a `n`-dimensional vector of integers, between 1 and `n`, used to define the folds for the cross-validation. By default `foldid` is randomly generated;

- **ng**: number of values of the tuning parameter used to compute the cross-validation deviance. Default is `ng = 100`;

- **nv**: control parameter for the `pc` algorithm. An integer value belonging to the interval `[1; min(n, p)]` (default is `nv = min(n-1, p)`) used to specify the maximum number of variables included in the final model;

- **np**: control parameter for the `pc/ccd` algorithm. A non negative integer used to define the maximum number of points of the solution curve. For the predictor-corrector algorithm `np` is set to `50 · min(n − 1, p)` (default), while for the cyclic coordinate descent method is set to 100 (default), i.e. the number of values of the tuning parameter $\gamma$;

- **g0**: control parameter for the `pc/ccd` algorithm. Set the smallest value for the tuning parameter $\gamma$. Default is $g0 = \text{ifelse}(p<n, 1.0e-06, 0.05)$;

- **dg_max**: control parameter for the `pc` algorithm. A non negative value used to specify the maximum length of the step size. Setting $dg_{max} = 0$ (default) the predictor-corrector algorithm uses the optimal step size (see Augugliaro et al. (2013) for more details) to approximate the value of the tuning parameter corresponding to the inclusion/exclusion of a variable from the model;

- **nNR**: control parameter for the `pc` algorithm. A non negative integer used to specify the maximum number of iterations of the Newton-Raphson algorithm used in the corrector step. Default is `nNR = 200`;

- **NReps**: control parameter for the `pc` algorithm. A non negative value used to define the convergence criterion of the Newton-Raphson algorithm. Default is `NReps = 1.0e-06`;

- **ncrct**: control parameter for the `pc` algorithm. When the Newton-Raphson algorithm does not converge, the step size ($d\gamma$) is reduced by $d\gamma = cf · d\gamma$ and the corrector step is repeated. `ncrct` is a non negative integer used to specify the maximum number of trials for the corrector step. Default is `ncrct = 50`;

- **cf**: control parameter for the `pc` algorithm. The contractor factor is a real value belonging to the interval $[0, 1]$ used to reduce the step size as previously described. Default is $cf = 0.5$;

- **nccd**: control parameter for the `ccd` algorithm. A non negative integer used to specify the maximum number for steps of the cyclic coordinate descent algorithm. Default is $1.0e+05$.

- **eps**: control parameter for the `pc/ccd` algorithm. The meaning of this parameter is related to the algorithm used to estimate the solution curve:
i. if algorithm = '"pc"' then eps is used
   a. to identify a variable that will be included in the active set (absolute value of the
      corresponding Rao’s score test statistic belongs to $[\gamma - \text{eps}, \gamma + \text{eps}]$);
   b. to establish if the corrector step must be repeated;
   c. to define the convergence of the algorithm, i.e., the actual value of the tuning param-
      eter belongs to the interval $[g_0 - \text{eps}, g_0 + \text{eps}]$;

ii. if algorithm = '"ccd"' then eps is used to define the convergence for a single solution
    point, i.e., each inner coordinate-descent loop continues until the maximum change in the
    Rao’s score test statistic, after any coefficient update, is less than eps.

Default is $\text{eps} = 1.0 \times 10^{-5}$.

Value

cvdglars returns an object with S3 class "cvdglars", i.e. a list containing the following compo-
nents:

call the call that produced this object;
formula_cv if the model is fitted by cvdglars, the used formula is returned;
family a description of the error distribution used in the model;
var_cv a character vector with the name of variables selected by cross-validation;
beta the vector of the coefficients estimated by cross-validation;
phi the cross-validation estimate of the dispersion parameter;
dev_m a vector of length $ng$ used to store the mean cross-validation deviance;
dev_v a vector of length $ng$ used to store the variance of the mean cross-validation
deviance;
g the value of the tuning parameter corresponding to the minimum of the cross-
validation deviance;
g0 the smallest value for the tuning parameter;
g_max the value of the tuning parameter corresponding to the starting point of the
dgLARS solution curve;
x the used design matrix;
y the used response vector;
w the vector of weights used to compute the adaptive dglars method;
conv an integer value used to encode the warnings and the errors related to the algo-
    rithm used to fit the dgLARS solution curve. The values returned are:
    0 convergence of the algorithm has been achieved,
    1 problems related with the predictor-corrector method: error in predictor step,
    2 problems related with the predictor-corrector method: error in corrector step,
    3 maximum number of iterations has been reached,
    4 error in dynamic allocation memory;
control the list of control parameters used to compute the cross-validation deviance.
**Description**

dglars function is used to estimate the solution curve defined by dgLARS method.

**Usage**

dglars(formula, family = gaussian, g, unpenalized, b_wght, data, subset, contrasts = NULL, control = list())
dglars.fit(X, y, family = gaussian, g, unpenalized, b_wght, control = list())
Arguments

**formula**: an object of class "formula": a symbolic description of the model to be fitted. When the binomial family is used, the response can be a vector with entries 0/1 (failure/success) or, alternatively, a matrix where the first column is the number of “successes” and the second column is the number of “failures”.

**family**: a description of the error distribution and link function used to specify the model. This can be a character string naming a family function or the result of a call to a family function (see family for details). By default the gaussian family with identity link function is used.

**g**: argument available only for ccd algorithm. When the model is fitted by using the ccd algorithm, this argument can be used to specify the values of the tuning parameter.

**unpenalized**: a vector used to specify the unpenalized estimators; unpenalized can be a vector of integers or characters specifying the names of the predictors with unpenalized estimators (see example below for more details).

**b_wght**: a $p + 1$-dimensional vector used to compute the weights in the adaptive dgLARS method. b_wght is used to specify the initial estimates of the parameter vector.

**data**: an optional data frame, list or environment (or object coercible by ‘as.data.frame’ to a data frame) containing the variables in the model. If not found in ‘data’, the variables are taken from ‘environment(formula)’.

**subset**: an optional vector specifying a subset of observations to be used in the fitting process.

**contrasts**: an optional list. See the ‘contrasts.arg’ of ‘model.matrix.default’.

**control**: a list of control parameters. See ‘Details’.

**X**: design matrix of dimension $n \times p$.

**y**: response vector. When the binomial family is used, this argument can be a vector with entries 0 (failure) or 1 (success). Alternatively, the response can be a matrix where the first column is the number of “successes” and the second column is the number of “failures”.

Details

dglars function implements the differential geometric generalization of the least angle regression method (Efron et al., 2004) proposed in Augugliaro et al. (2013) and Pazira et al. (2017).

As in “glm”, the user can specify family and link function using the argument family. When the binomial family is used, the response can be a vector with entries 0 (failure/success) or 1 (success). Alternatively, the response can be a matrix where the first column is the number of “successes” and the second column is the number of “failures”. Starting with the version 2.0.0, the model can be specified combining family and link functions as described in the following table:

<table>
<thead>
<tr>
<th>Family</th>
<th>Link</th>
</tr>
</thead>
<tbody>
<tr>
<td>gaussian</td>
<td>‘identity’, ‘log’ and ‘inverse’</td>
</tr>
<tr>
<td>binomial</td>
<td>‘logit’, ‘probit’, ‘cauchit’, ‘log’ and ‘cloglog’</td>
</tr>
<tr>
<td>poisson</td>
<td>‘log’, ‘identity’, and ‘sqrt’</td>
</tr>
<tr>
<td>Gamma</td>
<td>‘inverse’, ‘identity’ and ‘log’</td>
</tr>
<tr>
<td>inverse.gaussian</td>
<td>‘1/μ^2’, ‘inverse’, ‘identity’, and ‘log’</td>
</tr>
</tbody>
</table>
The R code for binomial, Gamma and inverse gaussian families is due to Hassan Pazira while the fortran version is due to Luigi Augugliaro.

dglars.fit is a workhorse function: it is more efficient when the design matrix does not require manipulations. For this reason we suggest to use this function when the dgLARS method is applied in a high-dimensional setting, i.e., when \( p > n \).

When gaussian, gamma or inverse.gaussian is used to model the error distribution, dglars returns the vector of the estimates of the dispersion parameter \( \phi \); by default, the generalized Pearson statistic is used as estimator but the user can use the function phihat to specify other estimators (see phihat for more details).

The dgLARS solution curve can be estimated using two different algorithms, i.e. the predictor-corrector method and the cyclic coordinate descent method (see below for more details about the argument algorithm). The first algorithm is based on two steps. In the first step, called predictor step, an approximation of the point that lies on the solution curve is computed. If the control parameter \( \text{dg\_max} \) is equal to zero, in this step it is also computed an approximation of the optimal step size using a generalization of the method proposed in Efron et al. (2004). The optimal step size is defined as the reduction of the tuning parameter, denoted by \( d \gamma \), such that at \( \gamma - d \gamma \) there is a change in the active set. In the second step, called corrector step, a Newton-Raphson algorithm is used to correct the approximation previously computed. The main problem of this algorithm is that the number of arithmetic operations required to compute the approximation scales as the cube of the variables, this means that such algorithm is cumbersome in a high dimensional setting. To overcome this problem, the second algorithm compute the dgLARS solution curve using an adaptive version of the cyclic coordinate descent method proposed in Friedman et al. (2010).

The argument control is a list that can supply any of the following components:

- **algorithm**: a string specifying the algorithm used to compute the solution curve. The predictor-corrector algorithm is used when \( \text{algorithm} = \text{"pc"} \) (default), while the cyclic coordinate descent method is used setting \( \text{algorithm} = \text{"ccd"} \);

- **method**: a string by means of to specify the kind of solution curve. If \( \text{method} = \text{"dgLASSO"} \) (default) the algorithm computes the solution curve defined by the differential geometric generalization of the LASSO estimator; otherwise (\( \text{method} = \text{"dgLARS"} \)) the differential geometric generalization of the least angle regression method is used;

- **nv**: control parameter for the pc algorithm. An integer value between 1 and \( \min(n, p) \) used to specify the maximum number of variables in the final model. Default is \( \text{nv} = \min(n -1, p) \);

- **np**: control parameter for the pc/ccd algorithm. A non negative integer used to define the maximum number of solution points. For the predictor-corrector algorithm \( \text{np} \) is set to \( 50 \times \min(n -1, p) \) (default); for the cyclic coordinate descent method, if \( g \) is not specified, this argument is set equal to 100 (default);

- **g0**: control parameter for the pc/ccd algorithm. This parameter is used to set the smallest value for the tuning parameter \( \gamma \). Default is \( g0 = \text{ifelse}(p < n, 1.0e-04, 0.05) \); this argument is not required when \( g \) is used with the cyclic coordinate descent algorithm;

- **dg\_max**: control parameter for the pc algorithm. A non negative value used to specify the largest value for the step size. Setting \( \text{dg\_max} = 0 \) (default) the predictor-corrector algorithm computes an approximation of the optimal step size (see Augugliaro et al. (2013) for more details);

- **nNR**: control criterion parameter for the pc algorithm. A non negative integer used to specify the maximum number of iterations of the Newton-Raphson algorithm. Default is \( nNR = 50 \);
NReps: control parameter for the pc algorithm. A non negative value used to define the convergence of the Newton-Raphson algorithm. Default is NReps = 1.0e-06;

ncrct: control parameter for the pc algorithm. When the Newton-Raphson algorithm does not converge, the step size \(d\gamma\) is reduced by \(d\gamma = cf \cdot d\gamma\) and the corrector step is repeated. ncrct is a non negative integer used to specify the maximum number of trials for the corrector step. Default is ncrct = 50;

cf: control parameter for the pc algorithm. The contractor factor is a real value belonging to the interval \([0, 1]\) used to reduce the step size as previously described. Default is cf = 0.5;

nccd: control parameter for the ccd algorithm. A non negative integer used to specify the maximum number for steps of the cyclic coordinate descent algorithm. Default is 1.0e+05.

eps control parameter for the pc/ccd algorithm. The meaning of this parameter is related to the algorithm used to estimate the solution curve:

1. if \texttt{algorithm = 'pc'} then \(\texttt{eps}\) is used
   a. to identify a variable that will be included in the active set (absolute value of the corresponding Rao’s score test statistic belongs to \([\gamma - \texttt{eps}, \gamma + \texttt{eps}]\));
   b. to establish if the corrector step must be repeated;
   c. to define the convergence of the algorithm, i.e., the actual value of the tuning parameter belongs to the interval \([g0 - \texttt{eps}, g0 + \texttt{eps}]\);

2. if \texttt{algorithm = 'ccd'} then \(\texttt{eps}\) is used to define the convergence for a single solution point, i.e., each inner coordinate-descent loop continues until the maximum change in the Rao’s score test statistic, after any coefficient update, is less than \(\texttt{eps}\).

Default is \(\texttt{eps} = 1.0e-05\).

Value

dglars returns an object with S3 class “dglars”, i.e., a list containing the following components:

- \texttt{call} the call that produced this object;
- \texttt{formula} if the model is fitted by \texttt{dglars}, the used formula is returned;
- \texttt{family} a description of the error distribution used in the model;
- \texttt{unpenalized} the vector used to specify the unpenalized estimators;
- \texttt{np} the number of points of the dgLARS solution curve;
- \texttt{beta} the \((p + 1) \times \text{np}\) matrix corresponding to the dgLARS solution curve;
- \texttt{phi} the \text{np} dimensional vector of the Pearson estimates of the dispersion parameter;
- \texttt{ru} the matrix of the Rao’s score test statistics of the variables included in the final model. This component is reported only if the predictor-corrector algorithm is used to fit the model;
- \texttt{dev} the \text{np} dimensional vector of the deviance corresponding to the values of the tuning parameter \(\gamma\);
- \texttt{nnonzero} the sequence of number of nonzero coefficients for each value of the tuning parameter \(\gamma\);
- \texttt{g} the sequence of \(\gamma\) values used to compute the solution curve;
- \texttt{X} the used design matrix;
y the used response vector;

w the vector of weights used to compute the adaptive dglars method;

action a np dimensional vector of characters used to show how is changed the active set for each value of the tuning parameter \( \gamma \);

conv an integer value used to encode the warnings and the errors related to the algorithm used to fit the model. The values returned are:

0 convergence of the algorithm has been achieved;
1 problems related with the predictor-corrector method: error in predictor step;
2 problems related with the predictor-corrector method: error in corrector step;
3 maximum number of iterations has been reached;
4 error in dynamic allocation memory;
5 fitted expected value is out of range;
6 does not exist dgLARS estimator;
7 maximum number of solution points (`codenp`) reached.

control the list of control parameters used to compute the dgLARS solution curve.

Author(s)

Luigi Augugliaro and Hassan Pazira
Maintainer: Luigi Augugliaro <luigi.augugliaro@unipa.it>

References


See Also

coeff.dglars, phihat, plot.dglars, print.dglars and summary.dglars methods.
Examples

```r
set.seed(123)

# y ~ Binomial
n <- 100
p <- 100
X <- matrix(rnorm(n * p), n, p)
eta <- 1 + 2 * X[, 1]
mu <- binomial()$linkinv(eta)
y <- rbinom(n, 1, mu)
fit <- dglars(y ~ X, family = binomial)
fit

# adaptive dglars method
b_wght <- coef(fit)$beta[, 20]
fit <- dglars(y ~ X, family = binomial, b_wght = b_wght)
fit

# the first three coefficients are not penalized
fit <- dglars(y ~ X, family = binomial, unpenalized = 1:3)
fit

# 'probit' link function
fit <- dglars(y ~ X, family = binomial("probit"))
fit

# y ~ Poisson
n <- 100
p <- 100
X <- matrix(rnorm(n * p), n, p)
eta <- 2 + 2 * X[, 1]
mu <- poisson()$linkinv(eta)
y <- rpois(n, mu)
fit <- dglars(y ~ X, family = poisson)
fit

# y ~ Gamma
n <- 100
p <- 100
X <- matrix(abs(rnorm(n * p)), n, p)
eta <- 1 + 2 * X[, 1]
mu <- drop(Gamma()$linkinv(eta))
shape <- 0.5
phi <- 1 / shape
y <- rgamma(n, scale = mu / shape, shape = shape)
fit <- dglars(y ~ X, Gamma("log"))
fit
```
Duke breast cancer microarray experiment

Description
This data set details microarray experiment for 44 breast cancer patients. The binary variable Status is used to classify the patients into estrogen receptor-positive (Status = 0) and estrogen receptor-negative (Status = 1). The other variables contain the expression level of the considered genes.

Usage
data(duke)

References

gdf
Estimate the Generalized Degrees-of-Freedom

Description
gdf returns to estimate of the generalized degrees-of-freedom.

Usage
gdf(object)

Arguments
object fitted dglars object.

Details
For a general nonlinear modelling procedure, a rigorous definition of degrees-of-freedom is obtained using the covariance penalty theory (Efron, 2004). This theory was used in Augugliaro et al. (2013) to define a measure of model complexity for the dgLARS method, called “generalized degrees-of-freedom”. The gdf function implements the estimator proposed in Augugliaro et al. (2013).

Value
gdf returns a vector of length np with the generalized degrees-of-freedom.
Author(s)

Luigi Augugliaro and Hassan Pazira
Maintainer: Luigi Augugliaro <luigi.augugliaro@unipa.it>

References


See Also
dglars, AIC.dglars, BIC.dglars and summary.dglars.

Examples

```r
set.seed(123)
n <- 100
p <- 10
X <- matrix(rnorm(n*p), n, p)
b <- 1:2
mu <- binomial()$linkinv(eta)
y <- rbinom(n, 1, mu)
fit <- dglars(y ~ X, binomial)
gdf(fit)
```

grcv

General Refitted Cross-Validation Estimator

Description

grcv computes the estimate of the dispersion parameter using the general refitted cross-validation method.

Usage

grcv(object, type = c("BIC", "AIC"), nit = 10L, trace = FALSE, control = list(), ...)

Arguments

- `object`: fitted `dglars` object.
- `type`: the measure of goodness-of-fit used in Step 2 to select the two set of variables (see section Description for more details). Default is `type = BIC`.
- `control`: a list of control parameters passed to the function `dglars`.
- `nit`: integer specifying the number of times that the general refitted cross-validation method is repeated (see section Description for more details). Default is `nit = 10L`.
- `trace`: flag used to print out information about the algorithm. Default is `trace = FALSE`.
- `...`: further arguments passed to the functions `AIC.dglars` or `BIC.dglars`.

Details

The general refitted cross-validation (grcv) estimator (Pazira et al., 2018) is an estimator of the dispersion parameter of the exponential family based on the following four stage procedure:

Step | Description
--- | ---
1. | randomly split the data set $D = (y, X)$ into two even datasets, denoted by $D_1$ and $D_2$. 
2. | fit dglars model to the dataset $D_1$ to select a set of variables $A_1$. 
   fit dglars model to the dataset $D_2$ to select a set of variables $A_2$. 
3. | fit the glm model to the dataset $D_1$ using the variables that are in $A_2$; then estimate the dispersion parameter using the Pearson method. Denote by $\hat{\phi}_1(A_2)$ the resulting estimate. 
   fit the glm model to the dataset $D_2$ using the variables that are in $A_1$; then estimate the dispersion parameter using the Pearson method. Denote by $\hat{\phi}_2(A_1)$ the resulting estimate. 
4. | estimate $\phi$ using the following estimator: $\hat{\phi}_{grcv} = (\hat{\phi}_1(A_2) + \hat{\phi}_2(A_1))/2$. 

In order to reduce the random variability due to the splitting of the dataset (Step 1), the previous procedure is repeated ‘nit’-times; the median of the resulting estimates is used as final estimate of the dispersion parameter. In Step 3, the two sets of variables are selected using the `AIC.dglars` and `BIC.dglars`; in this step, the Pearson method is used to obtain a first estimate of the dispersion parameter. Furthermore, if the function `glm` does not converge the function `dglars` is used to compute the maximum likelihood estimates.

Value

`grcv` returns the estimate of the dispersion parameter.

Author(s)

Luigi Augugliaro and Hassan Pazira
Maintainer: Luigi Augugliaro <luigi.augugliaro@unipa.it>

References

See Also

`phihat`, `AIC.dglars` and `BIC.dglars`.

Examples

```
# y ~ Gamma
set.seed(321)
n <- 100
p <- 50
X <- matrix(abs(rnorm(n*p)),n,p)
eta <- 1 + 2 * X[,1]
mu <- drop(Gamma()$linkinv(eta))
shape <- 0.5
phi <- 1 / shape
y <- rgamma(n, scale = mu / shape, shape = shape)
fit <- dglars(y ~ X, Gamma("log"))

phi
grcv(fit, type = "AIC")
grcv(fit, type = "BIC")
```

---

### Extract Log-Likelihood

**Description**

logLik method for an object with class `dglars`.

**Usage**

```
## S3 method for class 'dglars'
logLik(object, phi = c("pearson", "deviance", "mle", "grcv"),
g = NULL, ...)
```

**Arguments**

- `object`: any fitted `dglars` object from which the log-likelihood values can be extracted.
- `phi`: a description of the estimator used to estimate the dispersion parameter (see below for more details).
- `g`: vector of values of the tuning parameter.
- `...`: further arguments passed to the function `grcv`. 

---

`logLik.dglars`
Details

logLik.dglars returns the sequence of the log-likelihood values of the models fitted by “dglars”. For the binomial and Poisson family, the dispersion parameter is assumed known and equal to one while for the other families the dispersion parameter is estimated using the method specified by the argument “phi” (see phihat for more details). The optional argument g is used to specified the values of the tuning parameter; if not specified (default), the log-likelihood values are computed for the sequence of models storage in object otherwise predict.dglars is used to compute the estimate of the parameters needed to evaluate the log-likelihood function (see the example below).

Value

logLik.dglars returns an object of class “loglik_dglars”. This is a named list containing the following components:

- **loglik** the log-likelihood of the sequence of models fitted by dglars method.
- **df** the numbers of non-zero estimates corresponding to the used \( \gamma \)-values.
- **object** the fitted dglars object.
- **g** the sequence of \( \gamma \)-values.
- **phi** a description of the estimator used to estimate the dispersion parameter.
- **phih** the sequence of estimated dispersion parameter.

Author(s)

Luigi Augugliaro
Maintainer: Luigi Augugliaro <luigi.augugliaro@unipa.it>

See Also
dglars, phihat, predict.dglars, AIC.dglars and BIC.dglars.

Examples

```R
# y ~ Poisson
library(dglars)
set.seed(123)
n <- 100
p <- 5
X <- matrix(abs(rnorm(n*p)), n, p)
eta <- 1 + X[, 1] + X[, 2]
mu <- poisson()$linkinv(eta)
y <- rpois(n, mu)
out <- dglars(y ~ X, poisson)
logLik(out)
logLik(out, g = seq(2, 0.5, by = -0.1))
```

```R
# y ~ Gamma
```

```R
# y ~ Gamma
```
n <- 100
p <- 5
X <- matrix(abs(rnorm(n*p)),n,p)
eta <- 1 + 2 * X[, 1L]
mu <- drop(Gamma()$linkinv(eta))
shape <- 0.5
phi <- 1 / shape
y <- rgamma(n, scale = mu / shape, shape = shape)
out <- dglars(y ~ X, Gamma("log"))

# generalized Pearson statistic
logLik(out, phi = "pearson")

# deviance estimator
logLik(out, phi = "deviance")

# mle estimator
logLik(out, phi = "mle")

# grcv estimator
logLik(out, phi = "grcv")

###

phihat

*Estimate the Dispersion Parameter*

**Description**

phihat returns the estimates of the dispersion parameter.

**Usage**

phihat(object, type = c("pearson", "deviance", "mle", "grcv"), g = NULL, ...)

**Arguments**

- **object**: fitted dglars object.
- **type**: a description of the used estimator.
- **g**: vector of values of the tuning parameter.
- **...**: further arguments passed to the function grcv.

**Details**

phihat implements four different estimators of the dispersion parameter, i.e, the generalized Pearson statistic (type = "pearson"), the deviance estimator (type = "deviance"), the maximum likelihood estimator (type = "mle") and general refitted cross-Validation estimator (type = "grcv") proposed in Pazira et al. (2018). For regression models with Gamma family, the maximum likelihood estimator of the dispersion parameter is computed using the approximation proposed in Cordeiro et al. (1997).
**Value**

phihat returns a vector with the estimates of the dispersion parameter.

**Author(s)**

Luigi Augugliaro  
Maintainer: Luigi Augugliaro &lt;luigi.augugliaro@unipa.it&gt;

**References**


**See Also**

grcv, coef.dglars, logLik.dglars, AIC.dglars and BIC.dglars.

**Examples**

```r
############################
# y ~ Gamma
library("dglars")
set.seed(321)
n <- 100
p <- 50
X <- matrix(abs(rnorm(n*p)),n,p)
eta <- 1 + 2 * X[, 1L]
mu <- drop(Gamma()$linkinv(eta))
shape <- 0.5
phi <- 1 / shape
y <- rgamma(n, scale = mu / shape, shape = shape)
fit <- dglars(y ~ X, Gamma("log"))
g <- seq(range(fit$g)[1L], range(fit$g)[2L], length = 10)

# generalized Pearson statistic
phihat(fit, type = "pearson")
phihat(fit, type = "pearson", g = g)

# deviance estimator
phihat(fit, type = "deviance")
phihat(fit, type = "deviance", g = g)

# mle
phihat(fit, type = "mle")
```
plot.cvdglars

Description

Plots the cross-validation curve, and upper and lower standard deviation curves, as a function of the used $\gamma$ values.

Usage

```r
## S3 method for class 'cvdglars'
plot(x, ...)
```

Arguments

- `x` : fitted cvdglars object.
- `...` : additional graphical parameters to plot.

Details

A plot for a `cvdglars` object is produced.

The plot shows the curve of the cross-validation deviance and the upper and lower standard deviation curves. A vertical dashed red line is used to identify the value of the $\gamma$ parameter corresponding to the minimum of the cross-validation deviance.

Author(s)

Luigi Augugliaro
Maintainer: Luigi Augugliaro <luigi.augugliaro@unipa.it>

See Also

cvdglars function.

Examples

```r
###########################
# Logistic regression model
# y ~ Binomial
set.seed(123)
set.seed(123)
n <- 100
p <- 100
```
plot.dglars

Description

Produces plots to study the sequence of models identified by dgLARS method.

Usage

```r
## S3 method for class 'dglars'
plot(x, type = c("both", "AIC", "BIC"), ...)
```

Arguments

- `x` : fitted dglars object.
- `type` : a description of the measure of goodness-of-fit used to compare the sequence of models fitted by dglars or dglars.fit. See below for more details.
- `...` : further arguments passed to the functions AIC.dglars or BIC.dglars.

Details

plot.dglars method produces different plots to study the sequence of models fitted by dgLARS method.

First plot gives information about the goodness-of-fit of the sequence of models fitted by dgLARS method. The user can plot the sequence of AIC (type = "AIC") or BIC values (type = "BIC"). By default, AIC and BIC values are shown on the same plot (type = "both"). More general measures of goodness-of-fit can be specified by using the argument "..." to pass further arguments to function AIC.dglars (see the examples below). The value of the tuning parameter corresponding to the minimum of the used measure of goodness-of-fit is identified by a vertical dashed red line, while the \( \gamma \) values at which corresponds a change in the active set are labeled by vertical dashed gray lines. Second plot shows the coefficient profile plot; if the predictor-corrector algorithm is used to fit the model, the third plot shows the Rao’s score test statistics as function of \( \gamma \).

Author(s)

Luigi Augugliaro and Hassan Pazira
Maintainer: Luigi Augugliaro <luigi.augugliaro@unipa.it>
See Also

dglars, summary.dglars and AIC.dglars.

Examples

# Logistic regression model
set.seed(123)
n <- 100
p <- 10
X <- matrix(rnorm(n * p), n, p)
b <- 1:2
mu <- binomial()$linkinv(eta)
y <- rbinom(n, 1, mu)
fit <- dglars.fit(X, y, family = binomial)
plot(fit)
plot(fit, type = "AIC")
plot(fit, type = "BIC")
plot(fit, type = "AIC", k = 5)
plot(fit, type = "AIC", complexity = "gdf")

predict.dglars

Predict Method for dgLARS Fits.

Description

predict.dglars is used to obtain general predictions from a dglars object.

Usage

## S3 method for class 'dglars'
predict(object, xnew, ynew, g = NULL,
type = c("coefficients", "nnonzero", "predictors", "eta",
"mu", "probability", "class", "deviance"), ...)

Arguments

object fitted dglars object.
xnew matrix of new values of the predictors at which predictions are to be made. This argument is not used for type “coefficients”, “nnonzero” and “predictors”.
ynew vector of new values of the response variable. This argument is used only when type is equal to “deviance”.
g value(s) of the tuning parameter $\gamma$ at which the predictions are required. By default, the predictions are made using the sequence of $\gamma$ values stored in dglars.
type type of prediction required; see below for more details.
... additional argument used to ensure the compatibility with the generic method function “predict”.

predict.dglars Predict Method for dgLARS Fits.

Description

predict.dglars is used to obtain general predictions from a dglars object.

Usage

## S3 method for class 'dglars'
predict(object, xnew, ynew, g = NULL,
type = c("coefficients", "nnonzero", "predictors", "eta",
"mu", "probability", "class", "deviance"), ...)

Arguments

object fitted dglars object.
xnew matrix of new values of the predictors at which predictions are to be made. This argument is not used for type “coefficients”, “nnonzero” and “predictors”.
ynew vector of new values of the response variable. This argument is used only when type is equal to “deviance”.
g value(s) of the tuning parameter $\gamma$ at which the predictions are required. By default, the predictions are made using the sequence of $\gamma$ values stored in dglars.
type type of prediction required; see below for more details.
... additional argument used to ensure the compatibility with the generic method function “predict”.

predict.dglars Predict Method for dgLARS Fits.

Description

predict.dglars is used to obtain general predictions from a dglars object.

Usage

## S3 method for class 'dglars'
predict(object, xnew, ynew, g = NULL,
type = c("coefficients", "nnonzero", "predictors", "eta",
"mu", "probability", "class", "deviance"), ...)

Arguments

object fitted dglars object.
xnew matrix of new values of the predictors at which predictions are to be made. This argument is not used for type “coefficients”, “nnonzero” and “predictors”.
ynew vector of new values of the response variable. This argument is used only when type is equal to “deviance”.
g value(s) of the tuning parameter $\gamma$ at which the predictions are required. By default, the predictions are made using the sequence of $\gamma$ values stored in dglars.
type type of prediction required; see below for more details.
... additional argument used to ensure the compatibility with the generic method function “predict”.

predict.dglars Predict Method for dgLARS Fits.

Description

predict.dglars is used to obtain general predictions from a dglars object.

Usage

## S3 method for class 'dglars'
predict(object, xnew, ynew, g = NULL,
type = c("coefficients", "nnonzero", "predictors", "eta",
"mu", "probability", "class", "deviance"), ...)

Arguments

object fitted dglars object.
xnew matrix of new values of the predictors at which predictions are to be made. This argument is not used for type “coefficients”, “nnonzero” and “predictors”.
ynew vector of new values of the response variable. This argument is used only when type is equal to “deviance”.
g value(s) of the tuning parameter $\gamma$ at which the predictions are required. By default, the predictions are made using the sequence of $\gamma$ values stored in dglars.
type type of prediction required; see below for more details.
... additional argument used to ensure the compatibility with the generic method function “predict”.

predict.dglars Predict Method for dgLARS Fits.

Description

predict.dglars is used to obtain general predictions from a dglars object.

Usage

## S3 method for class 'dglars'
predict(object, xnew, ynew, g = NULL,
type = c("coefficients", "nnonzero", "predictors", "eta",
"mu", "probability", "class", "deviance"), ...)

Arguments

object fitted dglars object.
xnew matrix of new values of the predictors at which predictions are to be made. This argument is not used for type “coefficients”, “nnonzero” and “predictors”.
ynew vector of new values of the response variable. This argument is used only when type is equal to “deviance”.
g value(s) of the tuning parameter $\gamma$ at which the predictions are required. By default, the predictions are made using the sequence of $\gamma$ values stored in dglars.
type type of prediction required; see below for more details.
... additional argument used to ensure the compatibility with the generic method function “predict”.

predict.dglars Predict Method for dgLARS Fits.

Description

predict.dglars is used to obtain general predictions from a dglars object.

Usage

## S3 method for class 'dglars'
predict(object, xnew, ynew, g = NULL,
type = c("coefficients", "nnonzero", "predictors", "eta",
"mu", "probability", "class", "deviance"), ...)

Arguments

object fitted dglars object.
xnew matrix of new values of the predictors at which predictions are to be made. This argument is not used for type “coefficients”, “nnonzero” and “predictors”.
ynew vector of new values of the response variable. This argument is used only when type is equal to “deviance”.
g value(s) of the tuning parameter $\gamma$ at which the predictions are required. By default, the predictions are made using the sequence of $\gamma$ values stored in dglars.
type type of prediction required; see below for more details.
... additional argument used to ensure the compatibility with the generic method function “predict”.

predict.dglars Predict Method for dgLARS Fits.

Description

predict.dglars is used to obtain general predictions from a dglars object.

Usage

## S3 method for class 'dglars'
predict(object, xnew, ynew, g = NULL,
type = c("coefficients", "nnonzero", "predictors", "eta",
"mu", "probability", "class", "deviance"), ...)

Arguments

object fitted dglars object.
xnew matrix of new values of the predictors at which predictions are to be made. This argument is not used for type “coefficients”, “nnonzero” and “predictors”.
ynew vector of new values of the response variable. This argument is used only when type is equal to “deviance”.
g value(s) of the tuning parameter $\gamma$ at which the predictions are required. By default, the predictions are made using the sequence of $\gamma$ values stored in dglars.
type type of prediction required; see below for more details.
... additional argument used to ensure the compatibility with the generic method function “predict”. 
Value

The object returned by predict.dglars depends on type argument:

- **coefficients**: a named list with components “beta”, i.e., the matrix corresponding to the dgLARS solution curve, and “phi”, i.e., the sequence of Pearson estimates of the dispersion parameter;
- **nnonzero**: the number of nonzero estimates;
- **predictors**: a named list; each component is a vector containing the indices of the variables that are in the active set;
- **eta**: a matrix with the linear predictors. If xnew is not specified then the linear predictors are computed using object$X;
- **mu**: a matrix with the fitted expected values, obtained by transforming the linear predictor by the inverse of the link function. For models with ‘binomial’ family, canonical link function (‘logit’) and response a vector with elements 0 (failure) or 1 (success), type = "mu" and type = "probability" give the same result. If xnew is not specified then these values are computed using object$X;
- **probability**: available only for ‘binomial’ family. In this case predict.dglars returns a matrix with the fitted probabilities; furthermore, if the model is specified by using the canonical link function (‘logit’) and response a vector with entries 0/1, type = "mu" and type = "probability" give the same result. If xnew is not specified then these values are computed using object$X;
- **class**: available only for ‘binomial’ family. In this case predict.dglars returns a matrix with the fitted class. If xnew is not specified then these values are computed using object$X otherwise xnew is used to compute the fitted probabilities;
- **deviance**: a vector with the scaled residual deviances.

Author(s)

Luigi Augugliaro
Maintainer: Luigi Augugliaro <luigi.augugliaro@unipa.it>

See Also
dglars and coef.dglars.

Examples

```R
# Logistic regression model
set.seed(123)
n <- 100
p <- 10
X <- matrix(rnorm(n * p), n, p)
Xnew <- matrix(rnorm(n * p), n, p)
b <- 1:2
mu <- binomial()$linkinv(eta)
```
y <- rbinom(n, 1, mu)
fit <- dglars.fit(X, y, binomial)
coef(fit)
predict(fit, type = "coefficients")
g <- seq(3, 1, by = -0.1)
coef(fit, g = g)
predict(fit, type = "coefficients", g = g)
predict(fit, type = "nonzero")
predict(fit, type = "nonzero", g = g)
predict(fit, type = "predictors")
predict(fit, type = "predictors", g = g)
predict(fit, type = "eta", g = g)
predict(fit, type = "eta", g = g, xnew = Xnew)
predict(fit, type = "mu", g = g)
predict(fit, type = "mu", g = g, xnew = Xnew)
predict(fit, type = "probability", g = g)
predict(fit, type = "probability", g = g, xnew = Xnew)
predict(fit, type = "class", g = g)
predict(fit, type = "class", g = g, xnew = Xnew)

---

print.cvdglars

Print a cvdglars Object

Description
Print information about the dgLARS models selected by \( k \)-fold cross-validation deviance.

Usage
## S3 method for class 'cvdglars'
print(x, digits = max(3,getOption("digits") - 3), ...)

Arguments
- **x**: fitted dglars object
- **digits**: significant digits in printout
- **...**: additional print arguments

Details
The call that produced the object \( x \) is printed, followed by the estimate of the coefficients of the variables included in the active set. Such estimates are obtained using the whole data set while the optimal value of the tuning parameter is estimated by \( k \)-fold cross-validation deviance. The last part of the print gives information about the \( k \)-fold cross-validation deviance, the algorithm and the method used to compute the solution curve.

Value
The vector of the estimates is silently returned.
print.dglars

Author(s)

Luigi Augugliaro
Maintainer: Luigi Augugliaro <luigi.augugliaro@unipa.it>

See Also
cvdglars function.

Examples

# Logistic regression model

set.seed(123)

n <- 100
p <- 10
X <- matrix(rnorm(n*p), n, p)
b <- 1:2
mu <- binomial()$linkinv(eta)
y <- rbinom(n, 1, mu)
fit <- cvdglars.fit(X, y, family = "binomial")
fit

print.dglars (Printing a dgLARS Object)

Description

Print information about the sequence of models estimated by dgLARS method.

Usage

## S3 method for class 'dglars'
print(x, digits = max(3, getOption("digits") - 3), ...)

Arguments

x      fitted dglars object
digits significant digits in printout
...    additional print arguments
Details

The call that produced the object x is printed, followed by a five-column data.frame with columns “Sequence”, “g”, “Dev”, “%Dev” and “n. non zero”. The column named “Sequence” gives information on how is changed the active set along the path. The column “g” shows the sequence of $\gamma$ values used to compute the solution curve, while the columns “Dev” and “%Dev” show the corresponding deviance and the fraction of explained deviance, respectively. Finally the “n. non zero” column shows the number of nonzero coefficients. The last part gives information about the algorithm and the method used to compute the solution curve. The code about the convergence of the used algorithm is also showed.

Value

The data.frame above is silently returned.

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See Also

dglars function.

Examples

```
#                       
# y ~ Binomial
# set.seed(123)
# n <- 100
# p <- 100
# X <- matrix(rnorm(n * p), n, p)
# eta <- 1 + 2 * X[,1]
# mu <- binomial()$linkinv(eta)
# y <- rbinom(n, 1, mu)
# fit <- dglars(y ~ X, family = binomial)
# fit

# adaptive dglars method
# b_wght <- coef(fit)$beta[,20]
# fit <- dglars(y ~ X, family = binomial, b_wght = b_wght)
# fit

# the first three coefficients are not penalized
# fit <- dglars(y ~ X, family = binomial, unpenalized = 1:3)
# fit

# 'probit' link function
# fit <- dglars(y ~ X, family = binomial("probit"))
# fit
```
Description

Summary method for an object with class 'dglars'.

Usage

```r
## S3 method for class 'dglars'
summary(object, type = c("AIC", "BIC"),
digits = max(3, getOption("digits") - 3), ...)
```

Arguments

- `object`: fitted `dglars` object.
- `type`: a description of the used measure of goodness-of-fit, i.e., the Akaike Information Criterion (`type = "AIC"`) or the Bayesian Information Criterion (`type = "BIC"`). See below for the description of how to define more general measures of goodness-of-fit.
- `digits`: significant digits in printout.
- `...`: additional arguments passed to “AIC.dglars” or “BIC.dglars”. See below for more details.

Details

`summary.dglars` gives information about the sequence of models estimated by dgLARS method. To select the best fitted model, summary method uses a measure of goodness-of-fit (GoF) defined as follows:

\[-2\text{log-likelihood} + k \text{comp},\]

where “comp” represents the term used to measure the complexity of the fitted models, and \(k\) is the 'weight' of the complexity in the previous formula. This quantity is computed using the functions “AIC.dglars” or “BIC.dglars”.

By default, `summary.dglars` function computes the AIC criterion, but the user can use “dots” to pass to the function `AIC.dglars` the additional arguments needed to compute a more general measure of goodness-of-fit, i.e., “g”, “phi”, “k” and “complexity” (see “AIC.dglars” for the description of these arguments). Below we give some examples on how to use these additional arguments.

The output of the summary method is divided in two sections. The first section shows the call that produced `object` followed by a `data.frame`. The column named “Sequence” gives information on how is changed the active set along the path. The column “g” shows the sequence of the \(\gamma\)-values used to compute the solution curve, while the column “%Dev” shows the the fraction of explained deviance. The remaining columns show the complexity measure, the used measure of goodness-of-fit and the corresponding ranking of the fitted models.
The second section shows the details of the selected model, i.e. family and link function used to specify the generalized linear model, the penalized estimate of the coefficient vector, the value of the tuning parameter, the null and residual deviance, and finally the value of the used measure of goodness-of-fit. Information about the method and the algorithm used to compute the solution curve is also provided.

Value

summary.dglars function silently returns a named list with components:

- **table**: a data.frame with the information about the sequence of model fitted by dglars function;
- **formula.gof**: if the model is specified by the formula in dglars, then the formula of the selected model is reported;
- **b.gof**: the estimates of the coefficients of the selected model;
- **phi.gof**: the estimate of the dispersion parameter of the selected model;
- **nulldev**: the null residual deviance;
- **resdev.gof**: the residual deviance of the selected model;
- **type**: a description of the measure of goodness-of-fit used to select the model;
- **k**: the ‘weight’ used to compute the measure of goodness-of-fit;
- **complexity**: a description of the method used to measure the complexity of the fitted models;
- **phi**: a description of the method used to estimate the dispersion parameter.

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See Also

dglars, AIC.dglars, BIC.dglars and gdf functions.

Examples

```r
# Logistic regression model
set.seed(123)
n <- 100
p <- 10
X <- matrix(rnorm(n*p), n, p)
b <- 1:2
mu <- binomial()$linkinv(eta)
y <- rbinom(n, 1, mu)
fit <- dglars(y ~ X, family = binomial)
summary(fit, type = "AIC")
summary(fit, type = "AIC", k = 0.1)
```
summary(fit, type = "AIC", complexity = "gdf")
summary(fit, type = "BIC", complexity = "df")
summary(fit, type = "BIC", complexity = "gdf")

###########################
# y ~ Gamma
n <- 100
p <- 10
X <- matrix(abs(rnorm(n * p)), n, p)
eta <- 1 + 2 * X[, 1]
mu <- drop(Gamma()$linkinv(eta))
shape <- 0.5
phi <- 1 / shape
y <- rgamma(n, scale = mu / shape, shape = shape)
fit <- dglars(y ~ X, Gamma("log"))

summary(fit, phi = "pearson")
summary(fit, phi = "deviance")
summary(fit, phi = "mle")
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