Package ‘fanc’

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Title Penalized Likelihood Factor Analysis via Nonconvex Penalty
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Description An R package “fanc” computes the penalized maximum likelihood estimates of factor loadings and unique variances for various tuning parameters. The pathwise coordinate descent along with EM algorithm is used. This package also includes a new graphical tool which outputs path diagram, goodness-of-fit indices and model selection criteria for each regularization parameter. The user can change the regularization parameter by manipulating scrollbars, which is helpful to find a suitable value of regularization parameter.
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Description

This package computes the solution path of penalized maximum likelihood estimates via MC+ penalties.

Usage

fanc(x, factors, n.obs, cor.factor=FALSE, normalize = TRUE, rho.max, covmat,
control=list())

Arguments

x A data matrix.
factors The number of factors.
cor.factor An indicator of the factor correlation. If "TRUE", the factor correlation is considered. Default is "FALSE".
normalize If "TRUE", each variable is normalized, otherwise it is left alone.
rho.max Maximum value of rho.
covmat A covariance matrix, which is needed if the data matrix is not available.
n.obs The number of observations, which is needed to calculate the model selection criteria and goodness-of-fit indices when the data matrix is not available.
control A list of control parameters. See 'Details'.

Details

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

length.rho Candidates of tuning parameters which is used for grid search of reparametrization of MC+.
length.gamma A length of tuning parameter which controls sparsenesses. For each rho, gamma=Inf yields soft threshold operator (i.e., lasso penalty) and gamma=+1 produces hard threshold operator.
max.gamma A maximum value of gamma (excludes Inf.).
min.gamma A minimum value of gamma.
etta A tuning parameter used for preventing the occurrence of improper solutions. eta must be non-negative.
ncand.initial The number of candidates of initial values of factor loadings.
maxit.em A maximum number of iterations for EM algorithm.
maxit.cd A maximum number of iterations for coordinate descent algorithm.
maxit.bfgs A maximum number of iterations for BFGS algorithm used in the update of factor correlation.
maxit.initial A maximum number of iterations for choosing the initial values.
start Type of start. If "cold", the initial value of factor loadings is randomly chosen for each tuning parameter, which can be slow.
Delta A proportion of maximum value of rho to minimum value of rho, i.e., rho.min = Delta*rho.max.
min.uniquevar A minimum value of unique variances.
tol.em A positive scalar giving the tolerance at which the parameter in EM is considered close enough to zero to terminate the algorithm.
tol.cd A positive scalar giving the tolerance at which the factor loadings in coordinate descent is considered close enough to zero to terminate the algorithm.
tol.bfgs A positive scalar giving the tolerance at which the factor correlation in BFGS algorithm is considered close enough to zero to terminate the algorithm.
min.rhozero If "TRUE", the minimum value of "rho" is zero.
zita A value of hyper-parameter of factor correlation.
progress If "TRUE", the progress for each tuning parameter is displayed.
openmp If "TRUE", the parallel computation via OpenMP is executed.
num.threads The number of threads of the openmp. Only used when openmp is "TRUE",
gamma.ebic The value of gamma used in the extended BIC

Value

loadings factor loadings
uniquenesses unique variances
Phi factor correlation
rho rho
AIC AIC
BIC BIC
CAIC CAIC
df degrees of freedom (number of non-zero parameters for the lasso estimation)
criteria values of AIC, BIC and CAIC
goodness.of.fit values of GFI and AGFI
gamma a value of gamma
Npflag If the number of observation is larger than the number of variables, 1, otherwise 0.
facors the number of factors
cor.factor An indicator of the factor correlation
x data matrix
convergence indicator of convergence of EM algorithm, coordinate descent and BFGS. If all of these variables are 0, the algorithm has been converged
out

Description

This function gives us the loadings from a "fanc" object for fixed value of gamma.

Usage

out(x, rho, gamma, scores=FALSE, df.method="reparametrization")
Arguments

- **x**: Fitted "fanc" model object.
- **gamma**: The value of gamma.
- **rho**: The value of rho.
- **scores**: Logical flag for outputting the factor scores. Default is FALSE.
- **df.method**: Two types of degrees of freedom are supported. If "reparametrization", the degrees of freedom of the MC+ are reparametrized based on the degrees of freedom of the lasso. If "active", the degrees of freedom of are the number of nonzero parameters.

Value

- **loadings**: factor loadings
- **uniquenesses**: unique variances
- **Phi**: factor correlation
- **scores**: factor scores
- **df**: degrees of freedom (number of non-zero parameters for the lasso estimation)
- **criteria**: values of AIC, BIC and CAIC
- **goodness.of.fit**: values of GFI and AGFI
- **rho**: a value of rho
- **gamma**: a value of gamma

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References


See Also

fanc and plot.fanc objects.
plot.fanc

plot the solution path from a "fanc" object.

Description
This function plots the solution paths from a "fanc" object for fixed value of gamma.

Usage

```r
# S3 method for class 'fanc'
plot(x, Window.Height=500, type=NULL, df.method="reparametrization", ...)
```

Arguments

- `x` Fitted "fanc" model object.
- `Window.Height` A window height. The default is 500.
- `type` Two plot types are supported. If "path", the path diagram is depicted. If "heatmap", the heatmap is depicted.
- `df.method` Two types of degrees of freedom are supported. If "reparametrization", the degrees of freedom of the MC+ are reparametrized based on the degrees of freedom of the lasso. If "active", the degrees of freedom of are the number of nonzero parameters.
- `...` Other graphical parameters to plot

Value

NULL

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References


See Also

fanc and out objects.
select

select from a "fanc" object for fixed value of gamma.

Description

This functions give us the loadings from a "fanc" object for fixed value of gamma.

Usage

```r
select(x, criterion=c("BIC", "AIC", "CAIC", "EBIC"),
      gamma, scores=FALSE, df.method="active")
```

Arguments

- **x**: Fitted "fanc" model object.
- **criterion**: The criterion by which to select the tuning parameter rho. One of "AIC", "BIC", "CAIC", or "EBIC". Default is "BIC".
- **gamma**: The value of gamma.
- **scores**: Logical flag for outputting the factor scores. Default is FALSE.
- **df.method**: Two types of degrees of freedom are supported. If "active", the degrees of freedom of are the number of nonzero parameters. If "reparametrization", the degrees of freedom of the MC+ are reparametrized based on the degrees of freedom of the lasso.

Value

- **loadings**: factor loadings
- **uniquenesses**: unique variances
- **Phi**: factor correlation
- **scores**: factor scores
- **df**: degrees of freedom (number of non-zero parameters for the lasso estimation)
- **criteria**: values of AIC, BIC and CAIC
- **goodness.of.fit**: values of GFI and AGFI
- **rho**: a value of rho
- **gamma**: a value of gamma

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See Also

fanc and plot.fanc objects.
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