Package ‘fastLaplace’

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fsglmm

Fitting Projection Based Laplace Approximation for Spatial Generalized Linear Mixed Model

Description

fsglmm is used to fit reduced-dimensional spatial generalized linear mixed models for continuous spatial domain.

Usage

```r
fsglmm(
  formula, 
  kappa, 
  inits, 
  data, 
  coords, 
  family, 
  ntrial = 1, 
  offset = NA, 
  method.optim, 
  method.integrate, 
  rank = NULL, 
  control = list()
)
```

Arguments

- **formula**: an object of class "formula."
- **kappa**: the smoothness parameter for the matern process (either 0.5, 1.5, 2.5 or 10).
- **inits**: starting values for the parameters.
- **data**: a data frame containing variables in the model.
- **coords**: a matrix of dimension \( N \times 2 \) representing the longitude and latitude of each observation.
- **family**: a character string of the error distribution and link function to be used in the model.
- **ntrial**: a numeric vector for a binomial model.
- **offset**: this is used to specify an a priori a known component to be included in the linear predictor during fitting.
- **method.optim**: the method to be used for outer optimization. "CG" for Conjugate Gradient Method.
- **method.integrate**: the method to be used for inner optimization. "NR" for Newton Raphson Method.
- **rank**: an integer of 'rank' to be used for projections. Default is 5 percent of observations.
- **control**: a list of control parameters.
Value

a list containing the following components:

- summary a summary of the fitted model
- vcov a symmetric matrix giving an estimate of the Hessian at the solution found.
- mle2 an object of class "mle2"
- family the family used.
- kappa the matern smoothness parameter used.
- Delta a matrix containing the estimated random effects of the reduced dimensional model.
- U a matrix whose columns contain the estimated eigenvectors of the reduced dimensional model.
- D a matrix whose diagonal components contain the estimated eigenvalues of the reduced dimensional model.
- coords the matrix of coordinates used.

References

Jaewoo Park and Sangwan Lee - "A Projection-based Laplace Approximation for Spatial Latent Variable Models"

Examples

```r
if(requireNamespace("mgcv")){
  sigma2 = 1
  phi = 0.2
  beta.true = c(1,1)
  n = 400
  n.pred = 100
  coords.all <- matrix(runif((n+n.pred)*2),ncol=2,nrow=n+n.pred)
  X.all <- matrix(runif((n+n.pred)*2),ncol=2,nrow=(n+n.pred))
  dist.all <- fields::rdist(coords.all,coords.all)
  V.all <- sigma2*(1+sqrt(5)/phi*dist.all+5/(3*phi^2)*dist.all^2)*exp(-sqrt(5)/phi*dist.all)
  set.seed(1)
  r.e.all <- mgcv::rmvn(1,rep(0,nrow(coords.all)),V.all)
  pi.all <- X.all%*%beta.true + r.e.all
  p.all <- exp(pi.all)/(1+exp(pi.all))
  Y.all <- sapply(p.all, function(x) sample(0:1, 1, prob = c(1-x, x)))
  Y <- as.matrix(Y.all[1:n],nrow = n)
  X <- X.all[1:n,]
  coords <- coords.all[1:n,]
  data <- data.frame(cbind(Y,X))
  colnames(data) = c("Y","X1","X2")
  mod.glm <- glm(Y~-1+X1+X2,family="binomial",data=data)
  mod.glm.esp <- predict(mod.glm,data, type="response")
  mod.glm.s2 <- var(Y - mod.glm.esp)
  mod.glm.phi <- 0.1*max(dist(coords))
  startinit <- c(mod.glm$coef,log(mod.glm.s2),log(mod.glm.phi))
  names(startinit) <- c("X1","X2","logsigma2","logphi")
  result.bin <- fsglmm(Y~1+X1+X2, kappa=2.5, inits = startinit,
```
\begin{verbatim}
data = data, coords = coords, family = "binomial", ntrial = 1, offset = NA, method.optim = "CG", method.integrate = "NR", rank = 50)
}
\end{verbatim}

\section*{Description}
\texttt{fsglmm.discrete}

\section*{Usage}
\texttt{fsglmm.discrete(}
\begin{verbatim}
  formula,
  inits,
  data,
  family,
  ntrial = 1,
  method.optim,
  method.integrate,
  rank = NULL,
  A,
  offset = NA
\end{verbatim}
)}

\section*{Arguments}
\begin{itemize}
  \item \texttt{formula} \hspace{1cm} an object of class "formula."
  \item \texttt{inits} \hspace{1cm} starting values for the parameters.
  \item \texttt{data} \hspace{1cm} a data frame containing variables in the model.
  \item \texttt{family} \hspace{1cm} a character string of the error distribution and link function to be used in the model.
  \item \texttt{ntrial} \hspace{1cm} a numeric vector for binomial model.
  \item \texttt{method.optim} \hspace{1cm} the method to be used for outer optimization. "CG" for Conjugate Gradient Method.
  \item \texttt{method.integrate} \hspace{1cm} the method to be used for inner optimization. "NR" for Newton Raphson Method.
  \item \texttt{rank} \hspace{1cm} an integer of 'rank' to be used for projections. Default is 5 percent of observations.
  \item \texttt{A} \hspace{1cm} an adjacency matrix
  \item \texttt{offset} \hspace{1cm} this is used to specify an a priori a known component to be included in the linear predictor during fitting.
\end{itemize}
Value

a list containing the following components:

summary a summary of the fitted model
mle2 an object of class "mle2"
Delta a matrix containing the estimated random effects of the reduced dimensional model.
M the projection matrix used.

Examples

```r
if(requireNamespace("ngspatial") & requireNamespace("mgcv")) {
  n = 30
  A = ngspatial::adjacency.matrix(n)
  Q = diag(rowSums(A), n^2) - A
  x = rep(0:(n - 1) / (n - 1), times = n)
  y = rep(0:(n - 1) / (n - 1), each = n)
  X = cbind(x, y)
  beta = c(1, 1)
  P.perp = diag(1, n^2) - X %*% solve(t(X) %*% X) %*% t(X)
  eig = eigen(P.perp %*% A %*% P.perp)
  eigenvalues = eig$values
  q = 400
  M = eig$vectors[, c(1:q)]
  Q.s = t(M) %*% Q %*% M
  tau = 6
  Sigma = solve(tau * Q.s)
  set.seed(1)
  delta.s = mgcv::rmvn(1, rep(0, q), Sigma)
  lambda = exp(X * beta + M %*% delta.s)
  Z = c()
  for(j in 1:n^2){Z[j] = rpois(1, lambda[j])}
  Y = as.matrix(Z, ncol=1)
  data = data.frame("Y"=Y, "X1"=X)
  colnames(data) = c("Y", "X1")
  linmod <- glm(Y~1+X1+X2, data=data, family="poisson") # Find starting values
  linmod$coefficients
  starting <- c(linmod$coefficients,"logtau"=log(1/var(linmod$residuals)) )

  result.pois.disc <- fsglmm.discrete(Y~1+X1+X2, inits = starting, data=data, family="poisson", ntrial=1, method.optim="BFGS", method.integrate="NR", rank=50, A=A)
}
```
pred.sglm is a function for predictions from the results of fsglmm.

Usage

pred.sglm(fit.sglm, data, coords, ntrial = 1, offset = NA)

Arguments

- fit.sglm: a list from fsglmm
- data: a data frame to be predicted by the model.
- coords: coordinates for prediction
- ntrial: a numeric vector of the total number of trials (binomial)
- offset: a numeric vector indicating a known component to be included in the linear predictor for predictions.

Value

A vector of predicted mean parameters. (e.g. probabilities for binomial case)

Examples

## the result from fsglmm, data to be predicted, and the coordinates for prediction is required.

result <- fsglmm(Y~-1+X1+X2, kappa=2.5, inits = startinit, data = data,coords = coords, family = "binomial", ntrial = 1, offset = NA, method.optim = "CG", method.integrate = "NR", rank = 50)
pred.sglm(fit.sglm=result, data=X.pred)
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