Package ‘funreg’

August 24, 2016

Type Package

Title Functional Regression for Irregularly Timed Data

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Depends R (>= 2.15.0)

Imports MASS, mgcv, mvtnorm, splines

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Description Performs functional regression, and some related approaches, for intensive longitudinal data (see the book by Walls & Schafer, 2006, Models for Intensive Longitudinal Data, Oxford) when such data is not necessarily observed on an equally spaced grid of times. The approach generally follows the ideas of Goldsmith, Bobb, Crainiceanu, Caffo, and Reich (2011) <DOI:10.1198/jcgs.2010.10007> and the approach taken in their sample code, but with some modifications to make it more feasible to use with long rather than wide, non-rectangular longitudinal datasets with unequal and potentially random measurement times. It also allows easy plotting of the correlation between the smoothed covariate and the outcome as a function of time, which can add additional insights on how to interpret a functional regression. Additionally, it also provides several permutation tests for the significance of the functional predictor. The heuristic interpretation of "time" is used to describe the index of the functional predictor, but the same methods can equally be used for another unidimensional continuous index, such as space along a north-south axis. The development of this package was part of a research project supported by Award R03 CA171809-01 from the National Cancer Institute and Award P50 DA010075 from the National Institute on Drug Abuse. The content is solely the responsibility of the authors and does not necessarily represent the official views of the National Institute on Drug Abuse, the National Cancer Institute, or the National Institutes of Health.

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LazyData true
**Description**

Returns coefficient information on a funreg object.

**Usage**

```r
## S3 method for class 'funreg'
coef(object, digits = 4, silent = FALSE, ...)
```
Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>object</td>
<td>An object of class funreg</td>
</tr>
<tr>
<td>digits</td>
<td>The number of digits past the decimal place to use when printing numbers</td>
</tr>
<tr>
<td>silent</td>
<td>If TRUE, indicates that the summary should be returned as a list object but not printed to the screen.</td>
</tr>
<tr>
<td>...</td>
<td>Other arguments that may be passed from another method.</td>
</tr>
</tbody>
</table>

Value

At least for now, this is identical to the `summary.funreg` function.

Description

Returns fitted values for a funeigen object.

Usage

```r
## S3 method for class 'funeigen'
fitted(object, type = "functions", ...)
```

Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>object</td>
<td>A funeigen object.</td>
</tr>
<tr>
<td>type</td>
<td>A character string, one of the following: functions, eigenfunctions, loadings, eigenvalues, mean, centered, covariance, noise.variance, midpoints. These are the constructs for which fitted values can be returned.</td>
</tr>
<tr>
<td>...</td>
<td>Other optional arguments which may be passed from other methods but ignored by this one.</td>
</tr>
</tbody>
</table>

Details

A funeigen object represents a principal component analysis of irregular longitudinal data, following the method used by Goldsmith et al. (2011).

Value

A matrix or vector containing the appropriate fitted values. What is returned depends on the type parameter. functions gives the fitted values of the smooth latent x(t) functions at a grid of time points. eigenfunctions gives the estimated eigenfunctions at each time point. loadings gives the loading of each subject on each estimated eigenfunction. mean gives the mean value for the smooth latent x(t) functions. centered gives the centered x(t) functions (the estimated function subtracting the mean function). covariance gives the estimated covariance matrix of x(s) and x(t) on a grid of time points s and t. noise.variance gives the estimated measurement error variance on the x(t)
functions. midpoints gives the time points for the grid, on which functions, mean, centered, and covariance are defined; they are viewed as midpoints of bins of observation times (see Goldsmith et al., 2011).

References


fitted.funreg

fitted method for funreg object

Description

Returns fitted values for a funreg object.

Usage

```r
## S3 method for class 'funreg'
fitted(object, type = "response", which.coef = 1, ...)
```

Arguments

- `object`: A funreg object
- `type`: Either response or correlation. If response, fitted values for the scalar response variable are returned. If correlation, estimated individual-level correlation coefficients of the smoothed value of the functional covariate at various time points with the scalar response variable are returned.
- `which.coef`: Only required if type is correlation and there is more than one functional covariate. This specifies which functional covariate is of interest.
- `...`: Other optional arguments which may be passed from other methods but ignored by this one.

Value

Returns the fitted values for the responses if type is response, or the fitted values for the correlations of the which.coefth functional covariate with the response, if type is correlation.
### funeigen

*Perform eigenfunction decomposition on functional covariate*

---

## Description

A function to do the eigenfunction decomposition as part of a penalized functional regression as in Goldsmith et al. (2011)

## Usage

```r
funeigen(id, time, x, num.bins = 35, preferred.num.eigenfunctions = 30)
```

## Arguments

- **id**: A vector of subject ID's.
- **time**: A vector of measurement times.
- **x**: A single functional predictor represented as a vector or a one-column matrix.
- **num.bins**: The number of knots used in the spline basis for the beta function. The default is based on the Goldsmith et al. (2011) sample code.
- **preferred.num.eigenfunctions**: The number of eigenfunctions to use in approximating the covariance function of `x` (see Goldsmith et al., 2011)

## Note

The algorithm for this function follows that of "sparse_simulation.R", which was written on Nov. 13, 2009, by Jeff Goldsmith; Goldsmith noted that he used some code from Chongzhi Di for the part about handling sparsity. "sparse_simulation.R" was part of the supplementary material for Goldsmith, Bobb, Crainiceanu, Caffo, and Reich (2011). The sample code can be found at [http://www.jeffgoldsmith.com/Downloads/PFR_Code.zip](http://www.jeffgoldsmith.com/Downloads/PFR_Code.zip). The `num.bins` parameter corresponds to `N.fit` in Goldsmith et al, `sparse_simulation.R` and `preferred.num.eigenfunctions` corresponds to `Kz` in Goldsmith et al.

## References


## See Also

- `fitted.funeigen`
- `plot.funeigen`
funreg

*Perform penalized functional regression*

**Description**

Performs a penalized functional regression as in Goldsmith et al. (2012) on irregularly measured data such as that found in ecological momentary assessment (see Walls & Schafer, 2006; Shiffman, Stone, & Hufford, 2008).

**Usage**

```r
funreg(id, response, time, x, basis.method = 1, deg = 2, deg.penalty = 2,
family = gaussian, other.covariates = NULL, num.bins = 35,
preferred.num.eigenfunctions = 30, preferred.num.knots.for.beta = 35,
se.method = 1, smoothing.method = 1, times.for.fit.grid = NULL)
```

**Arguments**

- `id` An integer or string uniquely identifying the subject to which each observation belongs.
- `response` The response, as a vector, one for each subject.
- `time` The time of observation, as a vector, one for each observation (i.e., each assessment on each person).
- `x` The functional predictor(s), as a matrix, one row for each observation (i.e., for each assessment on each person).
- `basis.method` An integer, either 1 or 2, describing how the beta function should be internally modeled. A value of 1 indicates that a truncated power spline basis should be used, and a value of 2 indicates that a B-spline basis should be used.
- `deg` An integer, either 1, 2, or 3, describing how complicated the behavior of the beta function between knots may be. 1, 2, or 3 represent linear, quadratic or cubic function between knots.
- `deg.penalty` Only relevant for B-splines. The difference order used to weight the smoothing penalty (see Eilers and Marx, 1996).
- `family` The response distribution. For example, this is `family=gaussian` for normal linear models, `family=binomial` for logistic regression models, or `family=poisson` for count models. See the `gam` documentation in the mgcv package, or use `help(family)` for details on `family` objects.
- `other.covariates` Subject-level (time-invariant) covariates, if any, as a matrix, one column per covariate. The default, `NULL`, means that no subject-level covariates will be included in the model.
- `num.bins` The number of knots used in the spline basis for the beta function. The default is based on the Goldsmith et al. (2011) sample code.
funreg

preferred.num.eigenfunctions
The number of eigenfunctions to use in approximating the covariance function of x (see Goldsmith et al., 2011)

preferred.num.knots.for.beta
number of knots to use in the spline estimation. The default is based on the Goldsmith et al (2011) sample code.

se.method
An integer, either 1 or 2, describing how the standard errors should be calculated. A value of 1 means that the uncertainty related to selecting the smoothing parameter is ignored. Option 2 means that a Bayesian approach is used to try to take this uncertainty into account (see the documentation for Wood’s mgcv package).

smoothing.method
An integer, either 1 or 2, describing how the weight of the smoothing penalty should be determined. Option 1 means that the smoothing weight should be estimated using an approach similar to restricted maximum likelihood, and Option 2 means an approach similar to generalized cross-validation. Option 1 is strongly recommended (based both on our experience and on remarks in the documentation for the gam function in the mgcv package).

times.for.fit.grid
Points at which to calculate the estimated beta function. The default, NULL, means that the code will choose these times automatically.

Value
An object of type funreg. This object can be examined using summary, print, or fitted.

Note
This function mostly follows code by Jeff Goldsmith and co-workers: the sample code from Goldsmith et al (2011), and the "pfr" function in the "refund" R package. However, this code is adapted here to allow idiosyncratic measurement times and unequal numbers of observations per subject to be handled easily, and also allows the use of a different estimation method. Also follows some sample code for penalized B-splines from Eilers and Marx (1996) in implementing B-splines. As the pfr function in refund also does, the function calls the gam function in the mgcv package (Wood 2011) to do much of the internal calculations.

In the example below, to fit a more complicated model, replace x=SampleFunregData$x1 with x=cbind(SampleFunregData$x1, SampleFunregData$x2),other.covariates=cbind(SampleFunregData$s1, SampleFunregData$s2,...). This model will take longer to run, perhaps 10 or 20 seconds. Then try plot(complex.model).

References
The sample code can be found at www.jeffgoldsmith.com/Downloads/PFR_Code.zip; in writing parts of this function I especially followed "PFR_Example.R", written on Jan. 15 2010, by Jeff Goldsmith.


See Also

fitted.funreg, link{plot.funreg}, print.funreg, link{summary.funreg}

Examples

simple.model <- funreg(id=SampleFunregData$id, response=SampleFunregData$y, time=SampleFunregData$time, x=SampleFunregData$x1, family=binomial); print(simple.model); par(mfrow=c(2,2)); plot(x=simple.model$model.for.x[[1]]$bin,midpoints, y=simple.model$model.for.x[[1]]$mu.x.by.bin, xlab="Time t",ylab="X(t)",main="Smoothed mean x values"); # The smoothed average value of the predictor function x(t) at different times t. # The "[[1]]" after model.for.x is there because model.for.x is a list with one entry. # This is because more than one functional covariate is allowed. plot(simple.model,type="correlations"); # The marginal correlation of x(t) with y at different times t. # It appears that earlier time points are more strongly related to y. plot(simple.model,type="coefficients"); # The functional regression coefficient of y on x(t). # It also appears that earlier time points are more strongly related to y. plot(simple.model$subject.info$response, simple.model$subject.info$fitted, main="Predictive Performance", xlab="True Y", ylab="Fitted Y");
funreg.permutation

Do a permutation test for functional regression

Description

Performs a permutation F test (Ramsay, Hooker, and Graves, 2009, p. 145) for the significance of a functional covariate, and a permutation likelihood ratio test. The permutation test function currently doesn’t allow models with multiple functional covariates, but subject-level covariates are allowed.

Usage

funreg.permutation(object, num.permute = 500, seed = NULL)

Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>object</td>
<td>An object of class funreg</td>
</tr>
<tr>
<td>num.permute</td>
<td>The number of permutations to use. Ramsay, Hooker and Graves (2009) recommended “several hundred” (p. 145), but for a quicker initial look it might suffice to use 100.</td>
</tr>
<tr>
<td>seed</td>
<td>An optional random number seed.</td>
</tr>
</tbody>
</table>

Value

Returns a list with several components. First, pvalue.F is the p-value for the F test. Second, conf.int.for.pvalue.F is the confidence interval for estimating the p-value that would be obtained from the dataset as num.permute approached infinity. The idea of a confidence interval for a p-value is explained further by Sen (2013), with a STATA example. See "Permutation Tests" by Saunak Sen (2013) at http://www.epibiostat.ucsf.edu/biostat/sen/statgen/permutation.html. Third, orig.F is the F statistic calculated on the original dataset. Last, permuted.F is the vector of F statistics calculated on each of the random permuted datasets. Also included are pvalue.LR, conf.int.for.pvalue.LR, orig.LR, permuted.LR for the permutation test with a likelihood ratio statistic. A more conservative alternative formula for the p-value is used in pvalue.F.better and pvalue.LR.better. It is not obvious whether to define the p-value as the proportion of permuted datasets with statistics less than or equal to the original, or simply less than the original. This should usually not matter, as a tie is not likely. We made the arbitrary decision to use the former here because it was presented in this way in the Wikipedia article for permutation tests. The conservative alternative formula is the number of less extreme permuted datasets plus one, over the total number of datasets plus one. Adding one to the numerator and denominator is suggested by some authors, partly in order to prevent a nonsensical zero p-value (Onghena & May, 1995; Phipson, Belinda & Smyth, 2010).

References

Generate data for some demonstration examples

Description

Simulates a dataset with two functional covariates, four subject-level scalar covariates, and a binary outcome.

Usage

```r
generate.data.for.demonstration(nsub = 400, b0.true = -5, b1.true = 0,
  b2.true = +1, b3.true = -1, b4.true = +1, nob = 500,
  observe.rate = 0.1)
```

Arguments

- `nsub`: The number of subjects in the simulated dataset.
- `b0.true`: The true value of the intercept.
- `b1.true`: The true value of the first covariate.
- `b2.true`: The true value of the second covariate.
- `b3.true`: The true value of the third covariate.
- `b4.true`: The true value of the fourth covariate.
- `nobs`: The total number of possible observation times.
- `observe.rate`: The average proportion of those possible times at which any given subject is observed.

Value

Returns a data.frame representing `nobs` measurements for each subject. The rows of this data.frame tell the values of two time-varying covariates on a dense grid of `nobs` observation times. It also contains an id variable, four subject-level covariates (s1, ..., s4) and one subject-level response (y), which are replicated for each observation. For each observation, there is also its observation time, there are both the smooth latent value of the covariates (`true.x1` and `true.x2`) and versions observed with error (`x1` and `x2`), and there are also the local values of the functional regression coefficients (`true.betafn1` and `true.betafn2`). Lastly, each row has a random value for `include.in.subsample`, telling whether it should be considered as an observed data point (versus an unobserved moment in the simulated subject’s life). `include.in.subsample` is simply generated as a Bernoulli random variable with success probability `observe.rate`. 

---


make.funreg.basis

Note

\texttt{nobs} is the number of simulated data rows per simulated subject. It should be selected to be large because \texttt{x} covariates are conceptually supposed to be smooth functions of time. However, in the simulated data analyses we actually only use a small random subset of the generated time points, because this is more realistic for many behavioral and medical science datasets. Thus, the number of possible observation times per subject is \texttt{nobs}, and the mean number of actual observation times per subject is \texttt{nobs} times \texttt{observe.rate}. This smaller 'observed' dataset can be obtained by deleting from the dataset those observations having \texttt{include.in.subsample}==\texttt{FALSE}.

\begin{verbatim}
make.funreg.basis
\end{verbatim}

\textit{Make basis for functional regression (for internal use by other package functions)}

\textbf{Description}

This is a function for internal use (i.e., a user will not need to call it directly for usual data analysis tasks). Recall that functional coefficients are estimated as a linear combination of basis functions, thus changing a nonparametric into a parametric estimation problem. This function constructs the matrix of basis function values for doing a functional regression.

\textbf{Usage}

\begin{verbatim}
make.funreg.basis(basis.type, deg, num.knots, times)
\end{verbatim}

\textbf{Arguments}

- \texttt{basis.type} is a character string, either \texttt{TruncatedPower} or \texttt{BSpline}. This tells whether the basis functions should be calculated as B-splines (see Eilers and Marx, 1996) or as truncated power splines (see Ruppert, Wand, and Carroll, 2003).
- \texttt{deg} is the degree of the basis functions (roughly, their amount of complexity) and should generally be 1, 2, or 3.
- \texttt{num.knots} is the number of knots in the basis; the higher this is, the more flexible the estimated function will be. If it is too low, the estimated function may be too simple (i.e., biased towards being too smooth). If it is too high, the function may be hard to interpret.
- \texttt{times} is the vector of measurement times (more technically, real-valued index values for the functional covariate) at which the basis functions should be evaluated.

\textbf{Value}

Returns a list with two components. The first, \texttt{interior.knot.locations}, tells the selected locations on the time axis for each interior knot. The second, \texttt{basis.for.betafn}, is a matrix with one row for each time value in the input vector \texttt{times} and one column for each basis function. It represents the values of the basis functions themselves.
References


marginal.cor

Calculate marginal correlations with response

Description

Calculates marginal correlations between a functional covariate and a scalar response.

Usage

marginal.cor(object, id = NULL, response = NULL, alpha = 0.05)

Arguments

object An object of type funeigen or funreg. One or the other of these is needed in order to provide a smoothed reconstructed curves for the functional covariate for each subject.

id The vector of subject id’s. These tell which responses in response correspond to which curves in object.

response The vector of responses

alpha The alpha level for confidence intervals (one minus the two-sided coverage)

Value

Returns a list with one component for each functional covariate. Each such component contains the between-subjects correlations between the fitted smoothed latent values of the functional covariate, and the response variable. We call this a marginal correlation because it simply ignores the other functional covariates (rather than trying to adjust or control for them). Both the functional regression coefficient and the marginal correlation can be useful, although they have different substantive interpretations.
marginal.cor.funeigen  

Calculate marginal correlations with response, from a funeigen object

Description

A function for internal use. Its main job is to be called by MarginalCor, and do the technical work for calculating estimated marginal correlations. It uses R. A. Fisher's classic r-to-z transform to create confidence intervals for the correlations. This process is explained in easy-to-follow detail by David Shen and Zaizai Lu in a technical report.

Usage

marginal.cor.funeigen(object, id, response, alpha = 0.05)

Arguments

- **object**: An object of type funeigen.
- **id**: The vector of subject id's. These tell which responses in response correspond to which curves in object.
- **response**: The vector of responses
- **alpha**: The alpha level for confidence intervals (one minus the two-sided coverage)

Value

Returns a data.frame with four columns. The first, time, is the time index of the rows. That is, it is a grid of points t along the time axis and these points correspond to the rows. The next three are the lower bound, best estimate, and upper bound, of the correlation between the smoothed value of the covariate x(t) and the response y at each of the time points t. We refer to the correlation function estimated here as marginal because it ignores any other functional covariates (rather than trying to adjust or control for them).

Note

The confidence intervals are simply based on Fisher's r-to-z transform and do not take into account the uncertainty in estimating the smoothed value of x(t).

References

num.functional.covs.in.model

Count the functional covariates in a model (for internal use by other package functions)

Description

A very simple function, mainly for internal use by package code, to count the number of functional covariates in an object of class funreg.

Usage

num.functional.covs.in.model(object)

Arguments

object An object of class funreg, representing a fitted penalized functional regression with one or more functional covariates.

Value

The number of functional covariates as an integer.

plot.funeigen

plot method for funeigen object

Description

Creates a visual representation of some of the information in an object of class funeigen (i.e., in an eigenfunction decomposition of a functional variable). Several kinds of plots are available.

Usage

## S3 method for class 'funeigen'
plot(x, type = "correlation", how.many = NULL, xlab = "", ylab = "", ...)  

Arguments

x An object of class funeigen

type A character string telling the kind of information to include in the plot. It may be functions, eigenfunctions, eigenvalues, mean, covariance, or correlation.

how.many How many fitted curves to show (in a plot of fitted curves; the default is all of them), or how many estimated eigenfunctions to show (in a plot of eigenfunctions; the default is all of them)
plot.funreg

xlab Label for the x axis of the plot.
ylab Label for the y axis of the plot.
... Other optional arguments to be passed on to the plot function.

plot.funreg  plot method for funreg object

Description
Plots information from an object of class funreg.

Usage

## S3 method for class 'funreg'
plot(x, frames = FALSE, type = "coefficients", ...)

Arguments

x An object of class funreg, representing a fitted functional regression model.
frames If there are multiple functional covariates, this tells whether or not the plot for
each covariate should all be drawn together as different panels on the same fig-
ure.
type A string telling what kind of plot to produce. One can specify coefficients,
which means that the functional coefficient for each functional covariate will be
plotted as a function of time; or one can specify
correlations, which means that the correlation of the covariate (at each given time), with the
scalar outcome (presumably taken at a single time) will be plotted instead.

... Other optional arguments to be passed on to the plot function.

print.funreg  print method for funreg object

Description
Prints information from an object of class funreg.

Usage

## S3 method for class 'funreg'
print(x, digits = 4, show.fits = FALSE, ...)

print.funreg  print method for funreg object

Description
Prints information from an object of class funreg.

Usage

## S3 method for class 'funreg'
print(x, digits = 4, show.fits = FALSE, ...)
Arguments

x          Object of class funreg.
digits     Number of digits past the decimal place to show when printing quantities.
show.fits  Whether to also print a table of fitted values for the functional coefficients along a grid of times.
...        Any other optional arguments to be passed to the default print function.

Description

For internal use by package functions. Not intended to be directly called by the data analyst. This function repeats the analysis for an object of class funreg, with the same settings but with possibly different data. This is convenient in doing resampling techniques like bootstrapping or permutation testing.

Usage

redo.funreg(object, id, response, time, other.covariates, x)

Arguments

object     A funreg object.
id         The new values for id (see the funreg function documentation)
response   The new values for response
time       The new values for time
other.covariates The new values for other.covariates (which may be NULL)
x          The new values for the functional covariate.

Value

The funreg object for the new fitted model.
SampleFunregData

**Sample dataset for funreg**

---

**Description**

A data frame generated using the following code:

```r
set.seed(123); SampleFunregData <- generate.data.for.demonstration()
```

**Format**

A data frame for a simulated longitudinal study, in "tall" rather than "wide" format (multiple rows per individual, one for each measurement time) with 8109 rows and 13 columns.

- **id**: Integer uniquely identifying the subject to whom this data row pertains.
- **s1, s2, s3, s4**: Four subject-level (time-invariant) covariates.
- **y**: A response, coded as 0 or 1, which is to be modeled using a functional regression. It is also subject-level (i.e., either time-invariant or measured only once). However, like s1 through s4, its value is repeated for each row of data for a subject.
- **time**: The time variable, arbitrarily chosen to range from a low of 0 to a high of 10, which identifies when this row’s observations are taken.
- **true.x1, true.x2**: The unknown smooth expected values of two time-varying variables which can be treated as functional covariates. They vary by subject and time and are therefore different in each row.
- **true.betafn1, true.betafn2**: The unknown true functional regression coefficient function used to generate y from the two time-varying predictors. The latter is always zero because x2 is unrelated to y.
- **x1, x2**: The observed values of the two functional regression predictors, as measured for a given time on a given subject.

---

**summary.funreg**

**summary method for funreg object**

---

**Description**

Returns summary information on a funreg object.

**Usage**

```r
## S3 method for class 'funreg'
summary(object, digits = 4, silent = FALSE, ...)
```
Arguments

- **object**: An object of class `funreg`
- **digits**: The number of digits past the decimal place to use when printing numbers
- **silent**: If TRUE, indicates that the summary should be returned as a list object but not printed to the screen.
- **...**: Any other optional arguments that may be passed from other methods (but currently ignored by this one).

Value

Returns a list with four components. First, `call.info` summarizes the inputs that were sent into the `funreg` function. Second, `intercept.estimate.uncentered` gives the estimated functional coefficient for the intercept in the functional regression model. Third, `functional.covariates.table` provides estimated values for the functional coefficients at each of a grid of time points. Fourth, `subject.level.covariates.table` provides estimated values for subject-level covariates if any are in the model.
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