Package ‘sBIC’

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Description Computes the sBIC for various singular model collections including:
               binomial mixtures, factor analysis models, Gaussian mixtures,
               latent forests, latent class analyses, and reduced rank regressions.
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sBIC-package

sBIC-package

sBIC package documentation.

Description

Computes the sBIC for various model collections including:

- Binomial mixtures
- Factor analyses
- Gaussian mixtures
- Latent forests
- Latent class analyses
- Reduced rank regressions

The primary functionality of this package can be accessed through the sBIC function.

BinomialMixtures

Construct a poset of binomial mixture models.

Description

Creates an object representing a collection of binomial mixture models. There is one model for each fixed number of components from 1 to some specified maximum. In particular each model is identified by a single number specifying the number of components in the model. Models are naturally ordered by inclusion so that, for example, a model with 2 components comes before a model with 3 or more components.

Usage

BinomialMixtures(maxNumComponents = 1, phi = "default")

Arguments

maxNumComponents

the maximum number of components allowed in a model, will create a hierarchy of all models with less than or equal to this number.

phi

parameter controlling the strength of the sBIC penalty.

Value

An object representing the collection.
**emMain**

_EM-algorithm for latent forests._

**Description**

Uses the EM-algorithm (with multiple random restarts) to compute an approximate maximum likelihood estimate for a given latent forest model.

**Usage**

```r
emMain(this, model, starts, maxIter, tol)
```

## S3 method for class 'LatentForests'

```r
eemMain(this, model, starts=5, maxIter=1000, tol=1e-4)
```

**Arguments**

- `this` the LatentForests object.
- `model` the model for which to compute the approximate MLE.
- `starts` the number of random restarts.
- `maxIter` the maximum number of iterations to complete in the algorithm.
- `tol` the tolerance to use a convergence criterion.

**emSteps**

_One EM-iteration._

**Description**

A private method that performs a single iteration of the EM-algorithm, this is a helper function for `emMain` method.

**Usage**

```r
emSteps(this, support, S)
```

## S3 method for class 'LatentForests'

```r
eSteps(this, support, S)
```

**Arguments**

- `this` the LatentForests object.
- `support` the support of the model.
- `S` the current covariance matrix.
FactorAnalyses

Construct a poset of factor analysis models.

Description

Creates an object representing a collection of factor analysis models. There is one model for each fixed number of factors from 0 to some specified maximum number of factors. Each model is identified by a single number, in particular the model with n factors is associated with the model numbered \( n + 1 \), this is because we allow a model with 0 factors and would like all models to be numbered with strictly positive integers for consistency. Models are naturally ordered by inclusion so that, for example, a model with 2 factors comes before a model with 3 or more factors.

Usage

```r
FactorAnalyses(numCovariates = 1L, maxNumFactors = 0)
```

Arguments

- `numCovariates`: the number of covariates in all of the models.
- `maxNumFactors`: the maximum number of factors allowed in a model, will create a hierarchy of all models with less than or equal to this number.

Value

An object representing the collection.

GaussianMixtures

Construct a poset of gaussian mixture models.

Description

Creates an object representing a collection of gaussian mixture models. There is one model for each fixed number of components from 1 to some specified maximum. In particular each model is identified by a single number specifying the number of components in the model. Models are naturally ordered by inclusion so that, for example, a model with 2 components comes before a model with 3 or more components.

Usage

```r
GaussianMixtures(maxNumComponents = 1, dim = 1,
                 phi = "default", restarts = 50)
```
getAllEdges

Arguments

maxNumComponents
the maximum number of gaussian components to consider in a mixture.

dim
the ambient dimension in which the gaussian mixtures reside. Default is 1, corresponding to gaussian mixtures on the real line.

phi
parameter controlling the strength of the sBIC penalty.

restarts
the number of random restarts to perform when computing the MLE.

Value
An object representing the collection.

generateAllBinaryTrees

Generate all non-isomorphic binary trees.

Description
Generates all non-isomorphic binary trees with a given number of leaves where leaves are considered labeled and inner nodes are unlabeled. Takes as argument the number of leaves for which to produce the binary trees and returns a list of (n-1)x2 matrices where each row corresponds to a edge in the tree. These edge matrices will be in 'directed order,' i.e. will be so that if they are considered to be directed edges then the resulting graph will have exactly one source.

Usage
generateAllBinaryTrees(numLeaves)

Arguments

numLeaves
the number of leaves

getAllEdges

Edges representing the largest model.

Description
When creating the LatentForests object a set of edges representing the largest model is required. This function returns those edges as a matrix. This matrix will have edges in the same order but may have flipped which node comes first in any particular edge. That is if edge (1,4) was the 5th edge then it will remain the 5th edge but may now be of the form (4,1).
**getCovMat**

**Usage**

```r
getAllEdges(this, model)

## S3 method for class 'LatentForests'
getAllEdges(this, model)
```

**Arguments**

- `this`: the LatentForests object.
- `model`: the model number.

**Description**

Creates a covariance matrix for the latent forest model where edge correlations are given. Here edge correlations are given as a vector and correspond (in order) to the edges returned by `this$getAllEdges()`.

**getCovMat**

Create a covariance matrix.

**Usage**

```r
getcovmat(this, edgeCorrelations)

## S3 method for class 'LatentForests'
getcovmat(this, edgeCorrelations)
```

**Arguments**

- `this`: the LatentForests object.
- `edgeCorrelations`: the edge correlations in a numeric vector.

**Description**

If data has been set for the object using the `setData()` function then will return that data, otherwise will throw an error.

**getData**

Return the set data.
Usage

getData(this)

## S3 method for class 'BinomialMixtures'
getData(this)

## S3 method for class 'FactorAnalyses'
getData(this)

## S3 method for class 'GaussianMixtures'
getData(this)

## S3 method for class 'LCAs'
getData(this)

## S3 method for class 'LatentForests'
getData(this)

## S3 method for class 'ReducedRankRegressions'
getData(this)

Arguments

this the object from which to get the data.

getDimension Model dimension.

Description

Computes the dimension of a model in the model poset.

Usage

getDimension(this, model)

## S3 method for class 'BinomialMixtures'
getDimension(this, model)

## S3 method for class 'FactorAnalyses'
getDimension(this, model)

## S3 method for class 'GaussianMixtures'
getDimension(this, model)

## S3 method for class 'LCAs'
getDimension(this, model)

## S3 method for class 'LatentForests'
getDimension(this, model)

## S3 method for class 'ReducedRankRegressions'
getDimension(this, model)
### getNumFactorsForModel

**Number of factors for a model.**

#### Description

Given a model number returns the number of factors in that model.

#### Usage

```r
getNumFactorsForModel(this, model)
```

```r
## S3 method for class 'FactorAnalyses'
getNumFactorsForModel(this, model)
```

### getDescription

**Get model with the given support.**

#### Arguments

- `this`: the object representing the model poset.
- `model`: the model for which the dimension should be computed.

```r
getModelWithSupport
```

#### Description

Returns the model number corresponding to a given 0-1 vector representing the support of the model. This support should corresponds to the edges returned by `this$getAllEdges()`.

#### Usage

```r
getModelWithSupport(this, support)
```

```r
## S3 method for class 'LatentForests'
getModelWithSupport(this, support)
```

```r
## S3 method for class 'ReducedRankRegressions'
getModelWithSupport(this, support)
```
### getNumModels

**Arguments**

- `this`: the FactorAnalyses object.
- `model`: the model number.

**Description**

Get number of leaves.

**Usage**

```
getNumLeaves(this)
```

```
## S3 method for class 'LatentForests'
getNumLeaves(this)
```

**Arguments**

- `this`: the LatentForests object.

**Description**

Number of models.

**Usage**

```
getNumModels(this)
```

```
## S3 method for class 'BinomialMixtures'
getNumModels(this)
```

```
## S3 method for class 'FactorAnalyses'
getNumModels(this)
```

```
## S3 method for class 'GaussianMixtures'
getNumModels(this)
```

```
## S3 method for class 'LCAs'
getNumModels(this)
```

---
getNumSamples

```r
## S3 method for class 'LatentForests'
getNumModels(this)
```

```r
## S3 method for class 'ReducedRankRegressions'
getNumModels(this)
```

**Arguments**

- `this` the model poset object.

---

### Description

If data has been set using the `setData` method then returns the number of samples in the data. Otherwise throws an error.

**Usage**

```r
getNumSamples(this)
```

```r
## S3 method for class 'BinomialMixtures'
getNumSamples(this)
```

```r
## S3 method for class 'FactorAnalyses'
getNumSamples(this)
```

```r
## S3 method for class 'GaussianMixtures'
getNumSamples(this)
```

```r
## S3 method for class 'LCAs'
getNumSamples(this)
```

```r
## S3 method for class 'LatentForests'
getNumSamples(this)
```

```r
## S3 method for class 'ReducedRankRegressions'
getNumSamples(this)
```

**Arguments**

- `this` the object from which to get the number of samples.
getNumVertices  

*Maximum number of vertices.*

**Description**

A private method for LatentForests that computes the number of vertices a tree with this `getNumLeaves()` number of leaves has.

**Usage**

`getNumVertices(this)`

`## S3 method for class 'LatentForests'
getNumVertices(this)`

**Arguments**

- **this**: the LatentForests object.

---

getPhi  

*Get the phi parameter.*

**Description**

Gets the phi parameter controlling the strength of the sBIC penalty.

**Usage**

`getPhi(this, phi)`

`## S3 method for class 'MixtureModels'
getPhi(this, phi)`

**Arguments**

- **this**: the MixtureModels object.
- **phi**: the new phi value.
getPrior

The prior on the models.

Description

Returns the unnormalized prior on the collection.

Usage

getPrior(this)

## S3 method for class 'BinomialMixtures'
getPrior(this)

## S3 method for class 'FactorAnalyses'
getPrior(this)

## S3 method for class 'GaussianMixtures'
getPrior(this)

## S3 method for class 'LCAs'
getPrior(this)

## S3 method for class 'LatentForests'
getPrior(this)

## S3 method for class 'ReducedRankRegressions'
getPrior(this)

Arguments

this the model poset object.

getSamplingCovMat Sampling covariance matrix.

Description

Returns the sampling covariance matrix for the data set with setData().

Usage

getSamplingCovMat(this)

## S3 method for class 'LatentForests'
getSamplingCovMat(this)
getTopOrder

Arguments
this 
the LatentForests object.

getSupport
Get support for a given model.

Description
Given a model number returns the support of the model. Let E by the matrix of edges returned by 
this$getAllEdges(), the support is represented by a 0-1 vector v where the ith entry of v is 1 if the 
ith edge in E is in the model and is 0 otherwise.

Usage
getSupport(this, model)

## S3 method for class 'LatentForests'
getSupport(this, model)

Arguments
this 
the LatentForests object.
model 
the model number.

getTopOrder
Topological ordering of models.

Description
Returns a topological ordering of models in the collection.

Usage
getTopOrder(this)

## S3 method for class 'BinomialMixtures'
getTopOrder(this)

## S3 method for class 'FactorAnalyses'
getTopOrder(this)

## S3 method for class 'GaussianMixtures'
getTopOrder(this)

## S3 method for class 'LCAs'
LatentForests

getTopOrder(this)

## S3 method for class 'LatentForests'
getTopOrder(this)

## S3 method for class 'ReducedRankRegressions'
getTopOrder(this)

### Arguments

- **this**: the model poset object.

---

LatentForests: Construct a poset of gaussian latent forest models.

### Description

For a fixed binary forest where all leaves represent observed variables this function creates an object representing all gaussian latent forest models that are submodels of the given model. All models are enumerated from 1 to the total number of subforests, see the method `getSupport.LatentForests` for details on how to determine which model a particular model number corresponds to. Models are naturally ordered by inclusion so that, for example, the forest that has no edges is less than all other models.

### Usage

LatentForests(numLeaves = 0, E = matrix(numeric(0), ncol = 2))

### Arguments

- **numLeaves**: the number of observed variables (these are the leaves of the model)
- **E**: a 2xm matrix of edges corresponding to the edges of the 'super forest' f for which we compute all subforests. f should have nodes 1:numLeaves as leaves of the forest with no internal nodes as leaves.

### Value

An object representing the collection.
LCAs

Construct a poset of latent class analysis models.

Description

Creates an object representing a collection of latent class analysis models. There is one model for each fixed number of latent classes from 1 to some specified maximum. In particular each model is identified by a single number specifying the number of latent classes in the model. Models are naturally ordered by inclusion so that, for example, a model with 2 latent classes comes before a model with 3 or more latent classes.

Usage

LCAs(maxNumClasses = 1L, numVariables = 2L, numStatesForVariables = 2L, phi = "default")

Arguments

maxNumClasses  the number of classes in the largest LCA model to considered.
numVariables   the number of observed variables.
numStatesForVariables  the number of states for each observed variable, at the moment these must all be equal.
phi            parameter controlling the strength of the sBIC penalty.

Value

An object representing the collection.

learnCoef

Learning coefficient

Description

Computes the learning coefficient for a model with respect to one of the model’s submodels.

Usage

learnCoef(this, superModel, subModel)

# S3 method for class 'MixtureModels'
learnCoef(this, superModel, subModel)

# S3 method for class 'FactorAnalyses'
learnCoef(this, superModel, subModel)
## Description

A private method that returns the log-likelihood of the data set with setData() under a multivariate gaussian model with a given covariance matrix and assumed 0 means.

### Usage

```r
logLike(this, covMat)
```

### Arguments

- **this**: the LatentForests object.
- **covMat**: a covariance matrix.

## Description

Computes the maximum likelihood of a model in the model poset for the data set using the setData command.
Usage

logLikeMleHelper(this, model, ...)

## S3 method for class 'BinomialMixtures'
logLikeMleHelper(this, model, ...)

## S3 method for class 'FactorAnalyses'
logLikeMleHelper(this, model, starts = 1, ...)

## S3 method for class 'GaussianMixtures'
logLikeMleHelper(this, model, ...)

## S3 method for class 'LCAs'
logLikeMleHelper(this, model, ...)

## S3 method for class 'LatentForests'
logLikeMleHelper(this, model, ...)

## S3 method for class 'ReducedRankRegressions'
logLikeMleHelper(this, model, ...)

Arguments

this the object representing the model poset.
model the model for which the maximum likelihood should be computed.
... further parameters to be passed to methods
starts The number of starting values to be tried

---

Description

A private method that acts as a helper function for the logLikeMLE method in the ReducedRankRegressions class.

Usage

logLikeMleHelper(this, model)

## S3 method for class 'ReducedRankRegressions'
logLikeMleHelper(this, model)

Arguments

this the ReducedRankRegressions object.
model the model number.
MixtureModels

Linear collections of mixture models.

Description
An abstract class representing a collection of mixture models that are linearly ordered by the number of components in the mixture. This class should not be instantiated, just extended.

Usage
MixtureModels(phi = "default")

Arguments
phi parameter controlling the strength of the sBIC penalty.

Value
An object representing the collection.

See Also
GaussianMixtures, BinomialMixtures, LCAs

mle Maximum likelihood estimator.

Description
Computes the maximum likelihood estimator of the model parameters (for a given model in the collection) given the data set with setData.

Usage
mle(this, model)

## S3 method for class 'BinomialMixtures'
mle(this, model)

## S3 method for class 'FactorAnalyses'
mle(this, model)

## S3 method for class 'GaussianMixtures'
mle(this, model)

## S3 method for class 'LCAs'
parents

mle(this, model)

## S3 method for class 'LatentForests'
mle(this, model)

Arguments

* this: the object representing the model poset.
* model: the model for which the maximum likelihood should be computed.

### Description

Returns the immediate parents of a given model, i.e. those models M that are (in the poset ordering) less than the given model but for which there exists no other model M' such that M < M' < (given model).

### Usage

parents(this, model)

## S3 method for class 'MixtureModels'
parents(this, model)

## S3 method for class 'FactorAnalyses'
parents(this, model)

## S3 method for class 'LatentForests'
parents(this, model)

## S3 method for class 'ReducedRankRegressions'
parents(this, model)

Arguments

* this: the object representing the model poset.
* model: the model for which the parents should be found.
Construct a poset of reduced rank regression models.

Description

Creates an object representing a collection of reduced rank regression models. There is one model for each fixed rank from 1 to some specified maximum. In particular each model is identified by a single number specifying the rank of the regression matrix in the model. Models are naturally ordered by inclusion so that, for example, a model with 2 rank 2 comes before before a model with rank 3 or greater.

Usage

ReducedRankRegressions(numResponses, numCovariates, maxRank)

Arguments

numResponses the number of response variables.
numCovariates the number of covariates.
maxRank the largest rank model to be included in the collection.

Value

An object representing the collection.

sBIC Compute the sBIC.

Description

Computes the sBIC for a given collection of models.

Usage

sBIC(X, mod)

Arguments

X the data for which the maximum likelihood estimates will be computed for the given collection of models. To see how this data should be formatted check the documentation for setData.YourModelName (e.g. setData.LCAs). If X is NULL then it is assumed that data for the model has already been set, this can be useful if you want to compute the sBIC with the same model and data several times (perhaps after changing some parameter of the model) without having to reset the data and thus recompute maximum log-likelihoods.
an object representing a poset of models of the same type, e.g. a collection of binomial mixture models. The currently implemented models include:

- Binomial mixtures, see `BinomialMixtures`.
- Factor analysis, see `FactorAnalyses`.
- Latent class analysis, see `LCAs`.
- Latent gaussian forests, see `LatentForests`.
- Reduced rank regression, see `ReducedRankRegressions`.
- 1-dimensional gaussian mixtures, see `GaussianMixtures`.

Value

A named list containing the components

- `logLike` - the computed MLE log-likelihoods for each model.
- `sBIC` - the sBIC score for each model.
- `BIC` - the usual BIC score for each model.
- `modelPoset` - the input model poset `mod`.

**setData**

*Set data for a model poset.*

**Description**

Sets the data to be used by a poset of models when computing MLEs.

**Usage**

```
setData(this, data)
```

**Arguments**

- `this` - the model poset object.
- `data` - the data to be set.
**setData.BinomialMixtures**

*Set data for the binomial mixture models.*

**Description**

Sets the data to be used by the binomial mixture models when computing MLEs.

**Usage**

```r
## S3 method for class 'BinomialMixtures'
setData(this, data)
```

**Arguments**

- `this`: the BinomialMixtures object.
- `data`: the data to be set, should be a numeric vector of non-negative integers.

---

**setData.FactorAnalyses**

*Set data for the factor analysis models.*

**Description**

Sets the data to be used by the factor analysis models when computing MLEs.

**Usage**

```r
## S3 method for class 'FactorAnalyses'
setData(this, data)
```

**Arguments**

- `this`: the FactorAnalyses object.
- `data`: the data to be set, should matrix of observed responses.
### setData.GaussianMixtures

Set data for the gaussian mixture models.

**Description**

Sets the data to be used by the gaussian mixture models when computing MLEs.

**Usage**

```r
## S3 method for class 'GaussianMixtures'
setData(this, data)
```

**Arguments**

- `this`: the GaussianMixtures object.
- `data`: the data to be set, a matrix where each row corresponds to a single multivariate observation. If the corresponding GaussianMixtures object has ambient dimension 1, then data may be a numeric vector of observations.

### setData.LatentForests

Set data for the latent forest models.

**Description**

Sets the data to be used by the latent forest models models for computing MLEs.

**Usage**

```r
## S3 method for class 'LatentForests'
setData(this, data)
```

**Arguments**

- `this`: the LatentForests object.
- `data`: the data to be set, should matrix of observed values where each row corresponds to a single sample.
**setData.LCAs**  
*Set data for the LCA models.*

**Description**  
Sets the data to be used by the LCA models when computing MLEs.

**Usage**

```r
## S3 method for class 'LCAs'
setData(this, data)
```

**Arguments**

- `this`: the LCAs object.
- `data`: the data to be set, should be an integer valued matrix where each row represents a single sample from the observed variables.

**setData.ReducedRankRegressions**  
*Set data for the reduced rank regression models.*

**Description**  
Sets the data to be used by the reduced rank regression models when computing MLEs.

**Usage**

```r
## S3 method for class 'ReducedRankRegressions'
setData(this, data)
```

**Arguments**

- `this`: the ReducedRankRegressions object.
- `data`: the data to be set, should be a named list with two components:
  - `X`: matrix containing the values of covariates for each sample. Here each COLUMN represents a single sample from all of the covariates.
  - `Y`: matrix containing the values of the response variables for each sample. Again, each COLUMN is a single sample.
Description

Set the phi parameter in a mixture model object to a different value.

Usage

```r
setPhi(this, phi)
```

```
## S3 method for class 'MixtureModels'
setPhi(this, phi)
```

Arguments

- `this`: the MixtureModels object.
- `phi`: the new phi value.
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