Package 'pgraph'

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Type Package

Title Build Dependency Graphs using Projection

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Imports SAM, energy, glasso, glmnet, splines

Description Implements a general framework for creating dependency graphs using projection as introduced in Fan, Feng and Xia (2019)<arXiv:1501.01617>. Both lasso and sparse additive model projections are implemented. Both Pearson correlation and distance covariance options are available to generate the graph.

License GPL-2

LazyData TRUE

RoxygenNote 7.0.2

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NeedsCompilation no

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R topics documented:

greg *Regularized graphical model estimation*

Description

greg calculate the regularized graphical model estimation using lasso, scad and adaptive lasso penalties. It report the results in the form of roc results for each method.

Usage

```
greg(z, A, eps = 1e-15, rholist = NULL, gamma = 0.5, trace = FALSE)
```

Arguments

z	n * p dimensional matrix
A	p * p true graph
eps	a tolerence level for thresholding
rholist	a sequence of penalty parameters
gamma	the adaptive lasso penalty parameter
trace	whether to trace to estimation process.

Value

a list.

roc.lasso	roc results for lasso
roc.scad	roc results for scad
roc.alasso	roc results for adaptive lasso

See Also

pgraph, roc, projcov

Examples

```
set.seed(0)
p = 20;
n = 300;
tmp=runif(p-1,1,3)
s=c(0,cumsum(tmp));
s1=matrix(s,p,p)
cov.mat.true=exp(-abs(s1-t(s1)))
prec.mat.true=solve(cov.mat.true);
a=matrix(rnorm(p*n),n,p)
data.sa=a%*%chol(cov.mat.true);
true.graph = outer(1:p,1:p,f<-function(x,y){(abs(x-y)==1)})
greg.fit = greg(data.sa, true.graph)
```

```
auc.lasso = sum(diff(greg.fit$roc.lasso[,1])*greg.fit$roc.lasso[-1,2])
auc.alasso = sum(diff(greg.fit$roc.alasso[,1])*greg.fit$roc.alasso[-1,2])
auc.scad = sum(diff(greg.fit$roc.scad[,1])*greg.fit$roc.scad[-1,2])
auc.lasso
auc.alasso
auc.scad
```

---

pgraph *Calculate the Conditional Dependency Graph*

Description

pgraph calculate the conditional dependency graph (with/without external factors) via projection using lasso or sparse additive model.

Usage

```
pgraph(
  z,
  f = NULL,
  method = c("lasso", "sam", "ols"),
  cond = TRUE,
  R = 199,
  randSeed = 0,
  trace = FALSE
)
```

Arguments

z	n * p dimensional matrix
f	n * q factor matrix. Default = 'NULL'.
method	projection method. Default = 'lasso'.
cond	whether to create a conditional graph or unconditional graph. Default = TRUE. If cond = FALSE, f must be provided.
R	number of random permutations for the test.
randSeed	the random seed for the program. Default = 0.
trace	whether to trace to estimation process.

Value

a list to be used to calculate the ROC curve.

statmat.pearson	matrix with pearson correlation test
statmat.dcov	matrix with distance covariance test

See Also

greg, roc, projcov

Examples

```
library(splines)
set.seed(0)
p = 5;
n = 100;
tmp=runif(p-1,1,3)
s=c(0,cumsum(tmp));
s1=matrix(s,p,p)
cov.mat.true=exp(-abs(s1-t(s1)))
prec.mat.true=solve(cov.mat.true);
a=matrix(rnorm(p*n),n,p)
data.sa=a%*%chol(cov.mat.true);
true.graph = outer(1:p,1:p,f<-function(x,y){(abs(x-y)==1)})
methodlist = c('lasso','sam')
fit = vector(mode='list', length=2)
info = vector(mode='list', length=2)
auc = NULL
for(i in 1:2){
method = methodlist[i]
fit[[i]] = pgraph(data.sa, method = method)
info[[i]] = roc(fit[[i]]$statmat.pearson, true.graph)
auc[i] = sum(-diff(info[[i]][,1])*info[[i]][-1,2])
  cat(method, ': auc=', auc[i],'\n')
}
```

---

projcore *Calculate the Projected matrix given factors*

Description

projcore calculate the projected matrix given factors.

Usage

```
projcore(
  x,
  b,
  method = c("lasso", "sam", "ols"),
  one.SE = TRUE,
  refit = TRUE,
  randSeed = 0
)
```

Arguments

x	first vector
b	factor matrix
method	projection method. Default = 'lasso'.
one.SE	whether to use the 1se rule for glmnet. Default = TRUE.
refit	whether to refit the selected model. Default = TRUE.
randSeed	the random seed for the program. Default = 0.

Value

eps	the residual matrix after projection

See Also

greg, roc, pgraph

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projcov *Calculate the Projected Covariance of Two Vectors*

Description

projcov calculate the projected distance covariance of two vectors given common factors.

Usage

```
projcov(
  x,
  y,
  b,
  method = c("lasso", "sam", "ols"),
  one.SE = TRUE,
  refit = TRUE,
  R = 199,
  randSeed = 0,
  normalized = FALSE
)
```

Arguments

x	first vector
y	second vector
b	factor matrix
method	projection method. Default = 'lasso'.
one.SE	whether to use the 1se rule for glmnet. Default = TRUE.

refit	whether to refit the selected model. Default = TRUE.
R	number of random permutations for the test.
randSeed	the random seed for the program. Default = 0.
normalized	whether to normalized by S2. Default = FALSE.

Value

a list.

test.pearson	pearson correlection test statistic
test.dcov	distance covariance test statistic
xeps	residual of projection of x on b
yeps	residual of projection of y on b

See Also

greg, roc, pgraph

Examples

```
library(splines)
set.seed(0)
K = 3
n = 100
b = matrix(rnorm(K*n),n,K)
bx = 1:3
by = c(1,2,2)
x = b%*%bx+rnorm(n)
y = b%*%by+rnorm(n)
fit1 = projcov(x, y, b, method = 'lasso')
fit2 = projcov(x, y, b, method = 'sam')
```

---

roc *Compute the Projected Graph*

Description

roc calculate the fpr and tpr for the roc curve

Usage

```
roc(a, a0)
```

Arguments

a	p * p estimated graph
a0	p * p true graph

Value

a list.

`tpr`	tpr sequence
`fpr`	fpr sequence

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