Package: rSDR (via r-universe)

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Title Robust Sufficient Dimension Reduction

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Author Sheau-Chiann Chen [aut, cre] (ORCID: <https://orcid.org/0000-0002-5574-1434>), Shilin Zhao [aut], Hsin-Hsiung Bill Huang [aut] (ORCID: <https://orcid.org/0000-0001-7150-7229>)

Maintainer Sheau-Chiann Chen <sheau-chiann.chen.1@vumc.org>

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`optimal_alpha_boot` *The optimal alpha for rSDR via bootstrap resampling*

Description

Perform R bootstrap replications of the cost function in rSDR method and return the corresponding optimal alpha.

Usage

```
optimal_alpha_boot(alpha.v,X,Y,d,R,maxiter=1000,tol=1e-7)
```

Arguments

`alpha.v`	user-supplied alpha sequence. The default is alpha.v=c(0.3,0.4,0.5,0.6,0.7).
`X`	an $n \times p$ numeric matrix, where n is the number of observations and p is the number of variable.
`Y`	an $n \times k$ numeric response matrix, where $k(\geq 1)$ is the number of response variables.
`d`	the number of reduced dimension. The default is d=3.
`R`	the number of bootstrap replicates.
`maxiter`	maxiter is the maximum number of iterations allowed for the solver (a non-negative integer). See the Max_Iteration parameter in `get.solver.params` for details.
`tol`	tol is used to assess convergence, see the Tolerance parameter in `get.solver.params` for details.

Value

An object of class "optimal_alpha_boot" is returned. The returned value contains the following components:

opt.alpha value of alpha that gives minimum f_test.meam.

f_test.mean The mean of cost function by the alpha sequence - a vector of length length(alpha.v).

f_test.sd The standard deviation of cost function by the alpha sequence.

f_test An $R\times$ length(alpha.v) matrix. The cost value for each fold at a given alpha.

d The value of d as passed to optimal_alpha_boot.

R The value of R as passed to optimal_alpha_boot.

Examples

```
library(ManifoldOptim)
library(rSDR)
library(future)
library(future.apply)
utils::data("ionosphere", package = "fdm2id")
X<-as.matrix(ionosphere[,c(1:33)])
Y<-ifelse(ionosphere[,34]=='b',0,1)
Y<-matrix(Y,length(Y),1)
set.seed(2435)
# plan(multisession) will launch parallel workers running in the background
# to save running time. To shut down background workers launched this way, call
# plan(sequential)
# use all local cores except one
# future::plan(future::multisession, workers = future::availableCores() - 1)
# use 2 cores for parallel

future::plan("multisession", workers = 2)
opt_results<-optimal_alpha_boot(alpha.v=c(0.3,0.5,0.7),X=X,Y=Y,d=3,R=5)
opt_results
future::plan(sequential)
```

`optimal_alpha_cv` *The optimal alpha for rSDR via cross-validation*

Description

Performs k-folds cross-validation for rSDR method and returns the corresponding optimal alpha.

Usage

```
optimal_alpha_cv(alpha.v,X,Y,d,kfolds=10,maxiter=1000,tol=1e-7)
```

Arguments

`alpha.v`	user-supplied alpha sequence. The default is alpha.v=c(0.3,0.4,0.5,0.6,0.7).
`X`	an $n \times p$ numeric matrix, where n is the number of observations and p is the number of variable.
`Y`	an $n \times k$ numeric response matrix, where $k(\geq 1)$ is the number of response variables.
`d`	the number of reduced dimension. The default is d=3.
`kfolds`	the number of folds - default is 10.
`maxiter`	maxiter is the maximum number of iterations allowed for the solver (a non-negative integer). See the Max_Iteration parameter in `get.solver.params` for details.
`tol`	tol is used to assess convergence, see the Tolerance parameter in `get.solver.params` for details.

Value

An object of class "optimal_alpha_cv" is returned. The returned value contains the following components:

opt.alpha value of alpha that gives minimum f_test.meam.

f_test.mean The mean of cost value by the alpha sequence - a vector of length length(alpha.v).

f_test.sd The standard deviation of cost value by the alpha sequence - a vector of length length(alpha.v).

f_test A kfolds $\times$ length(alpha.v) matrix. The cost value for each fold at a given alpha.

d The value of d as passed to optimal_alpha_cv.

kfolds The value of kfolds as passed to optimal_alpha_cv.

Examples

```
library(ManifoldOptim)
library(rSDR)
library(future)
library(future.apply)
utils::data("ionosphere", package = "fdm2id")
X<-as.matrix(ionosphere[,c(1:33)])
Y<-ifelse(ionosphere[,34]=='b',0,1)
Y<-matrix(Y,length(Y),1)
set.seed(2435)
# plan(multisession) will launch parallel workers running in the background
# to save running time. To shut down background workers launched this way, call
# plan(sequential)
# use all local cores except one
# future::plan(future::multisession, workers = future::availableCores() - 1)
# use 2 cores for parallel

future::plan("multisession", workers = 2)
opt_results<-optimal_alpha_cv(alpha.v=c(0.3, 0.5, 0.7),X=X,Y=Y,d=3,kfolds=5)
opt_results
```

---

plot_alpha *Plot for the optimal alpha*

Description

Plot for the mean with the standard deviation of cost function and alpha

Usage

```
plot_alpha(opt_results)
```

Arguments

opt_results	opt_results is from either optimal_alpha_boot or optimal_alpha_cv

Value

No return value, showing the mean and standard deviation of cost function for each alpha value.

Examples

```
library(ManifoldOptim)
library(rSDR)
utils::data("ionosphere", package = "fdm2id")
X<-as.matrix(ionosphere[,c(1:33)])
Y<-ifelse(ionosphere[,34]=='b',0,1)
Y<-matrix(Y,length(Y),1)
set.seed(2435)
# plan(multisession) will launch parallel workers running in the background
# to save running time. To shut down background workers launched this way, call
# plan(sequential)
# use all local cores except one
# future::plan(future::multisession, workers = future::availableCores() - 1)
# use 2 cores for parallel

future::plan("multisession", workers = 2)
opt_results<-optimal_alpha_cv(alpha.v=c(0.3, 0.5, 0.7),X=X,Y=Y,d=3,kfolds=10)
plot_alpha(opt_results=opt_results)
```

---

plot_rSDR *Projected data plotting*

Description

Function for plotting of projected_data from rSDR results.

Usage

```
plot_rSDR(projected_data,Y,Y.name,colors=NULL)
```

Arguments

projected_data	projected data from rSDR results.
Y	an $n \times 1$ numeric matrix.
Y.name	label for y-axis
colors	Assign specific colors to each level of the response variable.

Value

No return value, visualizing reduced-dimensional data using 1D, 2D, or 3D projections. When the reduced dimension exceeds three, pairwise scatter plots are automatically generated.

Examples

```
library(ManifoldOptim)
library(rSDR)
utils::data("ionosphere", package = "fdm2id")
X<-as.matrix(ionosphere[,c(1:33)])
Y<-ifelse(ionosphere[,34]=='b',0,1)
Y<-matrix(Y,length(Y),1)
ionosphere$V35<-factor(ionosphere$V35,levels=c('b','g'),labels=c('Bad','Good'))
set.seed(2435)

sdr_result<-rSDR(X=X, Y=Y, d=3, alpha=0.3,maxiter=1000,tol=1e-7)
plot_rSDR(projected_data=sdr_result$projected_data,Y=ionosphere$V35,
Y.name='group',colors=c("#374E55FF", "#DF8F44FF"))
```

---

rSDR *Robust Sufficient Dimension Reduction*

Description

Robust Sufficient Dimension Reduction with alpha-Distance Covariance and Stiefel Manifold Learning for supervised dimension reduction.

Usage

```
rSDR(X, Y, d, alpha=0.5,maxiter=1000,tol=1e-7)
```

Arguments

X	an $n \times p$ numeric matrix, where n is the number of observations and p is the number of variable.
Y	an $n \times k$ numeric response matrix, where $k(\geq 1)$ is the number of response variables.
d	the number of reduced dimension.
alpha	this parameter represents the exponent applied to the Euclidean distance in the computation of distance covariance. When alpha=1, it corresponds to the classical distance covariance. When 0 < alpha < 1, it is a more robust version by reducing the influence of large values in the distance matrices.
maxiter	maxiter is the maximum number of iterations allowed for the solver (a non-negative integer). See the Max_Iteration parameter in `get.solver.params` for details.
tol	tol is used to assess convergence, see the Tolerance parameter in `get.solver.params` for details.

Value

The returned value is an object of class "rSDR", containing the following components:

projected_data an $n \times d$ matrix representing the projected data using the rSDR method.

beta a $p \times d$ matrix.Solve $\boldsymbol{\beta}$ by $\mathbf{C} = \Sigma_x^{1/2}\boldsymbol{\beta}$

C_value an optimal of C is obtained by maximizing the target function using ManifoldOptim method.

f_value The value of cost function f is defined as the negative of the target function.

References

Hsin-Hsiung Huang, Feng Yu & Teng Zhang (19 Feb 2024): Robust sufficient dimension reduction via alpha-distance covariance, Journal of Nonparametric Statistics, DOI:10.1080/10485252.2024.2313137

Examples

```
library(ManifoldOptim)
library(rSDR)
utils::data("ionosphere", package = "fdm2id")
X<-as.matrix(ionosphere[,c(1:33)])
Y<-ifelse(ionosphere[,34]=='b',0,1)
Y<-matrix(Y,length(Y),1)
set.seed(2435)

sdr_result<-rSDR(X=X, Y=Y, d=3, alpha=0.3,maxiter=1000,tol=1e-7)
```

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