Package 'PPCDT'

January 20, 2025

Type Package

Title An Optimal Subset Selection for Distributed Hypothesis Testing

Version 0.2.0

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Description In the era of big data, data redundancy and distributed characteristics present novel challenges to data analysis. This package introduces a method for estimating optimal subsets of redundant distributed data, based on PPCDT (Conjunction of Power and P-value in Distributed Settings). Leveraging PPC technology, this approach can efficiently extract valuable information from redundant distributed data and determine the optimal subset. Experimental results demonstrate that this method not only enhances data quality and utilization efficiency but also assesses its performance effectively. The philosophy of the package is described in Guo G. (2020) <doi:10.1007/s00180-020-00974-4>.

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Depends R (>= 3.5.0)

Encoding UTF-8

Imports MASS,stats

NeedsCompilation no

RoxygenNote 7.3.1

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Repository CRAN

Date/Publication 2024-07-08 11:00:06 UTC

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PPCDT

Description

We introduce an optimal subset selection for distributed hypothesis testing called as PPCDT.

Usage

PPCDT(X,Y,alpha,K)

Arguments

| Х | A independent variable |
|-------|---|
| Y | The response variable |
| alpha | Significance level |
| К | The number of blocks into which variable X is divided |

Value

| Xopt | optimal subset of selected independent variables |
|------|--|
| Yopt | optimal subset of selected response variables |
| Bopt | Regression coefficients |
| Eopt | The Mean Squared Error of optimal subset |
| Aopt | The Mean Absolute Error of optimal subset |

Author(s)

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Examples

```
alpha=0.05
t=5;K=10;n=1000;p=5
X=matrix(rnorm(n*p,0,1),ncol=p)
beta=matrix(runif(p),nrow = p)
esp=matrix(rnorm(n),nrow = n)
Y=X%*%beta+esp
PPCDT(X=X,Y=Y,alpha=alpha,K=K)
```

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