Package 'ScreenClean'

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Title Screen and clean variable selection procedures

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Description Routines for a collection of screen-and-clean type variable selection procedures, including UPS and GS.

Imports MASS, Matrix, quadprog

License GPL (>= 2)

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Contents

`ScreenClean-package` *Screen and clean variable selection procedures, including UPS and GS.*

Description

Routines for a collection of screen-and-clean type variable selection procedures.

Details

Package:	ScreenClean
Type:	Package
Version:	1.0.1
Date:	2012-10-30
License:	GPL (>= 2)

Note

In order to use ScreenClean, the data need to be normalized, to make the standard deviation of the noise to be 1, and the l_2 norm of each length n predictor vector to be 1.

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References

Ji, P. and Jin, J. (2012). *UPS delivers optimal phase diagram in high dimensional variable selection.* Ann. Statist., 40(1), 73-103.

Jin, J., Zhang, C.-H. and Zhang, Q. (2012). *Optimality of Graphlet Screening in High Dimensional Variable Selection.* arXiv:1204.6452

CleaningStep *GC-step of the graphlet screening*

Description

CleaningStep performs the cleaning step of the graphlet screening

Usage

```
CleaningStep(survivor, y.tilde, gram, lambda, uu)
```

Arguments

survivor	the result of the screening step, a logical vector.
y.tilde	$X'y$, where X and y are the predictor matrix and the reponse vector.
gram	the thresholded sparse gram matrix
lambda	the tuning parameters of the cleaning step, whose optimal choice is tied to the sparse level.
uu	the tuning parameter of the cleaning step; its optimal choice has the intuition of the detected minimal signal strength.

Value

beta.gs	the estimated regression coefficient of the graphlet screening, a numeric vector

See Also

IterGS,ScreeningStep

Examples

```
##See the demoGs.r
```

FindAllCG *Find all the connected subgraphs whose size <= lc*

Description

FindAllCG uses FindCG iteratively, and lists all the connected subgraphs with no more than lc nodes

Usage

```
FindAllCG(adjacency.matrix, lc)
```

Arguments

adjacency.matrix	p by p adjacency matrix of an undirected graph; it must be symmetric.
lc	the maximal size of the connected subgraphs to be listed

Value

cg.all	A list, whose kth component is a matrix with k columns that lists all the connected subgraphs with k nodes.

See Also

FindCG

Examples

```
require(MASS)
require(Matrix)
p <- 10
Omega <- sparseMatrix(c(1:(p-1),2:p),c(2:p,1:(p-1)),x=1)
cg.all <- FindAllCG(Omega,3)
```

FindCG *Find the connected subgraphs with a certain number of nodes*

Description

FindCG is used to find all the connected subgraphs with a certain number of nodes.

Usage

```
FindCG(adjacency.matrix, cg.initial)
```

Arguments

adjacency.matrix	p by p adjacency matrix of an undirected graph. It must be symmetric.
cg.initial	It could be 1:p or a matrix, whose elements are positive integers from 1 to p. If it is a length p vector, FindCG converts it into a matrix with one column. For a matrix with k columns, FindCG reads its rows as th indices of a collection of connected subgraphs with k nodes.

Value

cg.new	If the input is a matrix with k columns and stores the indices of all the size k connected subgraphs, the output is a matrix with k+1 columns storing the indices of all the connected subgraphs with k+1 nodes.

See Also

FindAllCG

Examples

```
require(MASS)
require(Matrix)
p <- 10
Omega <- sparseMatrix(c(1:(p-1),2:p),c(2:p,1:(p-1)),x=1)
cg.2 <- FindCG(Omega,c(1:p))
cg.3 <- FindCG(Omega,cg.2)
```

IterGS *Iterative graphlet screening procedure*

Description

The iterative graphlet screening procedure, main function of the package.

Usage

```
IterGS(y.tilde, gram, gram.bias, cg.all, sp, tau, nm, q0=0.1, scale = 1, max.iter = 3,
std.thresh = 1.05, beta.initial = NULL)
```

Arguments

y.tilde	$X'y$ where X and y are the predictor matrix and the response vector, respectively.
gram	the threholded gram matrix
gram.bias	the bias of the threholded gram matrix
cg.all	all the connected cg.alls of gram with size no more than nm.
sp	the expected sparse level
tau	the minimal signal strength to be detected
nm	the maximal size of the connected subgaphs considered in the screening step.
q0	the minimal screening parameter
scale	optional numerical parameter of the screening step. The default is 1
max.iter	the maximal number of iterations. The default is 3.
std.thresh	the threshold of the std change that stop the loop. The default is 1.05.
beta.initial	the initial estimate of beta in reducing the bias. The default is uu*sign(y.tilde)*(abs(y.tilde)>uu).

Value

IterGS returns a list with two elements

estimate	The iterative GS estimate of beta
n.iter	The number of iterations it takes

Examples

```
##See demoIterGs.r
```

PMLE *Penalized MLE procedure used in the cleaning step*

Description

Penalized MLE procedure used in the cleaning step, an inner function.

Usage

```
PMLE(gram, y, lambda, uu)
```

Arguments

gram	the sub gram matrix of the small scale quadratic problem.
y	the sub-vector of y.tilde
lambda	the tuning parameter of the cleaning step, tied to the sparse level.
uu	the tuning parameters of the cleaning step. It has the intuitive interpretation of the minimal signal strength to be detected.

Value

b	the estimate of the subvector of beta

See Also

CleaningStep

ScreeningStep *GS-step of the graphlet screening*

Description

ScreeningStep performs the cleaning step of the graphlet screening

Usage

```
ScreeningStep(y.tilde, gram, cg.all, nm, v, r, q0 = 0.1, scale = 1)
```

Arguments

y.tilde	$X'y$, where X and y are the predictor matrix and the reponse vector.
gram	the regularized gram matrix
cg.all	a list whose kth element is a matrix of k columns. Its rows contain all the connected subgraph with k nodes.
nm	the maximal subgraph invesgated in the screening step
v	an essential tuning parameter of graphlet screening, tied to the sparse level
r	an essential tuning parameter of graphlet screening, tied to the signal strength
q0	the minimal screening parameter
scale	$q(D,F) = q^{max}(D,F) * scale$, default is scale=1

Value

survivor	A logical vector, where TRUE means retained as a potential signal.

Note

When nm=1, it is just univariate threholding, and thurs the screening step of UPS.

See Also

CleaningStep, IterGS

Examples

```
##See the demoGS.r
```

ThresholdGram *Thresholds the gram matrix*

Description

Thresholds the gram matrix

Usage

```
ThresholdGram(gram.full, delta = 1/log(dim(gram.full)[1]))
```

Arguments

gram.full	the gram matrix before the elementwise thresholding, a p by p symmetric matrix
delta	the threshold, the default is 1/log(p)

Value

A list with two elements

gram.sd	the threhsolded gram matrix, a sparse matrix
gram.bias	the difference of the orginal matrix and the threholded matrix

Examples

```
p <-10
off.diag<-matrix(runif(p^2),p,p)
omega <- (off.diag+t(off.diag))*0.3
diag(omega) <- 1
omega.omega<-ThresholdGram(omega,0.3)
omega.omega$gram
omega.omega$gram.bias
```

VectorizeBase *expresses the number i on the base as a vector*

Description

expresses the number i on the base as a vector, an inner function.

Usage

```
VectorizeBase(i, base, length)
```

Arguments

i	the non-negative number to be converted
base	the base to be converted on
length	the length of the converted vector

Value

vector	A vector with the given length, whose elements can be read as the number i with the given base.

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