

Package 'KoulMde'

January 20, 2025

Title Koul's Minimum Distance Estimation in Regression and Image Segmentation Problems

Version 3.2.1

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Description

Many methods are developed to deal with two major statistical problems: image segmentation and nonparametric estimation in various regression models. Image segmentation is nowadays gaining a lot of attention from various scientific subfields. Especially, image segmentation has been popular in medical research such as magnetic resonance imaging (MRI) analysis. When a patient suffers from some brain diseases such as dementia and Parkinson's disease, those diseases can be easily diagnosed in brain MRI: the area affected by those diseases is brightly expressed in MRI, which is called a white lesion. For the purpose of medical research, locating and segment those white lesions in MRI is a critical issue; it can be done manually. However, manual segmentation is very expensive in that it is error-prone and demands a huge amount of time. Therefore, supervised machine learning has emerged as an alternative solution. Despite its powerful performance in a classification problem such as hand-written digits, supervised machine learning has not shown the same satisfactory result in MRI analysis. Setting aside all issues of the supervised machine learning, it exposed a critical problem when employed for MRI analysis: it requires time-consuming data labeling. Thus, there is a strong demand for an unsupervised approach, and this package - based on Hira L. Koul (1986) <[DOI:10.1214/aos/1176350059](https://doi.org/10.1214/aos/1176350059)> - proposes an efficient method for simple image segmentation - here, "simple" means that an image is black-and-white - which can easily be applied to MRI analysis. This package includes a function `GetSegImage()`: when a black-and-white image is given as an input, `GetSegImage()` separates an area of white pixels - which corresponds to a white lesion in MRI - from the given image. For the second problem, consider linear regression model and autoregressive model of

order q where errors in the linear regression model and innovations in the autoregression model are independent and symmetrically distributed. Hira L. Koul (1986) <DOI:10.1214/aos/1176350059> proposed a nonparametric minimum distance estimation method by minimizing L2-type distance between certain weighted residual empirical processes. He also proposed a simpler version of the loss function by using symmetry of the integrating measure in the distance. Kim (2018) <DOI:10.1080/00949655.2017.1392527> proposed a fast computational method which enables practitioners to compute the minimum distance estimator of the vector of general multiple regression parameters for several integrating measures. This package contains three functions: `KoulLrMde()`, `KoulArMde()`, and `Koul2StageMde()`. The former two provide minimum distance estimators for linear regression model and autoregression model, respectively, where both are based on Koul's method. These two functions take much less time for the computation than those based on parametric minimum distance estimation methods. `Koul2StageMde()` provides estimators for regression and autoregressive coefficients of linear regression model with autoregressive errors through minimum distant method of two stages. The new version is written in Rcpp and dramatically reduces computational time.

Depends R (>= 3.2.2)

License GPL-2

LazyData TRUE

Imports Rcpp (>= 0.12.7), expm

LinkingTo Rcpp, RcppArmadillo

RoxygenNote 7.1.1

NeedsCompilation yes

Repository CRAN

Date/Publication 2020-09-10 06:30:26 UTC

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Description

Check whether or not an input matrix includes any non-numeric values (NA, NULL, "", character, etc) before being used for training. If any non-numeric values exist, then TrainBuddle() or FetchBuddle() will return non-numeric results.

Usage

```
CheckNonNumeric(X)
```

Arguments

X an n-by-p matrix.

Value

A list of (n+1) values where n is the number of non-numeric values. The first element of the list is n, and all other elements are entries of X where non-numeric values occur. For example, when the (1,1)th and the (2,3)th entries of a 5-by-5 matrix X are non-numeric, then the list returned by CheckNonNumeric() will contain 2, (1,1), and (2,3).

Examples

```
n = 5;
p = 5;
X = matrix(0, n, p)       #### Generate a 5-by-5 matrix which includes two NA's.
X[1,1] = NA
X[2,3] = NA

lst = CheckNonNumeric(X)

lst
```

GenImg

Generate black-and-white images

Description

Create various images such as circle, rectangle and random dots.

Usage

```
GenImg(nx, ny, Type = 1, bNoise = FALSE, sig_noise = 0.1)
```

Arguments

nx	- Width of an image.
ny	- Length of an image.
Type	- Type of an image: 1, 2, and 3 for rectangle, circle, and random dots, respectively.
bNoise	- Option for including noise: TRUE or FALSE.
sig_noise	- Strength of noise: numeric value between 0 and 0.5.

Value

A list of information of a generated image.

- `ImgMat` - a matrix whose entries are pixel values of a generated image.
- `S1` - an `n1x2` matrix whose entries denote coordinates of white pixels of the image. `n1` denotes the number of the white pixels.
- `S2` - an `n2x2` matrix whose entries denote coordinates of black pixels of the image. `n2` denotes the number of the black pixels.

Examples

```
##### Generate a 10x10 black-and-white rectangle image with some noise
nx=10
ny=10
Type=1
bNoise=TRUE
sig_noise=0.1
lst = GenImg(nx,ny,Type, bNoise, sig_noise)
ImgMat = lst$ImgMat
image(ImgMat, axes = FALSE, col = grey(seq(0, 1, length = 256)))
```

GetSegImage

Perform image segmentation

Description

Separate an area of white pixels from a given image when there is some noise.

Usage

```
GetSegImage(ImgMat, p1, p2)
```

Arguments

- ImgMat - a matrix whose entries are pixel values of the image.
 p1 - a known value of white pixel (usually 1).
 p2 - a known value of black pixel (usually 0).

Value

A list of information of a segmented image.

- SegImgMat - a matrix as a result of the image segmentation.
- Estimated_S1 - an n1x2 matrix whose entries denote estimated coordinates of white pixels, corresponding to p1.
- Estimated_S2 - an n2x2 matrix whose entries denote estimated coordinates of black pixels, corresponding to p2.

Examples

```
##### Generate a 10x10 black-and-white rectangle image with some noise
nx=10
ny=10
Type=1
bNoise=TRUE
sig_noise=0.1
lst = GenImg(nx,ny,Type, bNoise, sig_noise)
ImgMat = lst$ImgMat
image(ImgMat, axes = FALSE, col = grey(seq(0, 1, length = 256)))

##### Perform image segmentation
p1=1    ### value of a white pixel
p2=0    ### value of a black pixel

lst = GetSegImage(ImgMat, p1, p2)
EstImgMat = lst$SegImgMat
image(EstImgMat, axes = FALSE, col = grey(seq(0, 1, length = 256)))
```

 Koul2StageMde

*Two-stage minimum distance estimation in linear regression model
with autoregressive error.*

Description

Estimates both regression and autoregressive coefficients in the model $Y = X\beta + \epsilon$ where ϵ is autoregressive process of known order q

Usage

```

Koul2StageMde(
  Y,
  X,
  D,
  b0,
  RegIntMeasure,
  AR_Order,
  ArIntMeasure,
  TuningConst = 1.345
)

```

Arguments

Y	- Vector of response variables in linear regression model.
X	- Design matrix of explanatory variables in linear regression model.
D	- Weight Matrix. Dimension of D should match that of X. Default value is XA where $A=(X'X)^{-1/2}$.
b0	- Initial value for beta.
RegIntMeasure	- Symmetric and σ -finite measure used for estimating β : Lebesgue, Degenerate or Robust.
AR_Order	- Order of the autoregressive error.
ArIntMeasure	- Symmetric and σ -finite measure used for estimating autoregressive coefficients of the error: Lebesgue, Degenerate or Robust.
TuningConst	- Used only for Robust measure.

Value

MDE1stage - The list of the first stage minimum distance estimation result. It contains `betahat1stage`, `residual1stage`, and `rho1stage`.

- `betahat1stage` - The first stage minimum distance estimators of regression coefficients.
- `residual1stage` - Residuals after the first stage minimum distance estimation.
- `rho1stage` - The first stage minimum distance estimators of autoregressive coefficients of the error.

MDE2stage - The list of the second stage minimum distance estimation result. It contains `betahat2stage`, `residual2stage`, and `rho2stage`.

- `betahat2stage` - The second stage minimum distance estimators of regression coefficients.
- `residual2stage` - Residuals after the second stage minimum distance estimation.
- `rho2stage` - The second stage minimum distance estimators of autoregressive coefficients of the error.

References

- [1] Kim, J. (2018). A fast algorithm for the coordinate-wise minimum distance estimation. *J. Stat. Comput. Simul.*, 3: 482 - 497
- [2] Kim, J. (2020). Minimum distance estimation in linear regression model with strong mixing errors. *Commun. Stat. - Theory Methods.*, 49(6): 1475 - 1494
- [3] Koul, H. L (1985). Minimum distance estimation in linear regression with unknown error distributions. *Statist. Probab. Lett.*, 3: 1-8.
- [4] Koul, H. L (1986). Minimum distance estimation and goodness-of-fit tests in first-order autoregression. *Ann. Statist.*, 14 1194-1213.
- [5] Koul, H. L (2002). *Weighted empirical process in nonlinear dynamic models*. Springer, Berlin, Vol. 166

See Also

KoulArMde() and KoulLrMde()

Examples

```
#####
n <- 10
p <- 3
X <- matrix(runif(n*p, 0,50), nrow=n, ncol=p) ##### Generate n-by-p design matrix X
beta <- c(-2, 0.3, 1.5) ##### Generate true beta = (-2, 0.3, 1.5)'
rho <- 0.4 ##### True rho = 0.4
eps <- vector(length=n)
xi <- rnorm(n, 0,1) ##### Generate innovation from N(0,1)
##### Generate autoregressive process of order 1

for(i in 1:n){
  if(i==1){eps[i] <- xi[i]}
  else{eps[i] <- rho*eps[i-1] + xi[i]}
}
Y <- X%*%beta + eps
#####
D <- "default" ##### Use the default weight matrix
b0 <- solve(t(X)%*%X)%*(t(X)%*%Y) ##### Set initial value for beta

IntMeasure <- "Lebesgue" ##### Define Lebesgue measure
MDEResult <- Koul2StageMde(Y,X, "default", b0, IntMeasure, 1, IntMeasure, TuningConst = 1.345)
MDE1stageResult <- MDEResult[[1]]
MDE2stageResult <- MDEResult[[2]]

beta1 <- MDE1stageResult$betahat1stage
residual1 <- MDE1stageResult$residual1stage
rho1 <- MDE1stageResult$rhohat1stage

beta2 <- MDE2stageResult$betahat2stage
residual2 <- MDE1stageResult$residual2stage
rho2 <- MDE2stageResult$rhohat2stage
```

KoulArMde	<i>Minimum distance estimation in the autoregression model of the known order.</i>
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Description

Estimates the autoregressive coefficients in the $X_t = \rho' Z_t + \xi_t$ where Z_t is the vector of q observations at times $t - 1, \dots, t - q$.

Usage

```
KoulArMde(X, AR_Order, IntMeasure, TuningConst = 1.345)
```

Arguments

X	- Vector of n observed values.
AR_Order	- Order of the autoregression model.
IntMeasure	- Symmetric and σ -finite measure: Lebesgue, Degenerate, and Robust
TuningConst	- Used only for Robust measure.

Value

rhohat - Minimum distance estimator of ρ .
 residual - Residuals after minimum distance estimation.
 ObjVal - Value of the objective function at minimum distance estimator.

References

- [1] Kim, J. (2018). A fast algorithm for the coordinate-wise minimum distance estimation. J. Stat. Comput. Simul., 3: 482 - 497
- [2] Kim, J. (2020). Minimum distance estimation in linear regression model with strong mixing errors. Commun. Stat. - Theory Methods., 49(6): 1475 - 1494
- [3] Koul, H. L (1985). Minimum distance estimation in linear regression with unknown error distributions. Statist. Probab. Lett., 3: 1-8.
- [4] Koul, H. L (1986). Minimum distance estimation and goodness-of-fit tests in first-order autoregression. Ann. Statist., 14 1194-1213.
- [5] Koul, H. L (2002). Weighted empirical process in nonlinear dynamic models. Springer, Berlin, Vol. 166

See Also

KoulLrMde() and Koul2StageMde()

Examples

```
##### Generate stationary AR(2) process with 10 observations
n <- 10
q <- 2
rho <- c(-0.2, 0.8) ##### Generate true parameters rho = (-0.2, 0.8)'
eps <- rnorm(n, 0,1) ##### Generate innovations from N(0,1)
X <- rep(0, times=n)
for (i in 1:n){
  tempCol <- rep(0, times=q)
  for (j in 1:q){
    if(i-j<=0){
      tempCol[j] <- 0
    }else{
      tempCol[j] <- X[i-j]
    }
  }
}
X[i] <- t(tempCol)%*% rho + eps[i]
}

IntMeasure <- "Lebesgue" ##### Define Lebesgue measure

MDEResult <- KouLrMde(X, q, IntMeasure, TuningConst=1.345)
rhat <- MDEResult$rhat ##### Obtain minimum distance estimator
resid <- MDEResult$residual ##### Obtain residual
objVal <- MDEResult$objVal ##### Obtain the value of the objective function

IntMeasure <- "Degenerate" ##### Define degenerate measure at 0
MDEResult <- KouLrMde(X, q, IntMeasure, TuningConst=1.345)
rhat <- MDEResult$rhat ##### Obtain minimum distance estimator
resid <- MDEResult$residual ##### Obtain residual
objVal <- MDEResult$objVal ##### Obtain the value of the objective function

IntMeasure <- "Robust" ##### Define "Robust" measure at 0
TuningConst <- 3 ##### Define the tuning constant
MDEResult <- KouLrMde(X, q, IntMeasure, TuningConst)

resid <- MDEResult$residual ##### Obtain residual
objVal <- MDEResult$objVal ##### Obtain the value of the objective function
```

KouLrMde

*Minimum distance estimation in linear regression model.***Description**

Estimates the regression coefficients in the model $Y = X\beta + \epsilon$.

Usage

```
KoulLrMde(Y, X, D, b0, IntMeasure, TuningConst = 1.345)
```

Arguments

Y - Vector of response variables in linear regression model.
 X - Design matrix of explanatory variables in linear regression model.
 D - Weight Matrix. Dimension of D should match that of X. Default value is XA where $A=(X'X)^{-1/2}$.
 b0 - Initial value for beta.
 IntMeasure - Symmetric and σ -finite measure: Lebesgue, Degenerate, and Robust
 TuningConst - Used only for Robust measure.

Value

betahat - Minimum distance estimator of β .
 residual - Residuals after minimum distance estimation.
 ObjVal - Value of the objective function at minimum distance estimator.

References

- [1] Kim, J. (2018). A fast algorithm for the coordinate-wise minimum distance estimation. *J. Stat. Comput. Simul.*, 3: 482 - 497
- [2] Kim, J. (2020). Minimum distance estimation in linear regression model with strong mixing errors. *Commun. Stat. - Theory Methods.*, 49(6): 1475 - 1494
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- [4] Koul, H. L (1986). Minimum distance estimation and goodness-of-fit tests in first-order autoregression. *Ann. Statist.*, 14 1194-1213.
- [5] Koul, H. L (2002). *Weighted empirical process in nonlinear dynamic models*. Springer, Berlin, Vol. 166

See Also

KoulArMde() and Koul2StageMde()

Examples

```
#####
n <- 10
p <- 3
X <- matrix(runif(n*p, 0,50), nrow=n, ncol=p) ##### Generate n-by-p design matrix X
beta <- c(-2, 0.3, 1.5) ##### Generate true beta = (-2, 0.3, 1.5)'
eps <- rnorm(n, 0,1) ##### Generate errors from N(0,1)
Y <- X*%beta + eps
```

```

D <- "default"                ##### Use the default weight matrix
b0 <- solve(t(X)**X)**(t(X)**Y)  ##### Set initial value for beta
IntMeasure <- "Lebesgue"       ##### Define Lebesgue measure

MDEResult <- KouLrMde(Y,X,D, b0, IntMeasure, TuningConst=1.345)

betahat <- MDEResult$betahat    ##### Obtain minimum distance estimator
resid <- MDEResult$residual     ##### Obtain residual
objVal <- MDEResult$objVal      ##### Obtain the value of the objective function

IntMeasure <- "Degenerate"     ##### Define degenerate measure at 0

MDEResult <- KouLrMde(Y,X,D, b0, IntMeasure, TuningConst=1.345)
betahat <- MDEResult$betahat    ##### Obtain minimum distance estimator
resid <- MDEResult$residual     ##### Obtain residual
objVal <- MDEResult$objVal      ##### Obtain the value of the objective function

IntMeasure <- "Robust"         ##### Define "Robust" measure
TuningConst <- 3               ##### Define the tuning constant
MDEResult <- KouLrMde(Y,X,D, b0, IntMeasure, TuningConst)

betahat <- MDEResult$betahat    ##### Obtain minimum distance estimator
resid <- MDEResult$residual     ##### Obtain residual
objVal <- MDEResult$objVal      ##### Obtain the value of the objective function

```

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