Package ‘flam’

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flam-package

Fit the Fused Lasso Additive Model

Description

This package is called flam for "fused lasso additive model", which is proposed in Petersen, A., Witten, D., and Simon, N. (2014). Fused Lasso Additive Model. arXiv preprint arXiv:1409.5391. The fused lasso additive model provides an approach to fit an additive model in which each component is estimated to be piecewise constant with a small number of adaptively-chosen knots.

The main functions are: (1) flam and (2) flamcv. The first function flam fits the fused lasso additive model for a range of tuning parameters and provides the fits for all of these tuning parameters. The second function flamcv considers a range of tuning parameters and provides the fits, but also returns the optimal tuning parameters, as chosen using K-fold cross-validation.

Details

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The package includes the following functions: flam, flamcv, plot.flam, plot.flamcv, plot.flamSparsity, predict.flam, summary.flam, summary.flamcv, flamDOF, and sim.data.

Author(s)

Ashley Petersen
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References


Examples

#general example illustrating all functions
#see specific function help pages for details of using each function

#generate data
set.seed(1)
data <- sim.data(n = 50, scenario = 1, zerof = 10, noise = 1)

#fit model for a range of tuning parameters, lambda and alpha
#lambda sequence is chosen automatically if not specified
flam.out <- flam(x = data$x, y = data$y, alpha.seq = c(0.8, 0.9, 1))

# or fit model and select lambda using 2-fold cross-validation
flamCV.out <- flamCV(x = data$x, y = data$y, alpha = 1, n.fold = 2)

# summarize all of the fits (in particular, the percent sparsity achieved)
# note: percent sparsity is the percentage of features estimated
to have no relationship with outcome
summary(flam.out)

# the percent sparsity over the range of tuning parameters can also
# be displayed in a plot
plot(summary(flam.out))

# we'll examine the fit with an index of 25. that is, lambda and alpha of
flam.out$all.lambda[25]; flam.out$all.alpha[25]
summary(flam.out, index = 25)

# lastly, we can summarize the fit chosen using cross-validation
summary(flamCV.out$flam.out, index = flamCV.out$index.cv)

# the lambda chosen by cross-validation is also available using
flamCV.out$lambda.cv

# plot the estimated relationships between predictors and outcome
# do this for a specific fit
plot(flam.out, index = 25)

# or for the fit chosen using cross-validation
plot(flamCV.out$flam.out, index = flamCV.out$index.cv)

# by default, up to 10 non-sparse features with the largest L2 norms will
# be plotted; see '?plot.flam' for other optional function arguments

# this data is simulated, so with a little more work, we can compare the
t# true generating functions to the estimated function fits
# we do this for the truly non-zero functions (i.e., the first four predictors)
# generate data from same model but larger n, just used to plot true functions
temp.data <- sim.data(n = 500, scenario = 1, zero = 10, noise = 1)
col.vec = c("dodgerblue1", "orange", "seagreen1", "hotpink")
theta.hat = flamCV.out$flam.out$theta.hat.list[[flamCV.out$index.cv]]
par(mfrow=c(2,2))
for (i in 1:4) {
  rgb.num = col2rgb(col.vec[i])
col=rgb(rgb.num[1], rgb.num[2], rgb.num[3], 100, max=255)
plot(1, type="n", xlim=c(-2.5,2.5), ylim=c(-2,2), xlab=paste("x","i","sep=""""),
ylab=paste("f","i","(x","i",")","sep=""""),main="")
points(sort(temp.data$x[,i]), temp.data$theta[order(temp.data$x[,i]),i], type="1", lwd=3)
points(sort(data$x[,i]), theta.hat[order(data$x[,i]),i], col=col, type="1", lwd=3)
}

# we can make predictions for a covariate matrix with new observations
# choose the alpha and lambda of interest
alpha <- flamCV.out$alpha; lambda <- flamCV.out$lambda.cv

# new.x with 20 observations and the same number of features as flam.out$x
new.data <- sim.data(n = 20, scenario = 1, zero = 10, noise = 1)
new.x <- new.data$x
#these will give the same predictions:
yhat1 <- predict(flam.out, new.x = new.x, lambda = lambda, alpha = alpha)
yhat2 <- predict(flamCV.out$flam.out, new.x = new.x, lambda = lambda, alpha = alpha)

#we can summarize the cross-validation function call
summary(flamCV.out)
#and also plot the cross-validation error
plot(flamCV.out)
#or calculate degrees of freedom for the model chosen using cross-validation
flamDOF(object = flamCV.out$flam.out, index = flamCV.out$index.cv)
#or for any fit of a 'flam' object
flamDOF(object = flam.out, index = 25)

---

**flam**

*Fit the Fused Lasso Additive Model for a Sequence of Tuning Parameters*

**Description**

Fit an additive model where each component is estimated to piecewise constant with a small number of adaptively-chosen knots. The model is fit for a sequence of tuning parameters. In particular, this function implements the "fused lasso additive model", as proposed in Petersen, A., Witten, D., and Simon, N. (2014). Fused Lasso Additive Model. arXiv preprint arXiv:1409.5391.

**Usage**

flam(x, y, lambda.min.ratio = 0.01, n.lambda = 50, lambda.seq = NULL, alpha.seq = 1, family = "gaussian", method = "BCD", tolerance = 10e-6)

**Arguments**

- **x**: n x p covariate matrix. May have p > n.
- **y**: n-vector containing the outcomes for the n observations in x.
- **lambda.min.ratio**: smallest value for lambda.seq, as a fraction of the maximum lambda value, which is the data-derived smallest value for which all estimated functions are zero. The default is 0.01.
- **n.lambda**: the number of lambda values to consider - the default is 50.
- **lambda.seq**: a user-supplied sequence of positive lambda values to consider. The typical usage is to calculate lambda.seq using lambda.min.ratio and n.lambda, but providing lambda.seq overrides this. If provided, lambda.seq should be a decreasing sequence of values, since flam relies on warm starts for speed. Thus fitting the model for a whole sequence of lambda values is often faster than fitting for a single lambda value. Note that the model is fit for all combinations of alpha.seq and lambda.seq, so all values of lambda.seq provided should be unique.
alpha.seq  the value(s) of alpha to consider - default is 1. Values must be in [0,1] with values near 0 prioritizing sparsity of functions and values near 1 prioritizing limiting the number of knots. Empirical evidence suggests using alpha of 1 when p < n and alpha of 0.75 when p > n. Note that the model is fit for all combinations of alpha.seq and lambdas.seq, so all values of alpha.seq provided should be unique.

family  specifies the loss function to use. Currently supports squared error loss (default; family="gaussian") and logistic loss (family="binomial").

method  specifies the optimization algorithm to use. Options are block-coordinate descent (default; method="BCD"), generalized gradient descent (method="GGD"), or generalized gradient descent with backtracking (method="GGD.backtrack"). This argument is ignored if family="binomial".

tolerance  specifies the convergence criterion for the objective (default is 10e-6).

Value

An object with S3 class "flam".

all.alpha  vector of alpha values considered. This will be m times longer than the user-specified alpha.seq where m is the length of the user-specified lambda.seq.

all.lambda  vector of lambda values considered. This will be q times longer than the user-specified lambda.seq where q is the length of the user-specified alpha.seq.

theta.hat.list  list of estimated theta matrices of dimension n x p. Note that the predicted values y.hat.mat[i,] = g(beta0.hat.vec[i] + rowSums(theta.hat.list[[i]])) where g is the link function (identity if family="gaussian" and expit if family="binomial").

f.hat.list  list of estimated function matrices of dimension n x p. Note that f.hat.list[[i]] is theta.hat.list[[i]] with the elements of each column ordered in terms of increasing x[,i].

beta0.hat.vec  vector of estimated intercepts with beta0.hat.vec[i] being the intercept for the model with tuning parameters all.alpha[i] and all.lambda[i].

y.hat.mat  matrix with y.hat.mat[i,] containing fitted y values for the tuning parameters all.alpha[i] and all.lambda[i].

non.sparse.list  list with non.sparse.list[[i]] containing the indices for the predictors with non-sparse fits for the tuning parameters all.alpha[i] and all.lambda[i].

tol  vector with num.non.sparse[i] indicating the number of non-sparse predictor fits for the tuning parameters all.alpha[i] and all.lambda[i].

y  as specified by user.

x  as specified by user.

family  as specified by user (or default).

method  as specified by user (or default).

tolerance  as specified by user (or default).

call  the matched call.
**flamCV**

*Fit the Fused Lasso Additive Model and Do Tuning Parameter Selection using K-Fold Cross-Validation*

**Description**

Fit an additive model where each component is estimated to piecewise constant with a small number of adaptively-chosen knots. Tuning parameter selection is done using K-fold cross-validation. In particular, this function implements the "fused lasso additive model", as proposed in Petersen, A., Witten, D., and Simon, N. (2014). Fused Lasso Additive Model. arXiv preprint arXiv:1409.5391.

**Author(s)**

Ashley Petersen

**References**


**See Also**

predict.flam, plot.flam, summary.flam

**Examples**

#See '?flam-package' for a full example of how to use this package

generate data
set.seed(1)
data <- sim.data(n = 50, scenario = 1, zerof = 10, noise = 1)

#fit model for a range of lambda chosen by default and alpha's of 0.75 and 1
flam.out <- flam(x = data$x, y = data$y, alpha.seq = c(0.75, 1))
#or specify desired lambda sequence (often equally spaced on log scale)
#should be a decreasing sequence of several values for computational speed
user.lambda.seq <- exp(seq(log(50), log(1), len=40))
flam.out2 <- flam(x = data$x, y = data$y, lambda.seq = user.lambda.seq)

## Not run:
#alternatively, generate data for logistic FLAM model
data2 <- sim.data(n = 50, scenario = 1, zerof = 10, family = "binomial")
#fit the FLAM model using logistic loss
flam.logistic.out <- flam(x = data2$x, y = data2$y, family = "binomial")

## End(Not run)

#'flam' returns an object of the class 'flam'
#see '?flam-package' for an example using S3 methods for 'flam' objects
Usage

flamCV(x, y, lambda.min.ratio = 0.01, n.lambda = 50, lambda.seq = NULL,
       alpha = 1, family = "gaussian", method = "BCD", fold = NULL,
       n.fold = NULL, seed = NULL, within1SE = T, tolerance = 10e-6)

Arguments

x          n x p covariate matrix. May have p > n.
y          n-vector containing the outcomes for the n observations in x.
lambda.min.ratio smallest value for lambda.seq, as a fraction of the maximum lambda value,
                    which is the data-derived smallest value for which all estimated functions
                    are zero. The default is 0.01.
n.lambda   the number of lambda values to consider - the default is 50.
lambda.seq a user-supplied sequence of positive lambda values to consider. The typical usage
            is to calculate lambda.seq using lambda.min.ratio and n.lambda, but
            providing lambda.seq overrides this. If provided, lambda.seq should be a de-
            creasing sequence of values, since flamCV relies on warm starts for speed. Thus
            fitting the model for a whole sequence of lambda values is often faster than
            fitting for a single lambda value.
alpha      the value of the tuning parameter alpha to consider - default is 1. Value must
                    be in [0,1] with values near 0 prioritizing sparsity of functions and values near
                    1 prioritizing limiting the number of knots. Empirical evidence suggests using
                    alpha of 1 when p < n and alpha of 0.75 when p > n.
family     specifies the loss function to use. Currently supports squared error loss (default; 
                    family="gaussian") and logistic loss (family="binomial").
method     specifies the optimization algorithm to use. Options are block-coordinate de-
           scent (default; method="BCD"), generalized gradient descent (method="GGD"),
           or generalized gradient descent with backtracking (method="GGD.backtrack").
           This argument is ignored if family="binomial".
fold       user-supplied fold numbers for cross-validation. If supplied, fold should be an 
                    n-vector with entries in 1,...,K when doing K-fold cross-validation. The default
                    is to choose fold using n.fold.
n.fold     the number of folds, K, to use for the K-fold cross-validation selection of tuning
                    parameters. The default is 10 - specification of fold overrides use of n.fold.
seed       an optional number used with set.seed() at the beginning of the function. This
                    is only relevant if fold is not specified by the user.
within1SE  logical (TRUE or FALSE) for how cross-validated tuning parameters should be
                    chosen. If within1SE=TRUE, lambda is chosen to be the value corresponding to
                    the most sparse model with cross-validation error within one standard error of
                    the minimum cross-validation error. If within1SE=FALSE, lambda is chosen to
                    be the value corresponding to the minimum cross-validation error.
tolerance  specifies the convergence criterion for the objective (default is 10e-6).
**Details**

Note that `flamCV` does not cross-validate over `alpha` - just a single value should be provided. However, if the user would like to cross-validate over `alpha`, then `flamCV` should be called multiple times for different values of `alpha` and the same seed. This ensures that the cross-validation folds (fold) remain the same for the different values of `alpha`. See the example below for details.

**Value**

An object with S3 class "flamCV".

- `mean.cv.error` m-vector containing cross-validation error where m is the length of `lambda.seq`. Note that `mean.cv.error[i]` contains the cross-validation error for tuning parameters `alpha` and `flam.out$all.lambda[i]`.
- `se.cv.error` m-vector containing cross-validation standard error where m is the length of `lambda.seq`. Note that `se.cv.error[i]` contains the standard error of the cross-validation error for tuning parameters `alpha` and `flam.out$all.lambda[i]`.
- `lambda.cv` optimal lambda value chosen by cross-validation.
- `alpha` as specified by user (or default).
- `index.cv` index of the model corresponding to 'lambda.cv'.
- `flam.out` object of class 'flam' returned by `flam`.
- `fold` as specified by user (or default).
- `n.folds` as specified by user (or default).
- `within1se` as specified by user (or default).
- `tolerance` as specified by user (or default).
- `call` matched call.

**Author(s)**

Ashley Petersen

**References**


**See Also**

`flam`, `plot.flamCV`, `summary.flamCV`

**Examples**

```r
#See '?flam-package' for a full example of how to use this package

#generate data
set.seed(1)
data <- sim.data(n = 50, scenario = 1, zerof = 10, noise = 1)
```
#flamDOF

## Calculate Degrees of Freedom for Fused Lasso Additive Model

**Description**

This function calculates the degrees of freedom for a fused lasso additive model fit using `flam`.

**Usage**

`flamDOF(object, index)`
Arguments

- **object**: an object of the class "flam".
- **index**: the index for the model of interest. Note that index of i corresponds to the model with tuning parameters object$all.alpha[i] and object$all.lambda[i].

Details


Value

The degrees of freedom for the specified model.

Author(s)

Ashley Petersen

References


Examples

```r
#See '?flam-package' for a full example of how to use this package

#generate data
#note: use larger 'n' for more reasonable results
set.seed(1)
data <- sim.data(n = 20, scenario = 1, zerof = 10, noise = 1)

#fit model for a range of tuning parameters
flam.out <- flam(x = data$x, y = data$y)

#or fit model and select tuning parameters using 2-fold cross-validation
#note: use larger 'n.fold' (e.g., 10) in practice
flamCV.out <- flamCV(x = data$x, y = data$y, n.fold = 2)

#calculate degrees of freedom for the model chosen using cross-validation
flamDOF(object = flamCV.out$flam.out, index = flamCV.out$index.cv)

#or for any fit from a 'flam' object
flamDOF(object = flam.out, index = 25)
flamDOF(object = flamCV.out$flam.out, index = 25)

#which corresponds to lambda and alpha of
flam.out$all.lambda[25]; flam.out$all.alpha[25]
```
Description

This function plots the estimated functions from a model estimated using \texttt{flam}. The user specifies the model of interest (i.e., the tuning parameters) and a plot is made for the estimated association between all non-sparse (or a chosen subset of) features and the outcome.

Usage

```r
## S3 method for class 'flam'
plot(x, index, n.plot = 10, predictor.indicators = NULL,
predictor.labels = NULL, outcome.label = "outcome", ticks = F,
col = " dodgerblue", n.panel.width = NULL, n.panel.height = NULL, ...)
```

Arguments

- \texttt{x} an object of class "flam".
- \texttt{index} the index for the model of interest to be plotted. Note that index of \texttt{i} corresponds to the model with tuning parameters \texttt{x$alpha[i]} and \texttt{x$lambda[i]}.
- \texttt{n.plot} the number of predictors to be plotted (default of 10). Note that only non-sparse predictors are plotted, however, this argument is ignored if \texttt{predictor.indicators} is specified.
- \texttt{predictor.indicators} a vector indicating which predictor function estimates to plot. The vector should contain the column numbers of \texttt{x$x} whose function estimates are to be plotted. By default, the \texttt{n.plot} predictors with the largest L2 norm are plotted.
- \texttt{predictor.labels} a vector containing the predictor labels of the same length as \texttt{predictor.indicators} if specified, otherwise of length \texttt{ncol(x$x)}. By default, "Predictor 1", "Predictor 2", ... are used.
- \texttt{outcome.label} the name of the outcome used in the y-axis label. By default, the label is "outcome".
- \texttt{ticks} a logical (\texttt{TRUE} or \texttt{FALSE}) for whether tick marks indicating the distribution of the predictor should be included at the bottom of each plot.
- \texttt{col} a vector of colors used to plot the function estimates. If \texttt{col} has length 1, then the same color is used for all predictors. Otherwise, \texttt{col} should indicate the color for each predictor and have the same length as \texttt{predictor.indicators} if specified, otherwise the number of columns of \texttt{x$x}.
- \texttt{n.panel.width} the plots will be plotted with \texttt{par(mfrow=c(n.panel.height,n.panel.width))}. If specified, \texttt{n.panel.height} must also be specified. By default, an appropriate grid of plots is used.
n.panel.height the plots will be plotted with par(mfrow=c(n.panel.height, n.panel.width)). If specified, n.panel.width must also be specified. By default, an appropriate grid of plots is used.

... additional arguments to be passed. These are ignored in this function.

Details

The estimated function fits are drawn by connecting the predictions for all of the observations in x$x$. This may result in fits that appear not to be piecewise constant if only a single observation is observed for a range of x-values.

Author(s)

Ashley Petersen

References


See Also

flam

Examples

#See '?flam-package' for a full example of how to use this package

#generate data
set.seed(1)
data <- sim.data(n = 50, scenario = 1, zerof = 10, noise = 1)
#fit model for a range of tuning parameters
flam.out <- flam(x = data$x, y = data$y, alpha.seq = c(0.8, 0.9, 1))

#we plot the predictor fits for a specific index, e.g. 25
#that is, lambda and alpha of
flam.out$all.lambda[25]; flam.out$all.alpha[25]
plot(flam.out, index = 25)
#the fit only has 5 non-sparse features

#by default, up to 10 non-sparse features with the largest L2 norms are plotted, but we can plot a different number of features if desired
plot(flam.out, index = 40, n.plot = 12)
#or we can plot specific predictors of interest
plot(flam.out, index = 40, predictor.indicators = c(1:4, 6, 8, 11, 12))
Plot Cross-Validation Curve for Object of Class "flamCV"

Description
This function plots the cross-validation curve for a series of models fit using `flamCV`. The cross-validation error with +/-1 standard error is plotted for each value of lambda considered in the call to `flamCV` with a dotted vertical line indicating the chosen lambda.

Usage
```r
## S3 method for class 'flamCV'
plot(x, showSE = T, ...)
```

Arguments
- `x`: an object of class "flamCV".
- `showSE`: a logical (TRUE or FALSE) for whether the standard errors of the curve should be plotted.
- `...`: additional arguments to be passed. These are ignored in this function.

Author(s)
Ashley Petersen

References

See Also
- `flamCV`

Examples
```r
# See '?flam-package' for a full example of how to use this package

# generate data
set.seed(1)
data <- sim.data(n = 50, scenario = 1, zerof = 0, noise = 1)

# fit model and select tuning parameters using 2-fold cross-validation
# note: use larger 'n.fold' (e.g., 10) in practice
flamCV.out <- flamCV(x = data$x, y = data$y, within1SE = TRUE, n.fold = 2)

# lambdas chosen is
flamCV.out$lambda.cv
```
# we can now plot the cross-validation error curve with standard errors
# vertical dotted line at lambda chosen by cross-validation
plot(flamCV.out)

# or without standard errors
plot(flamCV.out, showSE = FALSE)

## Not run:
# can choose lambda to be value with minimum CV error
# instead of lambda with CV error within 1 standard error of the minimum
flamCV.out2 <- flamCV(x = data$x, y = data$y, within1SE = FALSE, n.fold = 2)

# contrast to chosen lambda for minimum cross-validation error
# it's a less-regularized model (i.e., lambda is smaller)
plot(flamCV.out2)

## End(Not run)

---

**predict.flam**

*Predicts Observations for a New Covariate Matrix and Fit from flam*

### Description

This function makes predictions from a specified covariate matrix for a fit of the class "flam" with user-specified tuning parameters.

### Usage

```r
## S3 method for class 'flam'
predict(object, new.x, lambda, alpha, ...)  
```

### Arguments

- `object`:
  an object of the class "flam".

- `new.x`:
  the covariate matrix for which to make predictions - the number of columns should match that of `object$x.`

- `lambda`:
  the desired value for the tuning parameter lambda. This does not need to be a value in `object$all.lambda`.

- `alpha`:
  the desired value for the tuning parameter alpha. This does not need to be a value in `object$all.alpha`.

- `...`:
  additional arguments to be passed. These are ignored in this function.

### Details

It is likely that `new.x[,i]` contains values not contained in `object$x[,i]`. Predictions for that particular case are taken to be a linear interpolation of the nearest neighboring values in `object$x[,i]`, i.e., the closest smaller value and the closest larger value.
**Value**

A vector containing the fitted y values for new.x.

**Author(s)**

Ashley Petersen

**References**


**See Also**

flam

**Examples**

```
#See '?flam-package' for a full example of how to use this package

#generate data
set.seed(1)
data <- sim.data(n = 100, scenario = 1, zeroF = 0, noise = 1)

#fit model for a range of tuning parameters
flam.out <- flam(x = data$x, y = data$y)

#we can make predictions for a covariate matrix with new observations
#choose desired alpha and lambda
alpha <- flam.out$all.alpha[15]; lambda <- flam.out$all.lambda[15]
#new.x with 20 observations and the same number of features as flam.out$x
new.data <- sim.data(n = 20, scenario = 1, zeroF = 0, noise = 1)
new.x <- new.data$x
#make predictions
y.hat <- predict(flam.out, new.x = new.x, lambda = lambda, alpha = alpha)
#which can be compared to the true y
plot(new.data$y, y.hat, xlab="y", ylab=expression(hat(y)))
abline(0,1,lty=2)

#can also make predictions for any alpha and lambda:
predict(flam.out, new.x = new.x, lambda = 2, alpha = 0.9)
```
Description

This function generates data according to the simulation scenarios considered in Section 5 and plotted in Figure 2 of Petersen, A., Witten, D., and Simon, N. (2014). Fused Lasso Additive Model. arXiv preprint arXiv:1409.5391. Each scenario has four covariates that have some non-linear association with the outcome. There is the option to also generate a user-specified number of covariates that have no association with the outcome.

Usage

sim.data(n, scenario, zero = 0, noise = 1, family = "gaussian")

Arguments

n  
number of observations.

scenario  
simulation scenario to use. Options are 1, 2, 3, or 4, which correspond to the simulation scenarios of Section 5 in Petersen, A., Witten, D., and Simon, N. (2014). Fused Lasso Additive Model. arXiv preprint arXiv:1409.5391. Each scenario has four covariates.

zero  
number of noise covariates (those that have no relationship to the outcome) to include. This can be used to replicate the high-dimensional scenarios of Section 5 in Petersen, A., Witten, D., and Simon, N. (2014). Fused Lasso Additive Model. arXiv preprint arXiv:1409.5391. The total number of covariates will be 4 + zero.

noise  
the variance of the errors. If family = "gaussian", the errors of observations are generated using MVN(0, noise) with default of 1, otherwise noise is not used if family="binomial".

family  
the error distribution of observations (must be family="gaussian" or family="binomial"). If family = "gaussian", the errors of observations are generated using MVN(0, noise), otherwise observations are Bernoulli if family="binomial".

Value

x  
n x p covariate matrix.

y  
n-vector containing the outcomes for the n observations in x.

theta  
n x p mean matrix used to generate y.

Author(s)

Ashley Petersen

References

Examples

# See '?flam-package' for a full example of how to use this package

# generate data to fit FLAM model with squared-error loss
set.seed(1)
data <- sim.data(n = 50, scenario = 1, zerof = 10, noise = 1)
flam.out <- flam(x = data$x, y = data$y, family = "gaussian")

# alternatively, generate data for logistic FLAM model
# note: 'noise' argument no longer needed
data2 <- sim.data(n = 50, scenario = 1, zerof = 0, family = "binomial")
flam.logistic.out <- flam(x = data2$x, y = data2$y, family = "binomial")

# vary generating functions
# choose large n because we want to plot generating functions
data1 <- sim.data(n = 500, scenario = 1, zerof = 0)
data2 <- sim.data(n = 500, scenario = 2, zerof = 0)
data3 <- sim.data(n = 500, scenario = 3, zerof = 0)
data4 <- sim.data(n = 500, scenario = 4, zerof = 0)
# and plot to see functional forms
par(mfrow=c(2,2))
col.vec <- c("dodgerblue1","orange","seagreen1","hotpink")
for (i in 1:4) {
  if (i==1) data = data1 else if (i==2) data = data2
  else if (i==3) data = data3 else data = data4
  plot(1,type="n",xlim=c(-2.5,2.5),ylim=c(-3,3),xlab=expression(x[j]),
ylab=expression(f[j](x[j])),main=paste("Scenario ",i,sep="")),
sapply(1:4, function(j) points(sort(data$x[,j]),
data$theta[order(data$x[,j]),j],col=col.vec[j],type="l",lwd=3))
}

# include large number of predictors that have no relationship to outcome
data <- sim.data(n = 50, scenario = 1, zerof = 100, noise = 1)

summary.flam Summarizes a Call to flam

Description

This function summarizes a call to flam, as well as the sparsity pattern of the resulting feature estimates for a single or all fits.

Usage

## S3 method for class 'flam'
summary(object, index = NULL, ...)

## S3 method for class 'flamSparsity'
plot(x, ...)
summary.flam

Arguments

object
  an object of class "flam".

index
  the index for the fit of interest to be summarized. Note that index of i corresponds to the model with tuning parameters object$all.alpha[i] and object$all.lambda[i]. If index is not specified, information summarizing all fits is given.

x
  an object of class 'flamSparsity', which is silently returned by summary.flam.

... additional arguments to be passed. These are ignored in this function.

Value

If index is not specified, summary.flam silently returns the sparsity matrix and tuning parameters in an object of class 'flamSparsity'. This is used when plot(summary(object)) is called.

Author(s)

Ashley Petersen

References


See Also

flam

Examples

#See '?flam-package' for a full example of how to use this package

generate data
  set.seed(1)
  data <- sim.data(n = 50, scenario = 1, zerof = 10, noise = 1)
  #fit model for a range of tuning parameters
  flam.out <- flam(x = data$x, y = data$y, alpha.seq = c(0.8, 0.9, 1))

  #summarize all of the fits (in particular, the percent sparsity achieved)
  #note: percent sparsity is the percentage of features estimated to have
  #no relationship with outcome
  summary(flam.out)
  #the percent sparsity over the range of tuning parameters can also
  #be displayed in a plot
  plot(summary(flam.out))

  #we can also summarize the fit with a specific index, e.g. 25
  #that is, lambda and alpha of
  flam.out$all.lambda[25]; flam.out$all.alpha[25]
  summary(flam.out, index = 25)
summary.flamCV  

Summarizes a Call to flamCV

Description
This function summarizes a call to code flamCV and identifies the tuning parameter chosen by cross-validation.

Usage
```R
## S3 method for class 'flamCV'
summary(object, ...)
```

Arguments
- `object`: an object of class "flamCV".
- `...`: additional arguments to be passed. These are ignored in this function.

Author(s)
Ashley Petersen

References

See Also
flamCV

Examples

```R
# generate data
data <- sim.data(n = 50, scenario = 1, zerof = 0, noise = 1)
# fit model and select tuning parameters using 2-fold cross-validation
# note: use larger 'n.fold' (e.g., 10) in practice
flamCV.out <- flamCV(x = data$x, y = data$y, n.fold = 2)

# we can summarize the cross-validation function call
summary(flamCV.out)
# lambda chosen by cross-validation is also available from
flamCV.out$lambda.cv
```
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