**gpls**

April 19, 2009

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**glplsla**  
*Fit IRWPLS and IRWPLSF model*

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**Description**

Fit Iteratively ReWeighted Least Squares (IRWPLS) with an option of Firth’s bias reduction procedure (IRWPLSF) for two-group classification

**Usage**

```r
glplsla(X, y, K.prov = NULL, eps = 0.001, lmax = 100, b.ini = NULL, denom.eps = 1e-20, family = "binomial", link = NULL, br = TRUE)
```

**Arguments**

- **X**: n by p design matrix (with no intercept term)
- **y**: response vector 0 or 1
- **K.prov**: number of PLS components, default is the rank of X
- **eps**: tolerance for convergence
- **lmax**: maximum number of iteration allowed
- **b.ini**: initial value of regression coefficients
- **denom.eps**: small quantity to guarantee nonzero denominator in deciding convergence
- **family**: glm family, *binomial* is the only relevant one here
- **link**: link function, *logit* is the only one practically implemented now
- **br**: TRUE if Firth’s bias reduction procedure is used

**Value**

- **coefficients**: regression coefficients
- **convergence**: whether convergence is achieved
- **niter**: total number of iterations
- **bias.reduction**: whether Firth’s procedure is used

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Author(s)

Beiying Ding, Robert Gentleman

References


See Also

glplsla.mlogit, glplsla.logit.all, glplsla.train.test.error, glplsla.cv.error, glplsla.mlogit.cv.error

Examples

```r
x <- matrix(rnorm(20),ncol=2)
y <- sample(0:1,10,TRUE)
## no bias reduction
glplsla(x,y,br=FALSE)
## no bias reduction and 1 PLS component
glplsla(x,y,K.prov=1,br=FALSE)
## bias reduction
glplsla(x,y,br=TRUE)
```

---

glplsla.cv.error  
Leave-one-out cross-validation error using IRWPLS and IRWPLSF model

Description

Leave-one-out cross-validation training set classification error for fitting IRWPLS or IRWPLSF model for two group classification

Usage

glplsla.cv.error(train.X, train.y, K.prov=NULL, eps=1e-3, lmax=100, family="binomial")

Arguments

- `train.X`: n by p design matrix (with no intercept term) for training set
- `train.y`: response vector (0 or 1) for training set
- `K.prov`: number of PLS components, default is the rank of train.X
- `eps`: tolerance for convergence
- `lmax`: maximum number of iteration allowed
- `family`: glm family, `binomial` is the only relevant one here
- `link`: link function, `logit` is the only one practically implemented now
- `br`: TRUE if Firth’s bias reduction procedure is used
Value

- `error`: LOOCV training error
- `error.obs`: the misclassified error observation indices

Author(s)

Beiying Ding, Robert Gentleman

References


See Also

- `glpls1a.train.test.error`, `glpls1a.mlogit.cv.error`, `glpls1a.glpls1a.mlogit.glpls1a.logit.all`

Examples

```r
x <- matrix(rnorm(20),ncol=2)
y <- sample(0:1,10,TRUE)
## no bias reduction
glpls1a.cv.error(x,y,br=FALSE)
## bias reduction and 1 PLS component
glpls1a.cv.error(x,y,K.prov=1, br=TRUE)
```

Description

Apply Iteratively ReWeighted Least Squares (MIRWPLS) with an option of Firth’s bias reduction procedure (MIRWPLSF) for multi-group (say C+1 classes) classification by fitting logit models for all C classes vs baseline class separately.

Usage

```r
glpls1a.logit.all(X, y, K.prov = NULL, eps = 0.001, lmax = 100, b.ini = NULL, denom.eps = 1e-20, family = "binomial", link = "logit", br = T)
```

Arguments

- `X`: n by p design matrix (with no intercept term)
- `y`: response vector with class labels 1 to C+1 for C+1 group classification, baseline class should be 1
- `K.prov`: number of PLS components
- `eps`: tolerance for convergence
glpls1a.mlogit

lmax maximum number of iteration allowed
b.ini initial value of regression coefficients
denom.eps small quantity to guarantee nonzero denominator in deciding convergence
family glm family, binomial (i.e. multinomial here) is the only relevant one here
link link function, logit is the only one practically implemented now
br TRUE if Firth’s bias reduction procedure is used

Value
coefficients regression coefficient matrix

Author(s)
Beiying Ding, Robert Gentleman

References

Marx, B.D (1996) Iteratively reweighted partial least squares estimation for generalized linear re-

See Also
glpls1a.mlogit, glpls1a, glpls1a.mlogit.cv.error, glpls1a.train.test.error, glpls1a.cv.error

Examples

x <- matrix(rnorm(20), ncol=2)
y <- sample(1:3, 10, TRUE)
## no bias reduction
glpls1a.logit.all(x, y, br=FALSE)
## bias reduction
glpls1a.logit.all(x, y, br=TRUE)

---

glpls1a.mlogit Fit MIRWPLS and MIRWPLSF model

Description

Fit multi-logit Iteratively ReWeighted Least Squares (MIRWPLS) with an option of Firth’s bias
reduction procedure (MIRWPLSF) for multi-group classification

Usage

glpls1a.mlogit(x, y, K.prov = NULL, eps = 0.001, lmax = 100, b.ini = NULL, denom.
Arguments

- **x**: n by p design matrix (with intercept term)
- **y**: response vector with class labels 1 to C+1 for C+1 group classification, baseline class should be 1
- **K.prov**: number of PLS components
- **eps**: tolerance for convergence
- **lmax**: maximum number of iteration allowed
- **b.ini**: initial value of regression coefficients
- **denom.eps**: small quantity to guarantee nonzero denominator in deciding convergence
- **family**: glm family, **binomial** (i.e. multinomial here) is the only relevant one here
- **link**: link function, **logit** is the only one practically implemented now
- **br**: TRUE if Firth’s bias reduction procedure is used

Value

- **coefficients**: regression coefficient matrix
- **convergence**: whether convergence is achieved
- **niter**: total number of iterations
- **bias.reduction**: whether Firth’s procedure is used

Author(s)

Beiying Ding, Robert Gentleman

References


See Also

**glplsl1a.mlogit.cv.error, glplsl1a.train.test.error, glplsl1a.cv.error**

Examples

```r
x <- matrix(rnorm(20),ncol=2)
y <- sample(1:3,10,TRUE)
## no bias reduction and 1 PLS component
glplsl1a.mlogit(cbind(rep(1,10),x),y,K.prov=1,br=FALSE)
## bias reduction
glplsl1a.mlogit(cbind(rep(1,10),x),y,br=TRUE)
```
glplsl1a.mlogit.cv.error

Leave-one-out cross-validation error using MIRWPLS and MIRWPLSF model

Description

Leave-one-out cross-validation training set error for fitting MIRWPLS or MIRWPLSF model for multi-group classification

Usage

glplsl1a.mlogit.cv.error(train.X, train.y, K.prov = NULL, eps = 0.001, lmax = 100, mlogit = T, br = T)

Arguments

train.X  n by p design matrix (with no intercept term) for training set
train.y  response vector with class labels 1 to C+1 for C+1 group classification, baseline class should be 1
K.prov  number of PLS components
eps  tolerance for convergence
lmax  maximum number of iteration allowed
mlogit  if TRUE use the multinomial logit model, otherwise fit all C-1 logistic models (vs baseline class 1) separately
br  TRUE if Firth’s bias reduction procedure is used

Value

error  LOOCV training error
error.obs  the misclassified error observation indices

Author(s)

Beiying Ding, Robert Gentleman

References


See Also

glplsl1a.cv.error, glplsl1a.train.test.error, glplsl1a, glplsl1a.mlogit, glplsl1a.logit.all
Examples

```r
x <- matrix(rnorm(20), ncol=2)
y <- sample(1:3, 10, TRUE)

## no bias reduction
glplsla.mlogit.cv.error(x, y, br=FALSE)
glplsla.mlogit.cv.error(x, y, mlogit=FALSE, br=FALSE)

## bias reduction
glplsla.mlogit.cv.error(x, y, br=TRUE)
glplsla.mlogit.cv.error(x, y, mlogit=FALSE, br=TRUE)
```

Description

Out-of-sample test set error for fitting IRWPLS or IRWPLSF model on the training set for two-group classification

Usage

```r
glplsla.train.test.error(train.X, train.y, test.X, test.y, K.prov=NULL, eps=1e-3, lmax=100, family="binomial", link="logit", br=T)
```

Arguments

- `train.X`: n by p design matrix (with no intercept term) for training set
- `train.y`: response vector (0 or 1) for training set
- `test.X`: transpose of the design matrix (with no intercept term) for test set
- `test.y`: response vector (0 or 1) for test set
- `K.prov`: number of PLS components, default is the rank of train.X
- `eps`: tolerance for convergence
- `lmax`: maximum number of iteration allowed
- `family`: glm family, binomial is the only relevant one here
- `link`: link function, logit is the only one practically implemented now
- `br`: TRUE if Firth’s bias reduction procedure is used

Value

- `error`: out-of-sample test error
- `error.obs`: the misclassified error observation indices
- `predict.test`: the predicted probabilities for test set

Author(s)

Beiying Ding, Robert Gentleman
References


See Also

glpls1a.cv.error, glpls1a.mlogit.cv.error, glpls1a, glpls1a.mlogit, glpls1a.logit.all

Examples

x <- matrix(rnorm(20),ncol=2)
y <- sample(0:1,10,TRUE)
x1 <- matrix(rnorm(10),ncol=2)
y1 <- sample(0:1,5,TRUE)

## no bias reduction
glpls1a.train.test.error(x,y,x1,y1,br=FALSE)
## bias reduction
glpls1a.train.test.error(x,y,x1,y1,br=TRUE)

gpls

A function to fit Generalized partial least squares models.

Description

Partial least squares is a commonly used dimension reduction technique. The paradigm can be extended to include generalized linear models in several different ways. The code in this function uses the extension proposed by Ding and Gentleman, 2004.

Usage

gpls(x, ...)

## Default S3 method:
gpls(x, y, K.prov=NULL, eps=1e-3, lmax=100, b.ini=NULL,
   denom.eps=1e-20, family="binomial", link=NULL, br=TRUE, ...)

## S3 method for class 'formula':
gpls(formula, data, contrasts=NULL, K.prov=NULL,
   eps=1e-3, lmax=100, b.ini=NULL, denom.eps=1e-20, family="binomial",
   link=NULL, br=TRUE, ...)
Arguments

- **x**: The matrix of covariates.
- **formula**: A formula of the form ‘y ~ x1 + x2 + …’, where y is the response and the other terms are covariates.
- **y**: The vector of responses.
- **data**: A data.frame to resolve the formula, if used.
- **K.prov**: number of PLS components, default is the rank of X.
- **eps**: tolerance for convergence.
- **lmax**: maximum number of iteration allowed.
- **b.ini**: initial value of regression coefficients.
- **denom.eps**: small quantity to guarantee nonzero denominator in deciding convergence.
- **family**: glm family, **binomial** is the only relevant one here.
- **link**: link function, **logit** is the only one practically implemented now.
- **br**: TRUE if Firth’s bias reduction procedure is used.
- **...**: Additional arguments.
- **contrasts**: an optional list. See the **contrasts.arg** of **model.matrix.default**.

Details

This is a different interface to the functionality provided by **glpls1a**. The interface is intended to be simpler to use and more consistent with other machine learning code in R.

The technology is intended to deal with two class problems where there are more predictors than cases. If a response variable (y) is used that has more than two levels the behavior may be unusual.

Value

An object of class **gpls** with the following components:

- **coefficients**: The estimated coefficients.
- **convergence**: A boolean indicating whether convergence was achieved.
- **niter**: The total number of iterations.
- **bias.reduction**: A boolean indicating whether Firth’s procedure was used.
- **family**: The family argument that was passed in.
- **link**: The link argument that was passed in.
- **call**: The call.
- **levs**: The factor levels for prediction.

Author(s)

B. Ding and R. Gentleman

References


predict.gpls

See Also

gplsls1a

Examples

library(MASS)
m1 = gpls(type~., data=Pima.tr, K=3)

Description

A simple prediction method for gpls objects.

Usage

## S3 method for class 'gpls':
predict(object, newdata, ...)

Arguments

object A gpls object, typically obtained from a call to gpls
newdata New data, for which predictions are desired.
... Other arguments to be passed on

Details

The prediction method is straight forward. The estimated coefficients from object are used, together with the new data to produce predicted values. These are then split, according to whether the predicted values is larger or smaller than 0.5 and predictions returned.

The code is similar to that in glplsls1a.train.test.error except that in that function both the test and train matrices are centered and scaled (the covariates) by the same values (those from the test data set).

Value

A list of length two:

class The predicted classes; one for each row of newdata.
predicted The estimated predictors.

Author(s)

B. Ding and R. Gentleman

See Also

gpls
Examples

```r
example(gpls)
p1 = predict(m1)
```
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