Package ‘gpls’

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Description  Classification using generalized partial least squares for
two-group and multi-group (more than 2 group) classification.
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| glpls1a | Fit IRWPLS and IRWPLSF model |

Description

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

\texttt{glpls1a}(X, y, K.prov = NULL, eps = 0.001, lmax = 100, b.ini = NULL, denom.eps = 1e-20, family = "binomial", link = NULL, br = TRUE)

Arguments

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

Value

- \texttt{coefficients} \hspace{1cm} regression coefficients
- \texttt{convergence} \hspace{1cm} whether convergence is achieved
- \texttt{niter} \hspace{1cm} total number of iterations
- \texttt{bias.reduction} \hspace{1cm} whether Firth's procedure is used
- \texttt{loading.matrix} \hspace{1cm} the matrix of loadings

Author(s)

Beiying Ding, Robert Gentleman

References


See Also

- \texttt{glpls1a.mlogit}, \texttt{glpls1a.logit.all}, \texttt{glpls1a.train.test.error}, \texttt{glpls1a.cv.error}, \texttt{glpls1a.mlogit.cv.error}

Examples

\begin{verbatim}
x <- matrix(rnorm(20),ncol=2)
y <- sample(0:1,10,TRUE)
## no bias reduction
glpls1a(x,y,br=FALSE)

## no bias reduction and 1 PLS component
glpls1a(x,y,K.prov=1,br=FALSE)

## bias reduction
glpls1a(x,y,br=TRUE)
\end{verbatim}
**glpls1a.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

```r
glpls1a.cv.error(train.X, train.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
- `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)
```
Fit MIRWPLS and MIRWPLSF model separately for logits

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
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
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

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

```r
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**

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

**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

`glpls1a, glpls1a.mlogit.cv.error, glpls1a.train.test.error, glpls1a.cv.error`

Examples

```r
x <- matrix(rnorm(20), ncol=2)
y <- sample(1:3, 10, TRUE)
## no bias reduction and 1 PLS component
glpls1a.mlogit(cbind(rep(1,10),x),y,K.prov=1,br=FALSE)
## bias reduction
glpls1a.mlogit(cbind(rep(1,10),x),y,br=TRUE)
```

---

**glpls1a.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

```r
glpls1a.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
• Marx, B.D (1996) Iteratively reweighted partial least squares estimation for generalized linear

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

Examples
x <- matrix(rnorm(20), ncol=2)
y <- sample(1:3, 10, TRUE)
## no bias reduction
glpls1a.mlogit.cv.error(x, y, br=FALSE)
glpls1a.mlogit.cv.error(x, y, mlogit=FALSE, br=FALSE)
## bias reduction
glpls1a.mlogit.cv.error(x, y, br=TRUE)
glpls1a.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
glpls1a.train.test.error(train.X, train.y, test.X, test.y, K.prov=NULL, eps=1e-3, lmax=100, family="bin"

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)

Beijing Ding, Robert Gentleman

References


See Also

`glpls1a.cv.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)
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)
```

gplsls  

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

gplsls(x, ...)

## Default S3 method:
gplsls(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'
gplsls(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 \( y \sim x_1 + x_2 + \ldots \), 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, \( \text{binomial} \) is the only relevant one here.
- **link**: link function, \( \text{logit} \) 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 \text{contrasts.arg} of \text{model.matrix.default}.

Details

This is a different interface to the functionality provided by \text{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 \text{gp1s} 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.
- **terms**: The constructed terms object.
- **call**: The call.
- **levs**: The factor levels for prediction.

Author(s)

B. Ding and R. Gentleman

References

predict.gpls

A prediction method for gpls.

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 straightforward. 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 gplsla.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

gplsla
Examples

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