

Package: SSLASSO (via r-universe)

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Title The Spike-and-Slab LASSO

Author Veronika Rockova [aut,cre], Gemma Moran [aut]

Maintainer Gemma Moran <gm2918@columbia.edu>

Description Efficient coordinate ascent algorithm for fitting regularization paths for linear models penalized by Spike-and-Slab LASSO of Rockova and George (2018) <doi:10.1080/01621459.2016.1260469>.

URL <http://faculty.chicagobooth.edu/veronika.rockova/ssl.pdf>

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plot.SSLASSO

Plot coefficients from a "SSLASSO" object

Description

Produces a plot of the coefficient paths for a fitted "SSLASSO" object.

Usage

```
## S3 method for class 'SSLASSO'
plot(x, ...)
```

Arguments

x Fitted "SSLASSO" model.
 ... Other graphical parameters to plot.

Author(s)

Veronika Rockova <Veronika.Rockova@chicagobooth.edu>

References

Rockova, V. and George, E.I. (2018) The Spike-and-Slab LASSO. Journal of the American Statistical Association.

See Also

[SSLASSO](#)

Examples

```
## Linear regression, where p>n
library(SSLASSO)

n=100
p=1000
X=matrix(rnorm(n*p), n, p)
beta=c(1,2,3,rep(0,p-3))
Y=X[,1]*beta[1]+X[,2]*beta[2]+X[,3]*beta[3]+rnorm(n)
lambda1<-0.1
lambda0<-seq(lambda1,100,length=50)
theta<-0.5

# Separable penalty with fixed theta

result<-SSLASSO(X, Y,penalty="separable", variance = "fixed",
```

```
lambda1 = lambda1, lambda0 = lambda0, theta=theta)

plot(result)
```

SSLASSO

The Spike-and-Slab LASSO

Description

Spike-and-Slab LASSO is a spike-and-slab refinement of the LASSO procedure, using a mixture of Laplace priors indexed by λ_0 (spike) and λ_1 (slab).

The SSLASSO procedure fits coefficients paths for Spike-and-Slab LASSO-penalized linear regression models over a grid of values for the regularization parameter λ_0 . The code has been adapted from the `ncvreg` package (Breheny and Huang, 2011).

Usage

```
SSLASSO(X, y, penalty = c("adaptive", "separable"), variance = c("fixed", "unknown"),
lambda1, lambda0, nlambda = 100, theta = 0.5, sigma, a = 1, b,
eps = 0.001, max.iter = 500, counter = 10, warn = FALSE)
```

Arguments

<code>X</code>	The design matrix ($n \times p$), without an intercept. SSLASSO standardizes the data by default.
<code>y</code>	Vector of continuous responses ($n \times 1$). The responses will be centered by default.
<code>penalty</code>	The penalty to be applied to the model. Either "separable" (with a fixed θ) or "adaptive" (with a random θ , where $\theta \sim B(a, p)$). The default is "adaptive".
<code>variance</code>	Whether the error variance is also estimated. Either "fixed" (with a fixed σ) or "unknown" (with a random σ , where $p(\sigma) \sim 1/\sigma$). The default is "fixed".
<code>lambda1</code>	Slab variance parameter. Needs to be less than λ_0 . The default is $\lambda_0 = 1$.
<code>lambda0</code>	Spike penalty parameters ($L \times 1$). Either a numeric value for a single run ($L=1$) or a sequence of increasing values for dynamic posterior exploration. The default is $\lambda_0 = \text{seq}(1, nrow(X), \text{length.out} = 100)$.
<code>nlambda</code>	The number of λ_0 values. Default is 100.
<code>theta</code>	Prior mixing proportion. For "separable" penalty, this value is fixed. For "adaptive" penalty, this value is used as a starting value.
<code>sigma</code>	Error variance. For "fixed" variance, this value is fixed. For "unknown" variance, this value is used as a starting value.

a	Hyperparameter of the beta prior $B(a, b)$ for the adaptive penalty (default $a = 1$).
b	Hyperparameter of the beta prior $B(a, b)$ for the adaptive penalty (default $b = \text{ncol}(X)$).
eps	Convergence criterion: converged when difference in regression coefficients is less than eps (default $\text{eps} = 0.001$).
max.iter	Maximum number of iterations. Default is 500.
counter	Applicable only for the adaptive penalty. Determines how often the parameter theta is updated throughout the cycles of coordinate ascent. Default is 10.
warn	TRUE if warnings should be printed; FALSE by default

Details

The sequence of models indexed by the regularization parameter λ_{θ} is fitted using a coordinate descent algorithm. The algorithm uses screening rules for discarding irrelevant predictors along the lines of Breheny (2011).

Value

An object with S3 class "SSLASSO" containing:

beta	The fitted matrix of coefficients ($p \times L$). The number of rows is equal to the number of coefficients p , and the number of columns is equal to L (the length of λ_{θ}).
intercept	A vector of length L containing the intercept for each value of λ_{θ} . The intercept is $\text{intercept} = \text{mean}(y) - \text{crossprod}(XX, \text{beta})$, where XX is the centered design matrix.
iter	A vector of length L containing the number of iterations until convergence at each value of λ_{θ} .
lambda0	The sequence of regularization parameter values in the path.
penalty	Same as above.
thetas	A vector of length L containing the hyper-parameter values theta (the same as theta for "separable" penalty).
sigmas	A vector of length L containing the values sigma (the same as the initial sigma for "known" variance).
select	A ($p \times L$) binary matrix indicating which variables were selected along the solution path.
model	A single model chosen after the stabilization of the regularization path.

Author(s)

Veronika Rockova <Veronika.Rockova@chicagobooth.edu>, Gemma Moran <gmoran@wharton.upenn.edu>

References

Rockova, V. and George, E.I. (2018) The Spike-and-Slab LASSO. Journal of the American Statistical Association.

Moran, G., Rockova, V. and George, E.I. (2018) On variance estimation for Bayesian variable selection. <<https://arxiv.org/abs/1801.03019>>

See Also

[plot.SSLASSO](#)

Examples

```
## Linear regression, where p > n

library(SSLASSO)

p <- 1000
n <- 100

X <- matrix(rnorm(n*p), nrow = n, ncol = p)
beta <- c(1, 2, 3, rep(0, p-3))
y = X[,1] * beta[1] + X[,2] * beta[2] + X[,3] * beta[3] + rnorm(n)

# Oracle SSLASSO with known variance

result1 <- SSLASSO(X, y, penalty = "separable", theta = 3/p)
plot(result1)

# Adaptive SSLASSO with known variance

result2 <- SSLASSO(X, y)
plot(result2)

# Adaptive SSLASSO with unknown variance

result3 <- SSLASSO(X, y, variance = "unknown")
plot(result3)
```

standard

Standardizes a design matrix

Description

The function `std` accepts a design matrix and returns a standardized version of that matrix (i.e., each column will have mean 0 and mean sum of squares equal to 1). The code has been adapted from the `ncvreg` package (Breheny and Huang, 2011).

Usage

```
standard(X)
```

Arguments

X A matrix (or object that can be coerced to a matrix, such as a data frame).

Details

This function centers and scales each column of X so that

$$\sum_{i=1}^n x_{ij} = 0$$

and

$$\sum_{i=1}^n x_{ij}^2 = n$$

for all j . This is usually not necessary to call directly, as SSLASSO internally standardizes the design matrix, but inspection of the standardized design matrix can sometimes be useful. This differs from the base R function [scale](#) in two ways: (1) `scale` uses the sample standard deviation $\sqrt{\text{sum}(x^2)/(n-1)}$, while `std` uses the root-mean-square, or population, standard deviation $\sqrt{\text{mean}(\text{sum}(x^2))}$, and (2) `std` is faster. The reason for using the population standard deviation is that SSLASSO assumes that the columns of the design matrix have been scaled to have norm \sqrt{n} .

Value

The standardized design matrix, with attributes "center" and "scale" corresponding to the mean and (population) standard deviation used to scale the columns.

Author(s)

Patrick Breheny

Examples

```
X <- matrix(rnorm(50), 10, 5)
S <- standard(X)
apply(S, 2, sum)
apply(S, 2, function(x) mean(x^2))
```

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