Package 'l0ara'

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Title Sparse Generalized Linear Model with L0 Approximation for Feature Selection

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Author Wenchuan Guo, Shujie Ma, Zhenqiu Liu

Maintainer Wenchuan Guo <wguo007@ucr.edu>

Description An efficient procedure for feature selection for generalized linear models with L0 penalty, including linear, logistic, Poisson, gamma, inverse Gaussian regression. Adaptive ridge algorithms are used to fit the models.

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Contents

coef.cv.l0ara 2
coef.l0ara 2
cv.l0ara 3
l0ara 5
plot.cv.l0ara 7
plot.l0ara 8
predict.l0ara 8
print.cv.l0ara 9
print.l0ara 10

Index **11**

`coef.cv.l0ara` *print coefficients from a "cv.l0ara" object.*

Description

Print the coefficients from the model with the optimal `lambda`.

Usage

```
## S3 method for class 'cv.l0ara'
coef(object, ...)
```

Arguments

`object`	Fitted "cv.l0ara" object.
`...`	Not used argument.

Details

This function fit the model with the optimal `lambda` first and then print the coefficients. This function makes it easier to use the results to make a prediction or to see the fitted model.

Value

The object returns the coefficients.

Author(s)

Wenchuan Guo <wguo007@ucr.edu>, Shujie Ma <shujie.ma@ucr.edu>, Zhenqiu Liu <Zhenqiu.Liu@cshs.org>

See Also

`predict` method and `l0ara` function.

`coef.l0ara` *print coefficients from a "l0ara" object.*

Description

Print the coefficients from the model.

Usage

```
## S3 method for class 'l0ara'
coef(object, ...)
```

Arguments

object	Fitted "l0ara" object.
...	Not used argument.

Details

This function makes it easier to use the results to make a prediction or to see the fitted model.

Value

The object returns the coefficients.

Author(s)

Wenchuan Guo <wguo007@ucr.edu>, Shujie Ma <shujie.ma@ucr.edu>, Zhenqiu Liu <Zhenqiu.Liu@cshs.org>

See Also

predict method and l0ara function.

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cv.l0ara *cross-validation for l0ara*

Description

Does k-fold cross-validation for l0ara, produces a plot, and returns the optimal lambda

Usage

```
cv.l0ara(x, y, family, lam, measure, nfolds, maxit, eps, seed)
```

Arguments

x	Input matrix as in l0ara.
y	Response variable as in l0ara.
family	Response type as in l0ara.
lam	A user supplied lambda sequence in descending or asecending order. This function does not fit models. To fit a model with given lam value, use l0ara.
measure	Loss function used for corss validation. measurer="mse" or "mae" for all models. "measure"="class" or "measure"="auc" only for logsitic regression.
nfolds	Number of folds. Default value is 10. Smallest value is 3.
maxit	Maximum number of passes over the data for lambda. Default value is 1e3.
eps	Convergence threshold. Default value is 1e-4.
seed	Seed of random number generator.

Details

This function calls `l0ara` `nfolds` times, each time leaving out `1/nfolds` of the data. The cross-validation error is based on etiher mean square error (`mse`) or mean absolute error (`mae`).

Value

An object with S3 class "cv.l0ara" containing:

`cv.error`	The mean cross validated error for given lambda sequence
`cv.std`	The estimates of standard error of `cv.error`
`lam.min`	The lambda gives min cv.error
`lambda`	The lambda used
`measure`	Type of measure
`family`	Model used
`x`	Design matrix
`y`	Response variable
`name`	Full name of the measure

Author(s)

Wenchuan Guo <wguo007@ucr.edu>, Shujie Ma <shujie.ma@ucr.edu>, Zhenqiu Liu <Zhenqiu.Liu@cshs.org>

See Also

`l0ara`, `coef.cv.l0ara`, `plot.cv.l0ara` methods.

Examples

```
#' # Linear regression
# Generate design matrix and response variable
n <- 100
p <- 40
x <- matrix(rnorm(n*p), n, p)
beta <- c(1,0,2,3,rep(0,p-4))
noise <- rnorm(n)
y <- x%*%beta+noise
lam <- c(0.1, 0.3, 0.5)
fit <- cv.l0ara(x, y, family="gaussian", lam, measure = "mse")
```

`l0ara` *fit a generalized linear model with l0 penalty*

Description

An adaptive ridge algorithm for feature selection with L0 penalty.

Usage

```
l0ara(x, y, family, lam, standardize, maxit, eps)
```

Arguments

`x`	Input matrix, of dimension nobs x nvars; each row is an observation vector.
`y`	Response variable. Quantitative for `family="gaussian"`; positive quantitative for `family="gamma"` or `family="inv.gaussian"` ; a factor with two levels for `family="logit"`; non-negative counts for `family="poisson"`.
`family`	Response type(see above).
`lam`	A user supplied `lambda` value. If you have a `lam` sequence, use `cv.l0ara` first to select optimal tunning and then refit with `lam.min` . To use AIC, set `lam=2`; to use BIC, set `lam=log(n)`.
`standardize`	Logical flag for data normalization. If `standardize=TRUE`(default), independent variables in the design matrix `x` will be standardized with mean 0 and standard deviation 1.
`maxit`	Maximum number of passes over the data for `lambda`. Default value is `1e3`.
`eps`	Convergence threshold. Default value is `1e-4`.

Details

The sequence of models indexed by the parameter lambda is fit using adptive ridge algorithm. The objective function for generalized linear models (including `family` above) is defined to be

$$-(loglikelihood) + (\lambda/2) * |\beta|_0$$

$|\beta|_0$ is the number of non-zero elements in β. To select the "best" model with AIC or BIC criterion, let `lambda` to be 2 or `log(n)`. This adaptive ridge algorithm is developed to approximate L0 penalized generalized linear models with sequential optimization and is efficient for high-dimensional data.

Value

An object with S3 class "l0ara" containing:

`beta`	A vector of coefficients
`df`	Number of nonzero coefficients
`iter`	Number of iterations

lambda	The lambda used
x	Design matrix
y	Response variable

Author(s)

Wenchuan Guo <wguo007@ucr.edu>, Shujie Ma <shujie.ma@ucr.edu>, Zhenqiu Liu <Zhenqiu.Liu@cshs.org>

See Also

cv.l0ara, predict.l0ara, coef.l0ara, plot.l0ara methods.

Examples

```
# Linear regression
# Generate design matrix and response variable
n <- 100
p <- 40
x <- matrix(rnorm(n*p), n, p)
beta <- c(1,0,2,3,rep(0,p-4))
noise <- rnorm(n)
y <- x%*%beta+noise
# fit sparse linear regression using BIC
res.gaussian <- l0ara(x, y, family="gaussian", log(n))

# predict for new observations
print(res.gaussian)
predict(res.gaussian, newx=matrix(rnorm(3,p),3,p))
coef(res.gaussian)

# Logistic regression
# Generate design matrix and response variable
n <- 100
p <- 40
x <- matrix(rnorm(n*p), n, p)
beta <- c(1,0,2,3,rep(0,p-4))
prob <- exp(x%*%beta)/(1+exp(x%*%beta))
y <- rbinom(n, rep(1,n), prob)
# fit sparse logistic regression
res.logit <- l0ara(x, y, family="logit", 0.7)

# predict for new observations
print(res.logit)
predict(res.logit, newx=matrix(rnorm(3,p),3,p))
coef(res.logit)

# Poisson regression
# Generate design matrix and response variable
n <- 100
p <- 40
x <- matrix(rnorm(n*p), n, p)
beta <- c(1,0,0.5,0.3,rep(0,p-4))
```

```
mu <- exp(x%*%beta)
y <- rpois(n, mu)
# fit sparse Poisson regression using AIC
res.pois <- l0ara(x, y, family="poisson", 2)

# predict for new observations
print(res.pois)
predict(res.pois, newx=matrix(rnorm(3,p),3,p))
coef(res.pois)
```

`plot.cv.l0ara` *plot for an "cv.l0ara" object*

Description

Produces curves from a fitted "cv.l0ara" object.

Usage

```
## S3 method for class 'cv.l0ara'
plot(x, col = 3, ...)
```

Arguments

`x`	Fitted "cv.l0ara" object.
`col`	color of the dots.
`...`	Not used argument.

Author(s)

Wenchuan Guo <wguo007@ucr.edu>, Shujie Ma <shujie.ma@ucr.edu>, Zhenqiu Liu <Zhenqiu.Liu@cshs.org>

See Also

`predict`, `coef` methods, `cv.l0ara` and `l0ara` function.

plot.l0ara *plot for an "l0ara" object*

Description

Two plots are availiable: a plot of fitted value against linear predictor; roc(auc) curve for family="logit".

Usage

```
## S3 method for class 'l0ara'
plot(x, auc = FALSE, split = FALSE, col = 4, ...)
```

Arguments

x	Fitted "l0ara" object.
auc	logical; if TRUE, produces auc curve for family=logit.
split	logical; if if TRUE, produces seperate plots.
col	color of the dots.
...	Not used argument.

Author(s)

Wenchuan Guo <wguo007@ucr.edu>, Shujie Ma <shujie.ma@ucr.edu>, Zhenqiu Liu <Zhenqiu.Liu@cshs.org>

See Also

predict, coef methods and l0ara function.

predict.l0ara *make predictions from a "l0ara" object.*

Description

Make predictions from the model.

Usage

```
## S3 method for class 'l0ara'
predict(object, newx, type = c("link", "response",
  "coefficients", "class"), ...)
```

Arguments

`object`	Fitted "l0ara" object.
`newx`	Matrix of new values for x at which predictions are to be made. Must be a matrix.
`type`	Type of prediction required. "link" gives the linear predictors(for "gaussian" models it gives the fitted values). "response" gives the fitted probabilities for "logit" and fitted mean for "poisson". "coefficients" gives the coefficients which is same as "coef" function. "class" (applies only to "logit") produces the class label corresponding to the maximum probability.
`...`	Not used argument.

Details

This function makes it easier to use the results to make a prediction or to see the fitted model.

Value

The object returned depends the functions.

Author(s)

Wenchuan Guo <wguo007@ucr.edu>, Shujie Ma <shujie.ma@ucr.edu>, Zhenqiu Liu <Zhenqiu.Liu@cshs.org>

See Also

`coef` method and `l0ara` function.

`print.cv.l0ara` *summarizing the fits from a "cv.l0ara" object.*

Description

Print the general information of the cross validated fit.

Usage

```
## S3 method for class 'cv.l0ara'
print(x, ...)
```

Arguments

`x`	Fitted "cv.l0ara" object.
`...`	Not used argument.

Details

This function makes it easier to see the cross-validation results.

Author(s)

Wenchuan Guo <wguo007@ucr.edu>, Shujie Ma <shujie.ma@ucr.edu>, Zhenqiu Liu <Zhenqiu.Liu@cshs.org>

See Also

`predict`, `coef` methods and `l0ara` function.

`print.l0ara` *summarizing the fits from a "l0ara" object.*

Description

Print the general information of the fit.

Usage

```
## S3 method for class 'l0ara'
print(x, ...)
```

Arguments

`x`	Fitted "l0ara" object.
`...`	Not used argument.

Details

This function makes it easier to see the fitted model.

Author(s)

Wenchuan Guo <wguo007@ucr.edu>, Shujie Ma <shujie.ma@ucr.edu>, Zhenqiu Liu <Zhenqiu.Liu@cshs.org>

See Also

`predict`, `coef` methods and `l0ara` function.

Index

coef, *7–10*
coef.cv.l0ara, 2, *4*
coef.l0ara, 2, *6*
cv.l0ara, 3, *6, 7*

l0ara, *2–4*, 5, *7–10*

plot.cv.l0ara, *4*, 7
plot.l0ara, *6*, 8
predict, *2, 3*, *7, 8*, *10*
predict.l0ara, *6*, 8
print.cv.l0ara, 9
print.l0ara, 10