Package ‘ARHT’

March 27, 2018

Type Package
Title Adaptable Regularized Hotelling’s T^2 Test for High-Dimensional Data
Version 0.1.0
Description Perform the Adaptable Regularized Hotelling’s T^2 test (ARHT) proposed by Li et al., (2016) <arXiv:1609.08725>. Both one-sample and two-sample mean test are available with various probabilistic alternative prior models. It contains a function to consistently estimate higher order moments of the population covariance spectral distribution using the spectral of the sample covariance matrix (Bai et al. (2010) <doi:10.1111/j.1467-842X.2010.00590.x>). In addition, it contains a function to sample from 3-variate chi-squared random vectors approximately with a given correlation matrix when the degrees of freedom are large.

License GPL (>= 2)
Encoding UTF-8
LazyData true
Depends R (>= 2.10)
Imports stats
RoxygenNote 6.0.1
Suggests testthat
NeedsCompilation no
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Repository CRAN
Date/Publication 2018-03-27 15:47:55 UTC

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ARHT

An adaptable generalized Hotelling’s $T^2$ test for high dimensional data

Description

This function performs the adaptable regularized Hotelling’s $T^2$ test (ARHT) (Li et al., (2016) <arXiv:1609.08725>) for the one-sample and two-sample test problem, where we’re interested in detecting the mean vector in the one-sample problem or the difference between mean vectors in the two-sample problem in a high dimensional regime.

Usage

ARHT(X, Y = NULL, mu_0 = NULL, prob_alt_prior = list(c(1, 0, 0), c(0, 1, 0), c(0, 0, 1)), Typeerror_calib = c("cube_root", "sqrt", "chi_sq", "none"), lambda_range = NULL, nlambda = 2000, bs_size = 1e+05)

Arguments

X
the n1-by-p observation matrix with numeric column variables.

Y
an optional n2-by-p observation matrix; if NULL, a one-sample test is conducted on X; otherwise, a two-sample test is conducted on X and Y.

mu_0
the null hypothesis vector to be tested; if NULL, the default value is the 0 vector of length p.

prob_alt_prior
a non-empty list; Each field is a numeric vector with sum 1. The default value is the "canonical weights" list(c(1,0,0), c(0,1,0), c(0,0,1)); Each field represents a probabilistic prior model specified by weights of $I_p$, $\Sigma$, $\Sigma^2$, etc, where $\Sigma$ is the population covariance matrix of the observations.

Typeerror_calib
the method to calibrate Type 1 error rate of ARHT. Choose its first element when more than one are specified. Four values are allowed:

- cube_root The default value; cube-root transformation;
- sqrt Square-root transformation;
- chi_sq Chi-square approximation, not available when more than three models are specified in prob_alt_prior;
- none No calibration.

lambda_range
optional user-supplied lambda range; If NULL, ARHT chooses its own range.

nlambda
optional user-supplied number of lambda’s in grid search; default to be 2000; the grid is progressively coarser.

bs_size
positive numeric with default value 1e5; only effective when more than one prior models are specified in prob_alt_prior; control the size of the bootstrap sample used to approximate the ARHT p-value.
Details

The method incorporates ridge-regularization in the classic Hotelling’s $T^2$ test with the regularization parameter chosen such that the asymptotic power under a class of probabilistic alternative prior models is maximized. ARHT combines different prior models by taking the maximum of statistics under all models. ARHT is distributed as the maximum of a correlated multivariate normal random vector. We estimate its covariance matrix and bootstrap its distribution. The returned p-value is a Monte Carlo approximation to its true value using the bootstrap sample, therefore not deterministic. Various methods are available to calibrate the slightly inflated Type I error rate of ARHT, including Cube-root transformation, square-root transformation and chi-square approximation.

Value

- ARHT_pvalue: The p-value of ARHT test.
  - If length(prob_alt_prior)==1, it is identical to RHT_pvalue.
  - If length(prob_alt_prior)>1, it is the p-value after combining results from all prior models. The value is bootstrapped, therefore not deterministic.
- RHT_opt_lambda: The optimal lambda’s chosen under each of the prior models in prob_alt_prior. It has the same length and order as prob_alt_prior.
- RHT_pvalue: The p-value of RHT tests with the lambda’s in RHT_opt_lambda.
- RHT_std: The standardized RHT statistics with the lambda’s in RHT_opt_lambda. Take its maximum to get the statistic of ARHT test.
- Theta1: As defined in Li et al. (2016) <arXiv:1609.08725>, the estimated asymptotic means of RHT statistics with the lambda’s in RHT_opt_lambda.
- Theta2: As defined in Li et al. (2016) <arXiv:1609.08725>, $2\times$Theta2 are the estimated asymptotic variances of RHT statistics the lambda’s in RHT_opt_lambda.
- Corr_RHT: The estimated correlation matrix of the statistics in RHT_std.

References


Examples

```r
set.seed(10086)
# One-sample test
n1 = 300; p =500
dataX = matrix(rnorm(n1 * p), nrow = n1, ncol = p)
res1 = ARHT(dataX)

# Two-sample test
n2= 400
dataY = matrix(rnorm(n2 * p), nrow = n2, ncol = p)
res2 = ARHT(dataX, dataY, mu_0 = rep(0.01,p))
```
moments_PSD

Consistent estimators of high-order moments of the population spectral distribution for high-dimensional data

Description

The function calculates consistent estimators of moments of the spectral distribution of the population covariance matrix given the spectral of the sample covariance matrix.

Usage

moments_PSD(eigenvalues, n, mom_degree)

Arguments

eigenvalues all eigenvalues of the sample covariance matrix including 0’s.
n degree of freedom of the sample covariance matrix.
mom_degree the maximum order of moments.

Value

Estimators of moments from the first to the mom_degree-th order.

References


Examples

set.seed(10086)
n = 400; p = 500
pop_eig = seq(10,1,length = p)
# Data with covariance matrix diag(pop_eig)
Z = matrix(rnorm(n*p),n,p)
r3chisq

3-variate positively correlated chi-squared sample generation when
degrees of freedom are large

Description

Generate samples approximately from three positively correlated chi-squared random variables
($\chi^2(d_1), \chi^2(d_2), \chi^2(d_3)$) when the degrees of freedom ($d_1, d_2, d_3$) are large.

Usage

```r
r3chisq(size, df, corr_mat)
```

Arguments

- **size**: sample size.
- **df**: the degree of freedoms of the marginal distributions. Must be non-negative, but
can be non-integer. The function uses `ceiling(df)` if non-integer.
- **corr_mat**: the target correlation matrix; negative elements will be set to 0.

Details

It is generally hard to sample from ($\chi^2(d_1), \chi^2(d_2), \chi^2(d_3)$) with a designed correlation matrix.
In the algorithm, we approximate the random vector by ($z^T Q_1 z, z^T Q_2 z, z^T Q_3 z$) where $z$ is a
standard norm random vector and $Q_1, Q_2, Q_3$ are diagonal matrices with diagonal elements 1’s and
0’s. The designed positive correlations is approximated by carefully selecting common locations of
1’s on the diagonals. The generated sample may have slightly larger marginal degrees of freedom
than the inputted df, also slightly different covariances.

Value

- **sample**: a size-by-3 matrix contains the generated sample.
- **approx_cov**: the true covariance matrix of sample.

References

Examples

```r
set.seed(10086)
cor_examp = matrix(c(1,1/6,2/3,1/6,1,2/3,2/3,2/3,1),3,3)
a_sam = r3chisq(size = 10000,
    df = c(80,90,100),
    corr_mat = cor_examp)
cov(a_sam$sample) - a_sam$approx_cov

cov2cor(a_sam$approx_cov) - cor_examp
```
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