Package ‘ghcm’

February 20, 2022

Type Package
Title Functional Conditional Independence Testing with the GHCM
Version 3.0.0
Description A statistical hypothesis test for conditional independence.
Given residuals from a sufficiently powerful regression, it tests whether
the covariance of the residuals is vanishing. It can be applied to both
discretely-observed functional data and multivariate data.
Details of the method can be found in Anton Rask Lundborg, Rajen D. Shah and Jonas
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ghcm ghcm: A package for Functional Conditional Independence Testing

Description

To learn more about ghcm, start with the vignette: `browseVignettes(package = "ghcm")`

ghcm_sim_data GHCM simulated data

Description

A simulated dataset containing a combination of functional and scalar variables. $Y_1$ and $Y_2$ are scalar random variables and are both functions of $Z$. $X$, $Z$ and $W$ are functional, $Z$ is a function of $X$ and $W$ is a function of $Z$.

Usage

ghcm_sim_data

ghcm_sim_data_irregular

Format

ghcm_sim_data is a data frame with 500 rows of 5 variables:

$Y_1$ Numeric vector.
$Y_2$ Numeric vector.
$Z$ 500 x 101 matrix.
$X$ 500 x 101 matrix.
$W$ 500 x 101 matrix.

ghcm_sim_data_irregular is a list with 5 elements:

$Y_1$ Numeric vector.
$Y_2$ Numeric vector.
$Z$ 500 x 101 matrix.
ghcm_test

X  A data frame with
   .obs  Integer between 1 and 500 indicating which curve the row corresponds to.
   .index Function argument that the curve is evaluated at.
   .value Value of the function.

W  A data frame with
   .obs  Integer between 1 and 500 indicating which curve the row corresponds to.
   .index Function argument that the curve is evaluated at.
   .value Value of the function.

Details

In ghcm_sim_data the functional variables each consists of 101 observations on an equidistant grid on [0, 1].

In ghcm_sim_data_irregular the functional variables X and W are instead only observed on a subsample of the original equidistant grid.

Source

The generation script can be found in the data-raw folder of the package.

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ghcm_test  Conditional Independence Test using the GHCM

Description

Test whether X is independent of Y given Z using the Generalised Hilbertian Covariance Measure. The function is applied to residuals from regressing each of X and Y on Z respectively. Its validity is contingent on the performance of the regression methods. For a more in-depth explanation see the package vignette or the paper mentioned in the references.

Usage

ghcm_test(
   resid_X_on_Z,
   resid_Y_on_Z,
   X_limits = NULL,
   Y_limits = NULL,
   alpha = 0.05
)
Arguments

resid_X_on_Z, resid_Y_on_Z
Residuals from regressing X (Y) on Z with a suitable regression method. If X (Y) is uni- or multivariate or functional on a constant, fixed grid, the residuals should be supplied as a vector or matrix with no missing values. If instead X (Y) is functional and observed on varying grids or with missing values, the residuals should be supplied as a "melted" data frame with

.obs Integer indicating which curve the row corresponds to.
.index Function argument that the curve is evaluated at.
.value Value of the function.

Note that in the irregular case, a minimum of 4 observations per curve is required.

X_limits, Y_limits
The minimum and maximum values of the function argument of the X (Y) curves. Ignored if X (Y) is not functional.

alpha Numeric in the unit interval. Significance level of the test.

Value

An object of class ghcm containing:

test_statistic Numeric, test statistic of the test.
p Numeric in the unit interval, estimated p-value of the test.
alpha Numeric in the unit interval, significance level of the test.
reject TRUE if \( p < \alpha \), FALSE otherwise.

References


Examples

library(refund)
set.seed(1)
data(ghcm_sim_data)
grid <- seq(0, 1, length.out = 101)

# Test independence of two scalars given a functional variable
m_1 <- pfr(Y_1 ~ lf(Z), data=ghcm_sim_data)
m_2 <- pfr(Y_2 ~ lf(Z), data=ghcm_sim_data)
ghcm_test(resid(m_1), resid(m_2))

# Test independence of a regularly observed functional variable and a
# scalar variable given a functional variable
inner_product_matrix_splines

Computes the matrix of L2 inner products of the splines given in list_of_splines as produced by splines::interpSpline. The splines are assumed to be functions on the interval [from, to].

Description

Computes the matrix of L2 inner products of the splines given in list_of_splines as produced by splines::interpSpline. The splines are assumed to be functions on the interval [from, to].

Usage

inner_product_matrix_splines(list_of_splines, from, to)

Arguments

list_of_splines

list of interpSpline objects.

from, to

limits of integration.
Value

matrix of inner products.
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