Package 'lg'

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Title Locally Gaussian Distributions: Estimation and Methods

Version 0.1.0

Description An implementation of locally Gaussian distributions. It provides methods for implementing the locally Gaussian density estimator (LGDE) by Otneim and Tjøstheim (2017a) <doi:10.1007/s11222-016-9706-6>, as well as the corresponding estimator for conditional density functions by Otneim and Tjøstheim (2017b) <doi:10.1007/s11222-017-9732-z>.

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R topics documented:

`bw_select` *Bandwidth selection for local Gaussian correlation.*

Description

Takes a matrix of data points and returns the bandwidths used for estimating the local Gaussian correlations.

Usage

```
bw_select(x, bw_method = "plugin", est_method = "1par",
  plugin_constant_marginal = 1.75, plugin_exponent_marginal = -1/5,
  plugin_constant_joint = 1.75, plugin_exponent_joint = -1/6,
  tol_marginal = 10^(-3), tol_joint = 10^(-3))
```

Arguments

`x`	A matrix or data frame with data, one column per variable, one row per observation.
`bw_method`	The method used for bandwidth selection. Must be either `"cv"` (cross-validation, slow, but accurate) or `"plugin"` (fast, but crude).
`est_method`	The estimation method, must be either "1par", "5par" or "5par_marginals_fixed", see `lg_main`.
`plugin_constant_marginal`	The constant `c` in `cn^a` used for finding the plugin bandwidth for locally Gaussian marginal density estimates, which we need if estimation method is "5par_marginals_fixed".
`plugin_exponent_marginal`	The constant `a` in `cn^a` used for finding the plugin bandwidth for locally Gaussian marginal density estimates, which we need if estimation method is "5par_marginals_fixed".

`plugin_constant_joint`
: The constant `c` in `cn^a` used for finding the plugin bandwidth for estimating the pairwise local Gaussian correlation between two variables.

`plugin_exponent_joint`
: The constant `a` in `cn^a` used for finding the plugin bandwidth for estimating the pairwise local Gaussian correlation between two variables.

`tol_marginal`
: The absolute tolerance in the optimization for finding the marginal bandwidths when using cross validation.

`tol_joint`
: The absolute tolerance in the optimization for finding the joint bandwidths when using cross-validation.

Details

This is the main bandwidth selection function within the framework of locally Gaussian distributions as described in Otneim and Tjøstheim (2017). This function takes in a data set of arbitrary dimension, and calculates the bandwidths needed to find the pairwise local Gaussian correlations, and is mainly used by the main `lg_main` wrapper function.

Value

A list with three elements, `marginal` contains the bandwidths used for the marginal locally Gaussian estimation, `marginal_convergence` contains the convergence flags for the marginal bandwidths, as returned by the `optim` function, and `joint` contains the pairwise bandwidths and convergence flags.

References

Otneim, Håkon, and Dag Tjøstheim. "The locally gaussian density estimator for multivariate data." Statistics and Computing 27, no. 6 (2017): 1595-1616.

Examples

```
x <- cbind(rnorm(100), rnorm(100), rnorm(100))
bw <- bw_select(x)
```

---

bw_select_cv_bivariate

Cross-validation for bivariate distributions

Description

Uses cross-validation to find the optimal bandwidth for a bivariate locally Gaussian fit

Usage

```
bw_select_cv_bivariate(x, tol = 10^(-3), est_method = "1par",
  bw_marginal = NULL)
```

Arguments

x	The matrix of data points.
tol	The absolute tolerance in the optimization, used by the optim-function.
est_method	The estimation method for the bivariate fit. If estimation method is 5par_marginals_fixed, the marginal bandwidths must be supplied as well through the argument bw_marginal. This is automatically handled by the lg_main wrapper function.
bw_marginal	The bandwidths for estimation of the marginals if method 5par_fixed_marginals is used.

Details

This function provides an implementation for the Cross Validation algorithm for bandwidth selection described in Otneim & Tjøstheim (2017), Section 4. Let $\hat{f}_h(x)$ be the bivariate locally Gaussian density estimate obtained using the bandwidth h, then this function returns the bandwidth that maximizes

$$CV(h) = n^{-1} \sum_{i=1}^{n} \log \hat{f}_h^{(-i)}(x_i),$$

where $\hat{f}_h^{(-i)}$ is the density estimate calculated without observation x_i.

The recommended use of this function is through the lg_main wrapper function.

Value

The function returns a list with two elements: bw is the selected bandwidths, and convergence is the convergence flag returned by the optim-function.

References

Otneim, Håkon, and Dag Tjøstheim. "The locally gaussian density estimator for multivariate data." Statistics and Computing 27, no. 6 (2017): 1595-1616.

Examples

```
x <- cbind(rnorm(100), rnorm(100))
bw <- bw_select_cv_univariate(x)
```

---

bw_select_cv_univariate

Cross-validation for univariate distributions

Description

Uses cross-validation to find the optimal bandwidth for a univariate locally Gaussian fit

Usage

```
bw_select_cv_univariate(x, tol = 10^(-3))
```

Arguments

x	The vector of data points.
tol	The absolute tolerance in the optimization, passed to the optim-function using the BFGS-method.

Details

This function provides the univariate version of the Cross Validation algorithm for bandwidth selection described in Otneim & Tjøstheim (2017), Section 4. Let $\hat{f}_h(x)$ be the univariate locally Gaussian density estimate obtained using the bandwidth h, then this function returns the bandwidth that maximizes

$$CV(h) = n^{-1} \sum_{i=1}^{n} \log \hat{f}_h^{(-i)}(x_i),$$

where $\hat{f}_h^{(-i)}$ is the density estimate calculated without observation x_i.

Value

The function returns a list with two elements: bw is the selected bandwidth, and convergence is the convergence flag returned by the optim-function.

References

Otneim, Håkon, and Dag Tjøstheim. "The locally gaussian density estimator for multivariate data." Statistics and Computing 27, no. 6 (2017): 1595-1616.

Examples

```
x <- rnorm(100)
bw <- bw_select_cv_univariate(x)
```

---

bw_select_plugin_multivariate

Plugin bandwidth selection for multivariate data

Description

Returns a plugin bandwidth for multivariate data matrices for the estimation of local Gaussian correlations

Usage

```
bw_select_plugin_multivariate(x = NULL, n = nrow(x), c = 1.75, a = -1/6)
```

Arguments

x	The data matrix.
n	The number of data points. Can provide only this if we do not want to supply the entire data vector.
c	A constant, se details.
a	A constant, se details.

Details

This function takes in a data matrix with n rows, and returns a the real number c*n^a, which is a quick and dirty way of selecting a bandwidth for locally Gaussian density estimation. The number c is by default set to 1.75, and c = -1/6 is the usual exponent, that stems from the asymptotic convergence rate of the density estimate. This function is usually called from the lg_main wrapper function.

Value

A number, the selected bandwidth.

Examples

```
x <- cbind(rnorm(100), rnorm(100))
bw <- bw_select_plugin_multivariate(x = x)
bw <- bw_select_plugin_multivariate(n = 100)
```

---

bw_select_plugin_univariate

Plugin bandwidth selection for univariate data

Description

Returns a plugin bandwidth for data vectors for use with univariate locally Gaussian density estimation

Usage

```
bw_select_plugin_univariate(x = NULL, n = length(x), c = 1.75, a = -1/5)
```

Arguments

x	The data vector.
n	The number of data points. Can provide only this if we do not want to supply the entire data vector.
c	A constant, se details.
a	A constant, se details.

Details

This function takes in a data vector of length n, and returns a the real number c*n^a, which is a quick and dirty way of selecting a bandwidth for univariate locally Gaussian density estimation. The number c is by default set to 1.75, and c = -1/5 is the usual exponent that stems from the asymptotic convergence rate of the density estimate. Recommended use of this function is through the lg_main wrapper function.

Value

A number, the selected bandwidth.

Examples

```
x <- rnorm(100)
bw <- bw_select_plugin_univariate(x = x)
bw <- bw_select_plugin_univariate(n = 100)
```

---

check_bw_bivariate *Check bandwidth vector*

Description

Checks that the bandwidth vector supplied to the bivariate density function is a numeric vector of length 2.

Usage

```
check_bw_bivariate(bw)
```

Arguments

bw	The bandwidth vector to be checked

---

check_bw_method *Check bw method*

Description

Checks that the bandwidth method is one of the allowed values, currently "cv" or "plugin".

Usage

```
check_bw_method(bw_method)
```

Arguments

bw_method	Check if equal to "cv" or "plugin"

check_data *Check the data and grid*

Description

Checks that the data or grid provided is of the correct form. This function is an auxiliary function that can quickly check that a supplied data set or grid is a matrix or a data frame, and that it has the correct dimension, as defined by the `dim_check` parameter. The `type` argument is simply a character vector "data" or "grid" that is used for printing error messages.

Usage

```
check_data(x, dim_check = NA, type)
```

Arguments

`x`	Data or grid
`dim_check`	How many columns do we expect?
`type`	Is it the "grid" or "data" for use in error messages.

check_dmvnorm_arguments *Check the arguments for the* `dmvnorm_wrapper` *function*

Description

Checks that the arguments provided to the `dmvnorm_wrapper`-function are numerical vectors, all having the same lengths.

Usage

```
check_dmvnorm_arguments(eval_points, mu_1, mu_2, sig_1, sig_2, rho)
```

Arguments

`eval_points`	A `kx2` matrix with evaluation points
`mu_1`	The first expectation vector
`mu_2`	The second expectation vector
`sig_1`	The first standard deviation vector
`sig_2`	The second standard deviation vector
`rho`	The correlation vector

check_est_method *Check estimation method*

Description

Checks that the estimation method is one of the allowed values, currently "1par", "5par" and "5par_marginals_fixed".

Usage

```
check_est_method(est_method)
```

Arguments

est_method	Check if equal to "1par" or "5par"

check_lg *Check that an object has class "lg"*

Description

Checks that the provided object has class `lg`.

Usage

```
check_lg(check_object)
```

Arguments

check_object	The object to be checked

clg *The locally Gaussian conditional density estimator*

Description

Estimate a conditional density function using locally Gaussian approximations.

Usage

```
clg(lg_object, grid = NULL, condition = NULL, fixed_grid = NULL)
```

Arguments

lg_object	An object of type lg, as produced by the lg_main-function.
grid	A matrix of grid points, where we want to evaluate the density estimate. Number of columns *must* be the same as number of variables in X1.
condition	A vector with conditions for the variables that we condition upon. Length of this vector *must* be the same as the number of variables in X2. The function will throw an arrow of there is any discrepancy in the dimensions of the grid, condition and data set.
fixed_grid	Not used presently.

Details

This function is the conditional version of the locally Gaussian density estimator (LGDE), described in Otneim & Tjøstheim (2017). The function takes as arguments an lg-object as produced by the main lg_main- function, a grid of points where the density estimate should be estimated, and a set of conditions.

The variables must be sorted before they are supplied to this function. It will always assume that the free variables come before the conditioning variables.

Assume that X is a stochastic vector with two components X1 and X2. This function will thus estimate the conditional density of X1 given a specified value of X2.

Value

A list containing the conditional density estimate as well as all the running parameters that has been used. The elements are:

- f_est: The estimated conditional density.
- c_mean: The estimated local conditional means as defined in equation (10) of Otneim & Tjøstheim (2017).
- c_cov: The estimated local conditional covariance matrices as defined in equation (11) of Otneim & Tjøstheim (2017).
- x: The data set.
- bw: The bandwidth object.
- transformed_data: The data transformed to approximate marginal standard normality (if selected).
- normalizing_constants: The normalizing constants used to transform data and grid back and forth to the marginal standard normality scale, as seen in eq. (8) of Otneim & Tjøstheim (2017) (if selected).
- grid: The grid where the estimation was performed, on the original scale.
- transformed_grid: The grid where the estimation was performed, on the marginal standard normal scale.

References

Otneim, Håkon, and Dag Tjøstheim. "Conditional density estimation using the local Gaussian correlation" Statistics and Computing (2017): 1-19.

Examples

```
# A 3 variate example
x <- cbind(rnorm(100), rnorm(100), rnorm(100))

# Generate the lg-object with default settings
lg_object <- lg_main(x)

# Estimate the conditional density of X1|X2 = 0, X3 = 1 on a small grid
cond_dens <- clg(lg_object, grid = matrix(-4:4, ncol = 1), condition = c(0, 1))
```

`corplot` *Plot unconditional local correlation maps*

Description

Plot the estimated local correlation map for a pair of variables

Usage

```
corplot(dlg_object, pair = 1, gaussian_scale = FALSE,
  plot_colormap = TRUE, plot_obs = FALSE, plot_labels = TRUE,
  plot_legend = FALSE, plot_thres = 0, alpha_tile = 0.8,
  alpha_point = 0.8, low_color = "blue", high_color = "red",
  break_int = 0.2, label_size = 3, font_family = "sans",
  point_size = NULL, xlim = NULL, ylim = NULL, xlab = NULL,
  ylab = NULL, rholab = NULL, main = NULL, subtitle = NULL)
```

Arguments

`dlg_object`	The density estimation object produced by the dlg-function
`pair`	Integer indicating which pair of variables you want to plot. The function looks up the corresponding variables in the bandwidth object used to calculate the dlg object, and you can inspect this in `dlg_object$bw$joint`. Defaults to 1 (the first pair, usually variable 1 against variable 2).
`gaussian_scale`	Logical, if `TRUE` the plot is produced on the marginal standard Gaussian scale.
`plot_colormap`	Logical, if `TRUE` the plot includes a colormap to visualize the value of the local correlation.
`plot_obs`	Logical, if `TRUE` the observations are plotted.
`plot_labels`	Logical, if `TRUE` character labels with local correlation values are plotted.
`plot_legend`	Logical, if `TRUE` a color legend is plotted.
`plot_thres`	A number between 0 and 1 indicating the threshold value to be used for not plotting the estimated local correlation in areas with no data. Uses a quick bivariate kernel density estimate a criterion, and skips plotting in areas with kernel density estimate less than the fraction plot_thres of the maximum density estimate. If 0 (default), everything is plotted, if 1 nothing is plotted. Typical values may be in the 0.001-0.01-range.

alpha_tile	The alpha-value indicating the transparency of the color tiles. Number between 0 (transparent) and 1 (not transparent).
alpha_point	he alpha-value indicating the transparency of the observations. Number between 0 (transparent) and 1 (not transparent).
low_color	The color corresponding to correlation equal to -1 (default: blue).
high_color	The color corresponding to correlation equal to 1 (default: red).
break_int	Break interval in the color gradient.
label_size	Size of text labels, if plotted.
font_family	Font family used for text labels, if plotted.
point_size	Size of points used for plotting the observations.
xlim	x-limits
ylim	y-limits
xlab	x-label
ylab	y-label
rholab	Label for the legend, if plotted
main	Title of plot
subtitle	Subtitle of plot

Details

This function plots a map of estimated local Gaussian correlations of a specified pair (defaults to the first pair) of variables as produced by the dlg-function. This plot is heavily inspired by the local correlation plots produced by the 'localgauss'-package by Berentsen et. al (2014), but it is here more easily customized and specially adapted to the ecosystem within the lg-package. The plotting is carried out using the ggplot2-package (Wickham, 2009).

References

Berentsen, G. D., Kleppe, T. S., & Tjøstheim, D. (2014). Introducing localgauss, an R package for estimating and visualizing local Gaussian correlation. Journal of Statistical Software, 56(1), 1-18.

H. Wickham. ggplot2: Elegant Graphics for Data Analysis. Springer-Verlag New York, 2009.

---

dlg *The locally Gaussian density estimator (LGDE)*

Description

Estimate a multivariate density function using locally Gaussian approximations

Usage

```
dlg(lg_object, grid = NULL)
```

Arguments

lg_object	An object of type lg, as produced by the lg_main-function.
grid	A matrix of grid points, where we want to evaluate the density estimate.

Details

This function does multivariate density estimation using the locally Gaussian density estimator (LGDE), that was introduced by Otneim & Tjøstheim (2017). The function takes as arguments an lg-object as produced by the main lg_main-function (where all the running parameters are specified), and a grid of points where the density estimate should be estimated.

Value

A list containing the density estimate as well as all the running parameters that has been used. The elements are:

- f_est: The estimated multivariate density.
- loc_mean: The estimated local means if est_method is "5par" or "5par_marginals_fixed", a matrix of zeros if est_method is "1par".
- loc_sd: The estimated local st. deviations if est_method is "5par" or "5par_marginals_fixed", a matrix of ones if est_method is "1par".
- loc_cor: Matrix of estimated local correlations, one column for each pair of variables, in the same order as specified in the bandwidth object.
- x: The data set.
- bw: The bandwidth object.
- transformed_data: The data transformed to approximate marginal standard normality.
- normalizing_constants: The normalizing constants used to transform data and grid back and forth to the marginal standard normality scale, as seen in eq. (8) of Otneim & Tjøstheim (2017).
- grid: The grid where the estimation was performed, on the original scale.
- transformed_grid: The grid where the estimation was performed, on the marginal standard normal scale.

References

Otneim, Håkon, and Dag Tjøstheim. "The locally gaussian density estimator for multivariate data." Statistics and Computing 27, no. 6 (2017): 1595-1616.

Examples

```
x <- cbind(rnorm(100), rnorm(100), rnorm(100))
lg_object <- lg_main(x)  # Put all the running parameters in here.
grid <- cbind(seq(-4, 4, 1), seq(-4, 4, 1), seq(-4, 4, 1))
density_estimate <- dlg(lg_object, grid = grid)
```

`dlg_bivariate` *Bivariate density estimation*

Description

`dlg_bivariate` returns the locally Gaussian density estimate of a bivariate distribution on a given grid.

Usage

```
dlg_bivariate(x, eval_points = NA, grid_size = 15, bw = c(1, 1),
  est_method = "1par", tol = .Machine$double.eps^0.25/10^4,
  run_checks = TRUE, marginal_estimates = NA, bw_marginal = NA)
```

Arguments

`x`	The data matrix (or data frame). Must have exactly 2 columns.
`eval_points`	The grid where the density should be estimated. Must have exactly 2 columns.
`grid_size`	If `eval_points` is not supplied, then the function will create a suitable grid diagonally through the data, with this many grid points.
`bw`	The two bandwidths, a numeric vector of length 2.
`est_method`	The estimation method, must either be "1par" for estimation with just the local correlation, or "5par" for a full locally Gaussian fit with all 5 parameters.
`tol`	The numerical tolerance to be used in the optimization. Only applicable in the 1-parameter optimization.
`run_checks`	Logical. Should sanity checks be run on the arguments? Useful to disable this when doing cross-validation for example.
`marginal_estimates`	Provide the marginal estimates here if estimation method is "`5par_marginals_fixed`", and the marginal estimates have already been found. Useful for cross-validation. List with two elements as returned by `dlg_marginal_wrapper`.
`bw_marginal`	Vector of bandwidths used to estimate the marginal distributions.

Details

This function serves as the backbone in the body of methods concerning local Gaussian correlation. It takes a bivariate data set, `x`, and a bivariate set of grid points `eval_points`, and returns the bivariate, locally Gaussian density estimate in these points. We also need a vector of bandwidths, `bw`, with two elements, and an estimation method `est_method`

Value

A list including the data set `$x`, the grid `$eval_points`, the bandwidths `$bw`, as well as a matrix of the estimated parameter estimates `$par_est` and the estimated bivariate density `$f_est`.

Examples

```
x <- cbind(rnorm(100), rnorm(100))
bw <- c(1, 1)
eval_points <- cbind(seq(-4, 4, 1), seq(-4, 4, 1))

estimate <- dlg_bivariate(x, eval_points = eval_points, bw = bw)
```

`dlg_marginal` *Marginal density estimation*

Description

Function that estimates a univariate density estimation by local Gaussian approximations, as described in Hufthammer and Tjøstheim (2009).

Usage

```
dlg_marginal(x, bw = 1, eval_points = seq(quantile(x, 0.01), quantile(x,
  0.99), length.out = grid_size), grid_size = 15)
```

Arguments

`x`	The data vector.
`bw`	The bandwidth (a single number).
`eval_points`	The grid where we want to evaluate the density. Chosen suitably if not provided, with length equal to grid_size.
`grid_size`	Number of grid points if grid is not provided.

Details

This function is mainly mean to be used as a tool in multivariate analysis as away to obtain the estimate of a univariate (marginal) density function, but it can of course be used in general to estimate univariate densities.

Value

A list including the data set `$x`, the grid `$eval_points`, the bandwidth `$bw`, as well as a matrix of the estimated parameter estimates `$par_est` and the estimated bivariate density `$f_est`.

References

Hufthammer, Karl Ove, and Dag Tjøstheim. "Local Gaussian Likelihood and Local Gaussian Correlation" PhD Thesis of Karl Ove Hufthammer, University of Bergen, 2009.

Examples

```
x <- rnorm(100)
estimate <- dlg_marginal(x, bw = 1, eval_points = -4:4)
```

`dlg_marginal_wrapper` *Marginal estimates for multivariate data*

Description

Estimates the marginal locally Gaussian parameters for a multivariate data set

Usage

```
dlg_marginal_wrapper(data_matrix, eval_matrix, bw_vector)
```

Arguments

`data_matrix`	The matrix of data points. One column constitutes an observation vector.
`eval_matrix`	The matrix of evaluation points. One column constitutes a vector of grid points.
`bw_vector`	The vector of bandwidths, one element per component.

Details

This function takes in a matrix of observations, a matrix of evaluation points and a vector of bandwidths, and does a locally Gaussian fit on each of the marginals using the `dlg_bivariate`-function. This function assumes that the data and evaluation points are organized column-wise in matrices, and that the bandwidth is found in the corresponding element in the bandwidth matrix. The primary use for this function is multivariate density estimation using the "5par_marginals_fixed"-method.

Value

A list with marginal parameter and density estimates as provided by the `dlg_bivariate`-function. One element per column in the data.

Examples

```
data_matrix <- cbind(rnorm(100), rnorm(100))
eval_matrix <- cbind(seq(-4, 4, 1), seq(-4, 4, 1))
bw <- c(1, 1)

estimate <- dlg_marginal_wrapper(data_matrix, eval_matrix = eval_matrix, bw = bw)
```

dmvnorm_wrapper *Wrapper for* dmvnorm

Description

dmvnorm_wrapper is a function that evaluates the bivariate normal distribution in a matrix of evaluation points, with local parameters.

Usage

```
dmvnorm_wrapper(eval_points, mu_1 = rep(0, nrow(eval_points)), mu_2 = rep(0,
  nrow(eval_points)), sig_1 = rep(1, nrow(eval_points)), sig_2 = rep(1,
  nrow(eval_points)), rho = rep(0, nrow(eval_points)), run_checks = TRUE)
```

Arguments

eval_points	A kx2 matrix with evaluation points
mu_1	The first expectation vector
mu_2	The second expectation vector
sig_1	The first standard deviation vector
sig_2	The second standard deviation vector
rho	The correlation vector
run_checks	Run sanity check for the arguments

Details

This functions takes as arguments a matrix of grid points, and vectors of parameter values, and returns the bivariate normal density at these points, with these parameter values.

dmvnorm_wrapper_single *Wrapper for* dmvnorm - *single point*

Description

Function that evaluates the bivariate normal in a single point

Usage

```
dmvnorm_wrapper_single(x1, x2, mu_1, mu_2, sig_1, sig_2, rho)
```

Arguments

x1	The first component of the evaluation point
x2	The second component of the evaluation point
mu_1	The first expectation
mu_2	The second expectation
sig_1	The first standard deviation
sig_2	The second standard deviation
rho	The correlation

---

lg *lg: A package for calculating the local Gaussian correlation in multivariate applications.*

Description

The lg package provides implementations for the multivariate density estimation and the conditional density estimation methods using local Gaussian correlation as presented in Otneim & Tjøstheim (2017a) and Otneim & Tjøstheim (2017b).

Details

The main function is called lg_main, and takes as argument a data set (represented by a matrix or data frame) as well as various (optional) configurations that is described in detail in the articles mentioned above, and in the documentation of this package. In particular, this function will calculate the bandwidths used for estimation, using either a plugin estimate (default), or a cross validation estimate. If x is the data set, then the following line of code will create an lg object using the default configuration, that can be used for density estimation afterwards:

```
lg_object <- lg_main(x)
```

You can change estimation method, bandwidth selection method and other parameters by using the arguments of the lg_main function.

You can evaluate the multivariate density estimate on a grid as described in Otneim & Tjøstheim (2017a) using the dlg-function as follows:

```
dens_est <- dlg(lg_object, grid = grid).
```

Assuming that the data set has **p** variables, you can evaluate the *conditional* density of the **p - q** first variables (counting from column 1), *given* the remaining **q** variables being equal to condition = c(v1, ..., vq), on a grid, by running

```
conditional_dens_est <- clg(lg_object, grid = grid, condition = condition).
```

References

Otneim, Håkon, and Dag Tjøstheim. "The locally gaussian density estimator for multivariate data." Statistics and Computing 27, no. 6 (2017a): 1595-1616.

Otneim, Håkon, and Dag Tjøstheim. "Conditional density estimation using the local Gaussian correlation" Statistics and Computing (2017b): 1-19.

lg_main *Create an* lg *object*

Description

Create an lg-object, that can be used to estimate local Gaussian correlations, unconditional and conditional densities, local partial correlation and for testing purposes.

Usage

```
lg_main(x, bw_method = "plugin", est_method = "1par",
  transform_to_marginal_normality = TRUE, bw = NULL,
  plugin_constant_marginal = 1.75, plugin_constant_joint = 1.75,
  plugin_exponent_marginal = -1/5, plugin_exponent_joint = -1/6,
  tol_marginal = 10^(-3), tol_joint = 10^(-3))
```

Arguments

x	A matrix or data frame with data, on column per variable, one row per observation.
bw_method	The method used for bandwidth selection. Must be either "cv" (cross-validation, slow, but accurate) or "plugin" (fast, but crude).
est_method	The estimation method, must be either "1par", "5par" or "5par_marginals_fixed" (see details).
transform_to_marginal_normality	Logical, TRUE if we want to transform our data to marginal standard normality. This is assumed by method "1par", but can of course be skipped using this argument if it has been done already.
bw	Bandwidth object if it has already been calculated.
plugin_constant_marginal	The constant c in cn^a used for finding the plugin bandwidth for locally Gaussian marginal density estimates, which we need if estimation method is "5par_marginals_fixed".
plugin_constant_joint	The constant c in cn^a used for finding the plugin bandwidth for estimating the pairwise local Gaussian correlation between two variables.
plugin_exponent_marginal	The constant a in cn^a used for finding the plugin bandwidth for locally Gaussian marginal density estimates, which we need if estimation method is "5par_marginals_fixed".
plugin_exponent_joint	The constant a in cn^a used for finding the plugin bandwidth for estimating the pairwise local Gaussian correlation between two variables.
tol_marginal	The absolute tolerance in the optimization for finding the marginal bandwidths, passed on to the optim-function.
tol_joint	The absolute tolerance in the optimization for finding the joint bandwidths. Passed on to the optim-function.

Details

This is the main function in the package. It lets the user supply a data set and set a number of options, which is then used to prepare an `lg` object that can be supplied to other functions in the package, such as `dlg` (density estimation), `clg` (conditional density estimation). The details has been laid out in Otneim & Tjøstheim (2017a) and Otneim & Tjøstheim (2017b).

The papers mentioned above deal with the estimation of multivariate density functions and conditional density functions. The idea is to fit a multivariate Normal locally to the unknown density function by first transforming the data to marginal standard normality, and then estimate the local correlations **pairwise**. The local means and local standard deviations are held fixed and constantly equal to 0 and 1 respectively to reflect the knowledge that the marginals are approximately standard normal. Use `est_method = "1par"` for this strategy, which means that we only estimate one local parameter (the correlation) for each pair, and note that this method requires marginally standard normal data. If `est_method = "1par"` and `transform_to_marginal_normality = FALSE` the function will throw a warning. It might be okay though, if you know that the data are marginally standard normal already.

The second option is `est_method = "5par_marginals_fixed"` which is more flexible than `"1par"`. This method will estimate univariate local Gaussian fits to each marginal, thus producing local estimates of the local means: $\mu_i(x_i)$ and $\sigma_i(x_i)$ that will be held fixed in the next step when the **pairwise** local correlations are estimated. This method can in many situations provide a better fit, even if the marginals are standard normal. It also opens up for creating a multivariate locally Gaussian fit to any density without having to transform the marginals if you for some reason want to avoid that.

The third option is `est_method = "5par"`, which is a full nonparametric locally Gaussian fit of a bivariate density as laid out and used by Tjøstheim & Hufthammer (2013) and others. This is simply a wrapper for the `localgauss`-package by Berentsen et.al. (2014).

References

Berentsen, Geir Drage, Tore Selland Kleppe, and Dag Tjøstheim. "Introducing localgauss, an R package for estimating and visualizing local Gaussian correlation." Journal of Statistical Software 56.1 (2014): 1-18.

Hufthammer, Karl Ove, and Dag Tjøstheim. "Local Gaussian Likelihood and Local Gaussian Correlation" PhD Thesis of Karl Ove Hufthammer, University of Bergen, 2009.

Otneim, Håkon, and Dag Tjøstheim. "The locally gaussian density estimator for multivariate data." Statistics and Computing 27, no. 6 (2017a): 1595-1616.

Otneim, Håkon, and Dag Tjøstheim. "Conditional density estimation using the local Gaussian correlation" Statistics and Computing (2017b): 1-19.

Tjøstheim, D., & Hufthammer, K. O. (2013). Local Gaussian correlation: a new measure of dependence. Journal of Econometrics, 172(1), 33-48.

Examples

```
x <- cbind(rnorm(100), rnorm(100), rnorm(100))

# Quick example
lg_object1 <- lg_main(x, bw_method = "plugin", est_method = "1par")
```

```
  # In the simulation experiments in Otneim & Tjøstheim (2017a),
  # the cross-validation bandwidth selection is used:
  ## Not run:
  lg_object2 <- lg_main(x, bw_method = "cv", est_method = "1par")

## End(Not run)

  # If you do not wish to transform the data to standard normality,
  # use the five parameter fit:
  lg_object3 <- lg_main(x, est_method = "5par_marginals_fixed",
                 transform_to_marginal_normality = FALSE)

  # In the bivariate case, you can use the full nonparametric fit:
  x_biv <- cbind(rnorm(100), rnorm(100))
  lg_object4 <- lg_main(x_biv, est_method = "5par",
                 transform_to_marginal_normality = FALSE)

  # Whichever method you choose, the lg-object can now be passed on
  # to the dlg- or clg-functions for evaluation of the density or
  # conditional density estimate. Control the grid with the grid
  # argument.
  grid1 <- x[1:10,]
  dens_est <- dlg(lg_object1, grid = grid1)

  # The conditional density of X1 given X2 = 1 and X2 = 0:
  grid2 <- matrix(-3:3, ncol = 1)
  c_dens_est <- clg(lg_object1, grid = grid2, condition = c(1, 0))
```

`mvnorm_eval` *Evaluate the multivariate normal*

Description

Function that evaluates the multivariate normal distribution with local parameters

Usage

```
mvnorm_eval(eval_points, loc_mean, loc_sd, loc_cor, pairs)
```

Arguments

`eval_points`	A matrix of grid points
`loc_mean`	A matrix of local means, one row per grid point, one column per component
`loc_sd`	A matrix of local standard deviations, one row per grid point, one column per component
`loc_cor`	A matrix of local correlations, one row per grid point, on column per pair of variables
`pairs`	A data frame specifying the components that make up each pair,

Details

Takes in a grid, where we want to evaluate the multivariate normal, and in each grid point we have a new set of parameters.

`trans_normal` *Transform the marginals of a multivariate data set to standard normality based on the logspline density estimator (Kooperberg and Stone, 1991). See Otneim and Tjøstheim (2017) for details.*

Description

Transform the marginals of a multivariate data set to standard normality based on the logspline density estimator (Kooperberg and Stone, 1991). See Otneim and Tjøstheim (2017) for details.

Usage

```
trans_normal(x)
```

Arguments

`x`	The data matrix, one row per observation.

Value

A list containing the transformed data ($transformed_data), and a function ($trans_new) that can be used to transform grid points and obtain normalizing constants for use in density estimation functions

References

Kooperberg, Charles, and Charles J. Stone. "A study of logspline density estimation." Computational Statistics & Data Analysis 12.3 (1991): 327-347.

Otneim, Håkon, and Dag Tjøstheim. "The locally gaussian density estimator for multivariate data." Statistics and Computing 27, no. 6 (2017): 1595-1616.

Index