Package 'cornet'

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Version 0.0.2

Title Elastic Net with Dichotomised Outcomes

Description Implements lasso and ridge regression for dichotomised outcomes (Rauschenberger et al. 2019). Such outcomes are not naturally but artificially binary. They indicate whether an underlying measurement is greater than a threshold.

Depends R (>= 3.0.0)

Imports glmnet, palasso

Suggests knitr, testthat

Enhances RColorBrewer, MASS

VignetteBuilder knitr

License GPL-3

LazyData true

Language en-GB

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URL https://github.com/rauschenberger/cornet

BugReports https://github.com/rauschenberger/cornet/issues

NeedsCompilation no

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R topics documented:

`.check` *Arguments*

Description

Verifies whether an argument matches formal requirements.

Usage

```
.check(x, type, dim = NULL, miss = FALSE, min = NULL, max = NULL,
  values = NULL, inf = FALSE, null = FALSE)
```

Arguments

`x`	argument
`type`	character `"string"`, `"scalar"`, `"vector"`, `"matrix"`
`dim`	vector/matrix dimensionality**:** integer scalar/vector
`miss`	accept missing values**:** logical
`min`	lower limit**:** numeric
`max`	upper limit**:** numeric
`values`	only accept specific values**:** vector
`inf`	accept infinite (`Inf` or `-Inf`) values**:** logical
`null`	accept `NULL`**:** logical

Examples

```
cornet:::.check(0.5,type="scalar",min=0,max=1)
```

.equal *Equality*

Description

Verifies whether two or more arguments are identical.

Usage

```
.equal(..., na.rm = FALSE)
```

Arguments

...	scalars, vectors, or matrices of equal dimensions
na.rm	remove missing values**:** logical

Examples

```
cornet:::.equal(1,1,1)
```

.simulate *Data simulation*

Description

Simulates data for unit tests

Usage

```
.simulate(n, p, cor = 0, prob = 0.1, sd = 1, exp = 1, frac = 1)
```

Arguments

n	sample size**:** positive integer
p	covariate space**:** positive integer
cor	correlation coefficient **:** numeric between 0 and 1
prob	effect proportion**:** numeric between 0 and 1
sd	standard deviation**:** positive numeric
exp	exponent**:** positive numeric
frac	class proportion**:** numeric between 0 and 1

Details

For simulating correlated features (cor$>$ 0), this function requires the R package MASS (see mvrnorm).

Value

Returns invisible list with elements y and X.

Examples

```
data <- cornet:::.simulate(n=10,p=20)
names(data)
```

.test *Single-split test*

Description

Compares models for a continuous response with a cut-off value.

Usage

```
.test(y, cutoff, X, alpha = 1, type.measure = "deviance")
```

Arguments

y	continuous outcome**:** vector of length n
cutoff	cut-off point for dichotomising outcome into classes**:** *meaningful* value between min(y) and max(y)
X	features**:** numeric matrix with n rows (samples) and p columns (variables)
alpha	elastic net mixing parameter**:** numeric between 0 (ridge) and 1 (lasso)
type.measure	loss function for binary classification**:** character "deviance", "mse", "mae", or "class" (see cv.glmnet)

Details

Splits samples into 80 percent for training and 20 percent for testing, calculates squared deviance residuals of logistic and combined regression, conducts the paired one-sided Wilcoxon signed rank test, and returns the p-value. For the multi-split test, use the median p-value from 50 single-split tests (van de Wiel 2009).

Examples

```
n <- 100; p <- 200
y <- rnorm(n)
X <- matrix(rnorm(n*p),nrow=n,ncol=p)
cornet:::.test(y=y,cutoff=0,X=X)
```

`coef.cornet` *Extract estimated coefficients*

Description

Extracts estimated coefficients from linear and logistic regression, under the penalty parameter that minimises the cross-validated loss.

Usage

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

Arguments

`object`	cornet object
`...`	further arguments (not applicable)

Value

This function returns a matrix with n rows and two columns, where n is the sample size. It includes the estimated coefficients from linear regression (1st column: `"beta"`) and logistic regression (2nd column: `"gamma"`).

Examples

```
n <- 100; p <- 200
y <- rnorm(n)
X <- matrix(rnorm(n*p),nrow=n,ncol=p)
net <- cornet(y=y,cutoff=0,X=X)
coef(net)
```

`cornet` *Combined regression*

Description

Implements lasso and ridge regression for dichotomised outcomes. Such outcomes are not naturally but artificially binary. They indicate whether an underlying measurement is greater than a threshold.

Usage

```
cornet(y, cutoff, X, alpha = 1, npi = 101, pi = NULL, nsigma = 99,
  sigma = NULL, nfolds = 10, foldid = NULL,
  type.measure = "deviance", ...)
```

Arguments

`y`	continuous outcome**:** vector of length n
`cutoff`	cut-off point for dichotomising outcome into classes**:** *meaningful* value between `min(y)` and `max(y)`
`X`	features**:** numeric matrix with n rows (samples) and p columns (variables)
`alpha`	elastic net mixing parameter**:** numeric between 0 (ridge) and 1 (lasso)
`npi`	number of `pi` values (weighting)
`pi`	pi sequence**:** vector of increasing values in the unit interval; or `NULL` (default sequence)
`nsigma`	number of `sigma` values (scaling)
`sigma`	sigma sequence**:** vector of increasing positive values; or `NULL` (default sequence)
`nfolds`	number of folds**:** integer between 3 and n
`foldid`	fold identifiers**:** vector with entries between 1 and `nfolds`; or `NULL` (balance)
`type.measure`	loss function for binary classification**:** character `"deviance"`, `"mse"`, `"mae"`, or `"class"` (see `cv.glmnet`)
`...`	further arguments passed to `glmnet`

Details

The argument `family` is unavailable, because this function fits a *gaussian* model for the numeric response, and a *binomial* model for the binary response.

Linear regression uses the loss function `"deviance"` (or `"mse"`), but the loss is incomparable between linear and logistic regression.

The loss function `"auc"` is unavailable for internal cross-validation. If at all, use `"auc"` for external cross-validation only.

Value

Returns an object of class `cornet`, a list with multiple slots:

- `gaussian`: fitted linear model, class `glmnet`
- `binomial`: fitted logistic model, class `glmnet`
- `sigma`: scaling parameters `sigma`, vector of length `nsigma`
- `pi`: weighting parameters `pi`, vector of length `npi`
- `cvm`: evaluation loss, matrix with `nsigma` rows and `npi` columns
- `sigma.min`: optimal scaling parameter, positive scalar
- `pi.min`: optimal weighting parameter, scalar in unit interval
- `cutoff`: threshold for dichotomisation

References

Armin Rauschenberger and Enrico Glaab (2019). "Lasso and ridge regression for dichotomised outcomes". *Manuscript in preparation*.

See Also

Methods for objects of class `cornet` include `coef` and `predict`.

Examples

```
n <- 100; p <- 200
y <- rnorm(n)
X <- matrix(rnorm(n*p),nrow=n,ncol=p)
net <- cornet(y=y,cutoff=0,X=X)
net
```

`cv.cornet` *Performance measurement*

Description

Compares models for a continuous response with a cut-off value.

Usage

```
cv.cornet(y, cutoff, X, alpha = 1, nfolds.ext = 5, nfolds.int = 10,
  foldid.ext = NULL, foldid.int = NULL, type.measure = "deviance",
  ...)
```

Arguments

`y`	continuous outcome**:** vector of length n
`cutoff`	cut-off point for dichotomising outcome into classes**:** *meaningful* value between `min(y)` and `max(y)`
`X`	features**:** numeric matrix with n rows (samples) and p columns (variables)
`alpha`	elastic net mixing parameter**:** numeric between 0 (ridge) and 1 (lasso)
`nfolds.ext`	number of external folds
`nfolds.int`	internal fold identifiers**:** vector of length n with entries between 1 and `nfolds.int`; or `NULL`
`foldid.ext`	external fold identifiers**:** vector of length n with entries between 1 and `nfolds.ext`; or `NULL`
`foldid.int`	number of internal folds
`type.measure`	loss function for binary classification**:** character `"deviance"`, `"mse"`, `"mae"`, or `"class"` (see `cv.glmnet`)
`...`	further arguments passed to `cornet` or `glmnet`

Details

Computes the cross-validated loss of logistic and combined regression.

Examples

```
n <- 100; p <- 200
y <- rnorm(n)
X <- matrix(rnorm(n*p),nrow=n,ncol=p)
loss <- cv.cornet(y=y,cutoff=0,X=X)
loss
```

`plot.cornet` *Plot loss matrix*

Description

Plots the loss for different combinations of scaling (sigma) and weighting (pi) parameters.

Usage

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

Arguments

`x`	cornet object
`...`	further arguments (not applicable)

Value

This function plots the evaluation loss (`cvm`). Whereas the matrix has sigma in the rows, and pi in the columns, the plot has sigma on the x-axis, and pi on the y-axis. For all combinations of sigma and pi, the colour indicates the loss. If the R package `RColorBrewer` is installed, blue represents low. Otherwise, red represents low. White always represents high.

Examples

```
n <- 100; p <- 200
y <- rnorm(n)
X <- matrix(rnorm(n*p),nrow=n,ncol=p)
net <- cornet(y=y,cutoff=0,X=X)
plot(net)
```

predict.cornet *Predict binary outcome*

Description

Predicts the binary outcome with linear, logistic, and combined regression.

Usage

```
## S3 method for class 'cornet'
predict(object, newx, type = "probability", ...)
```

Arguments

object	cornet object
newx	covariates**:** numeric matrix with n rows (samples) and p columns (variables)
type	"probability", "odds", "log-odds"
...	further arguments (not applicable)

Details

For linear regression, this function tentatively transforms the predicted values to predicted probabilities, using a Gaussian distribution with a fixed mean (threshold) and a fixed variance (estimated variance of the numeric outcome).

Examples

```
n <- 100; p <- 200
y <- rnorm(n)
X <- matrix(rnorm(n*p),nrow=n,ncol=p)
net <- cornet(y=y,cutoff=0,X=X)
predict(net,newx=X)
```

print.cornet *Combined regression*

Description

Prints summary of cornet object.

Usage

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

Arguments

x	cornet object
...	further arguments (not applicable)

Value

Returns sample size n, number of covariates p, information on dichotomisation, tuned scaling parameter (sigma), tuned weighting parameter (pi), and corresponding loss.

Examples

```
n <- 100; p <- 200
y <- rnorm(n)
X <- matrix(rnorm(n*p),nrow=n,ncol=p)
net <- cornet(y=y,cutoff=0,X=X)
print(net)
```

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