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Type Package

Title High-Dimensional Principal Fitted Components and Abundant Regression

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Author Adam J. Rothman

Maintainer Adam J. Rothman <arothman@umn.edu>

Depends R (>= 2.10), glasso

Description Fit and predict with the high-dimensional principal fitted components model. This model is described by Cook, Forzani, and Rothman (2012) <[doi:10.1214/11-AOS962](https://doi.org/10.1214/11-AOS962)>.

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abundant-package	<i>Abundant regression and high-dimensional principal fitted components</i>
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Description

Fit and predict with the high-dimensional principal fitted components model.

Details

The main functions are [fit.pfc](#), [pred.response](#).

Author(s)

Adam J. Rothman

Maintainer: Adam J. Rothman <arothman@umn.edu>

References

Cook, R. D., Forzani, L., and Rothman, A. J. (2012). Estimating sufficient reductions of the predictors in abundant high-dimensional regressions. *Annals of Statistics* 40(1), 353-384.

fit.pfc	<i>Fit a high-dimensional principal fitted components model using the method of Cook, Forzani, and Rothman (2012).</i>
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Description

Let $(x_1, y_1), \dots, (x_n, y_n)$ denote the n measurements of the predictor and response, where $x_i \in R^p$ and $y_i \in R$. The model assumes that these measurements are a realization of n independent copies of the random vector $(X, Y)'$, where

$$X = \mu_X + \Gamma\beta\{f(Y) - \mu_f\} + \epsilon,$$

$\mu_X \in R^p$; $\Gamma \in R^{p \times d}$ with rank d ; $\beta \in R^{d \times r}$ with rank d ; $f : R \rightarrow R^r$ is a known vector valued function; $\mu_f = E\{f(Y)\}$; $\epsilon \sim N_p(0, \Delta)$; and Y is independent of ϵ . The central subspace is $\Delta^{-1}\text{span}(\Gamma)$.

This function computes estimates of these model parameters by imposing constraints for identifiability. The mean parameters μ_X and μ_f are estimated with $\bar{x} = n^{-1} \sum_{i=1}^n x_i$ and $\bar{f} = n^{-1} \sum_{i=1}^n f(y_i)$. Let $\hat{\Phi} = n^{-1} \sum_{i=1}^n \{f(y_i) - \bar{f}\}\{f(y_i) - \bar{f}\}'$, which we require to be positive definite. Given a user-specified weight matrix $\widehat{W}$, let

$$(\hat{\Gamma}, \hat{\beta}) = \arg \min_{G \in R^{p \times d}, B \in R^{d \times r}} \sum_{i=1}^n [x_i - \bar{x} - GB\{f(y_i) - \bar{f}\}]' \widehat{W} [x_i - \bar{x} - GB\{f(y_i) - \bar{f}\}],$$

subject to the constraints that $G' \widehat{W} G$ is diagonal and $B \hat{\Phi} B' = I$. The sufficient reduction estimate $\hat{R} : R^p \rightarrow R^d$ is defined by

$$\hat{R}(x) = (\hat{\Gamma}' \widehat{W} \hat{\Gamma})^{-1} \hat{\Gamma}' \widehat{W} (x - \bar{x}).$$

Usage

```
fit.pfc(X, y, r=4, d=NULL, F.user=NULL, weight.type=c("sample", "diag", "L1"),
        lam.vec=NULL, kfold=5, silent=TRUE, qr_tol=1e-10, cov.tol=1e-4,
        cov.maxit=1e3, NPERM=1e3, level=0.01)
```

Arguments

X	The predictor matrix with n rows and p columns. The i th row is x_i defined above.
y	The vector of measured responses with n entries. The i th entry is y_i defined above.
r	When polynomial basis functions are used (which is the case when <code>F.user=NULL</code>), r is the polynomial order, i.e. $f(y) = (y, y^2, \dots, y^r)'$. The default is $r=4$. This argument is not used when <code>F.user</code> is specified.
d	The dimension of the central subspace defined above. This must be specified by the user when <code>weight.type="L1"</code> . If unspecified by the user this function will use the sequential permutation testing procedure, described in Section 8.2 of Cook, Forzani, and Rothman (2012), to select d .
F.user	A matrix with n rows and r columns, where the i th row is $f(y_i)$ defined above. This argument is optional, and will typically be used when polynomial basis functions are not desired.
weight.type	The type of weight matrix estimate $\widehat{W}$ to use. Let $\widehat{\Delta}$ be the observed residual sample covariance matrix for the multivariate regression of X on $f(Y)$ with $n - r - 1$ scaling. There are three options for $\widehat{W}$: • <code>weight.type="sample"</code> uses a Moore-Penrose generalized inverse of $\widehat{\Delta}$ for $\widehat{W}$, when $p \leq n - r - 1$ this becomes the inverse of $\widehat{\Delta}$; • <code>weight.type="diag"</code> uses the inverse of the diagonal matrix with the same diagonal as $\widehat{\Delta}$ for $\widehat{W}$; • <code>weight.type="L1"</code> uses the L1-penalized inverse of $\widehat{\Delta}$ described in equation (5.4) of Cook, Forzani, and Rothman (2012). In this case, <code>lam.vec</code> and <code>d</code> must be specified by the user. The glasso algorithm of Friedman et al. (2008) is used through the R package <code>glasso</code>.
lam.vec	A vector of candidate tuning parameter values to use when <code>weight.type="L1"</code> . If this vector has more than one entry, then <code>kfold</code> cross validation will be performed to select the optimal tuning parameter value.
kfold	The number of folds to use in cross-validation to select the optimal tuning parameter when <code>weight.type="L1"</code> . Only used if <code>lam.vec</code> has more than one entry.
silent	Logical. When <code>silent=FALSE</code> , progress updates are printed.
qr_tol	The tolerance for calls to <code>qr.solve()</code> .
cov.tol	The convergence tolerance for the QUIC algorithm used when <code>weight.type="L1"</code> .
cov.maxit	The maximum number of iterations allowed for the QUIC algorithm used when <code>weight.type="L1"</code> .

NPERM	The number of permutations to used in the sequential permutation testing procedure to select d . Only used when d is unspecified.
level	The significance level to use to terminate the sequential permutation testing procedure to select d .

Details

See Cook, Forzani, and Rothman (2012) more information.

Value

A list with

Gamhat	this is $\widehat{\Gamma}$ described above.
bhat	this is $\widehat{\beta}$ described above.
Rmat	this is $\widehat{W}\widehat{\Gamma}(\widehat{\Gamma}'\widehat{W}\widehat{\Gamma})^{-1}$.
What	this is $\widehat{W}$ described above.
d	this is d described above.
r	this is r described above.
GWG	this is $\widehat{\Gamma}'\widehat{W}\widehat{\Gamma}$
fc	a matrix with n rows and r columns where the i th row is $f(y_i) - \bar{f}$.
Xc	a matrix with n rows and p columns where the i th row is $x_i - \bar{x}$.
y	the vector of n response measurements.
mx	this is $\bar{x}$ described above.
mf	this is $\bar{f}$ described above.
best.lam	this is selected tuning parameter value used when <code>weight.type="L1"</code> , will be NULL otherwise.
lam.vec	this is the vector of candidate tuning parameter values used when <code>weight.type="L1"</code> , will be NULL otherwise.
err.vec	this is the vector of validation errors from cross validation, one error for each entry in <code>lam.vec</code> . Will be NULL unless <code>weight.type="L1"</code> and <code>lam.vec</code> has more than one entry.
test.info	a dataframe that summarizes the results from the sequential testing procedure. Will be NULL unless d is unspecified.

Author(s)

Adam J. Rothman

References

- Cook, R. D., Forzani, L., and Rothman, A. J. (2012). Estimating sufficient reductions of the predictors in abundant high-dimensional regressions. *Annals of Statistics* 40(1), 353-384.
- Friedman, J., Hastie, T., and Tibshirani R. (2008). Sparse inverse covariance estimation with the lasso. *Biostatistics* 9(3), 432-441.

See Also[pred.response](#)**Examples**

```

set.seed(1)
n=20
p=30
d=2
y=sqrt(12)*runif(n)
Gam=matrix(rnorm(p*d), nrow=p, ncol=d)
beta=diag(2)
E=matrix(0.5*rnorm(n*p), nrow=n, ncol=p)
V=matrix(c(1, sqrt(12), sqrt(12), 12.8), nrow=2, ncol=2)
tmp=eigen(V, symmetric=TRUE)
V.msqr=tcrossprod(tmp$vec*rep(tmp$val^(-0.5), each=2), tmp$vec)
Fyc=cbind(y-sqrt(3), y^2-4)%*%V.msqr
X=0+Fyc%*%t(beta)%*%t(Gam) + E

fit=fit.pfc(X=X, y=y, r=3, weight.type="sample")
## display hypothesis testing information for selecting d
fit$test.info
## make a response versus fitted values plot
plot(pred.response(fit), y)

```

pred.response	<i>Predict the response with the fitted high-dimensional principal fitted components model</i>
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Description

Let $x \in R^p$ denote the values of the p predictors. This function computes $\hat{E}(Y|X = x)$ using equation (8.1) of Cook, Forzani, and Rothman (2012).

Usage

```
pred.response(fit, newx=NULL)
```

Arguments

fit	The object returned by <code>fit.pfc()</code> .
newx	A matrix with N rows and p columns where each row is an instance of x described above. If this argument is unspecified, then the fitted values are returned, i.e. <code>newx=X</code> , where X was the predictor matrix used in the call to <code>fit.pfc()</code> .

Details

See Cook, Forzani, and Rothman (2012) for more information.

Value

A vector of response prediction with `nrow(newx)` entries.

Author(s)

Adam J. Rothman

References

Cook, R. D., Forzani, L., and Rothman, A. J. (2012). Estimating sufficient reductions of the predictors in abundant high-dimensional regressions. *Annals of Statistics* 40(1), 353-384.

See Also

[fit.pfc](#)

Examples

```
set.seed(1)
n=25
p=50
d=1
true.G = matrix(rnorm(p*d), nrow=p, ncol=d)
y=rnorm(n)
fy = y
E=matrix(rnorm(n*p), nrow=n, ncol=p)
X=fy%*%t(true.G) + E
fit=fit.pfc(X=X, r=4, d=d, y=y, weight.type="diag")
fitted.values=pred.response(fit)
mean((y-fitted.values)^2)
plot(fitted.values, y)

n.new=100
y.new=rnorm(n.new)
fy.new=y.new
E.new=matrix(rnorm(n.new*p), nrow=n.new, ncol=p)
X.new = fy.new%*%t(true.G) + E.new
mean((y.new - pred.response(fit, newx=X.new))^2)
```

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