Package ‘gmat’

September 13, 2019

Type Package

Title Simulation of Graphical Correlation Matrices

Version 0.2.1

Date 2019-09-09

Encoding UTF-8


License GPL (>= 2)

RoxygenNote 6.1.1

ByteCompile true

URL https://github.com/irenecrsn/gmat

BugReports https://github.com/irenecrsn/gmat/issues

Suggests testthat, covr

Imports gRbase, igraph, methods, stats

NeedsCompilation yes

Author Irene Córdoba [aut, cre] (<https://orcid.org/0000-0002-3252-4234>), Gherardo Varando [aut] (<https://orcid.org/0000-0002-6708-1103>), Concha Bielza [ths] (<https://orcid.org/0000-0001-7109-2668>), Pedro Larrañaga [ths] (<https://orcid.org/0000-0003-0652-9872>)

Maintainer Irene Córdoba <irene.cordoba@upm.es>

Repository CRAN

Date/Publication 2019-09-13 10:30:02 UTC
**R topics documented:**

- dag-constrained correlation matrices ................................................. 2
- gmat ........................................................................................................ 3
- metropolis-hastings sampling ................................................................. 4
- rgraph ...................................................................................................... 5
- set_cond_number .................................................................................... 6
- uchol ........................................................................................................ 6
- ug-constrained correlation matrices ....................................................... 7
- ug_to_dag ............................................................................................... 9
- vectorize ............................................................................................... 9

**Index**

<table>
<thead>
<tr>
<th>Topic</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>dag-constrained correlation matrices</td>
<td>2</td>
</tr>
<tr>
<td>gmat</td>
<td>3</td>
</tr>
<tr>
<td>metropolis-hastings sampling</td>
<td>4</td>
</tr>
<tr>
<td>rgraph</td>
<td>5</td>
</tr>
<tr>
<td>set_cond_number</td>
<td>6</td>
</tr>
<tr>
<td>uchol</td>
<td>6</td>
</tr>
<tr>
<td>ug-constrained correlation matrices</td>
<td>7</td>
</tr>
<tr>
<td>ug_to_dag</td>
<td>9</td>
</tr>
<tr>
<td>vectorize</td>
<td>9</td>
</tr>
</tbody>
</table>

**Description**

Sample correlation matrices, possibly with a zero pattern in its Cholesky decomposition constrained by an acyclic digraph.

**Usage**

```r
chol_mh(N = 1, p = 3, d = 1, dag = NULL, ...)
```

```r
chol_iid(N = 1, p = 3, d = 1, dag = NULL)
```

**Arguments**

- `N` Number of samples.
- `p` Matrix dimension. Ignored if `dag` is provided.
- `d` Number in $[0,1]$, the proportion of non-zero entries in the Cholesky factor of the sampled matrices. Ignored if `dag` is provided.
- `dag` An igraph acyclic digraph specifying the zero pattern in the upper Cholesky factor of the sampled matrices. Nodes must be in ancestral order, with the first one having no parents.
- `...` Additional parameters for `mh_u()`.

**Details**

Function `chol_mh()` uses the method described in Córdoba et al. (2018) and implemented in `mh_u()`, based on a Metropolis-Hastings algorithm over the upper Cholesky factorization.

The entries in the upper Cholesky factor are sampled i.i.d. by function `chol_iid()`, following Kalisch and Buhlmann (2007).
Value

A three-dimensional array of length $p \times p \times N$.

References


Examples

```r
## Cholesky sampling via Metropolis-Hastings
# Generate a full matrix (default behaviour)
chol_mh()

# Generate a matrix with a percentage of zeros
chol_mh(d = 0.5)

# Generate a random acyclic digraph structure
dag <- rgraph(p = 3, d = 0.5, dag = TRUE)
igraph::print.igraph(dag)

# Generate a matrix complying with the predefined zero pattern
chol_mh(dag = dag)

## Cholesky sampling via i.i.d. Cholesky factor
# Generate a full matrix (default behaviour)
chol_iid()

# Generate a matrix with a percentage of zeros
chol_iid(d = 0.5)

# Generate a matrix complying with the predefined zero pattern
igraph::print.igraph(dag)
chol_iid(dag = dag)
```

gmat

gmat: Graphically constrained matrices.
Description

Metropolis-Hasting algorithms to sample the upper Cholesky factor, using positive hemispheres of different dimensions. A zero pattern may be specified using an acyclic digraph.

Usage

mh_u(N = 1, p = 3, dag = NULL, ...)
mh_sphere(N = 1, k, i = 1, h = 100, eps = 0.01)

Arguments

N  Number of samples.
p  Dimension of the upper Cholesky factor.
dag  An igraph acyclic digraph specifying the zero pattern in the upper Cholesky factor of the sampled matrices. Nodes must be in ancestral order, with the first one having no parents.
...  Additional parameters for mh_sphere().
k  Dimension of the hemisphere from which the sample is taken.
i  Integer, power of the first coordinate in the density.
h  Heating phase size.
eps  Perturbation variance.

Details

Function mh_u() returns a sample of N upper Cholesky factors whose rows have been generated using mh_sphere(). The dimensions of the hemispheres used to sample vary depending both on the row number of the Cholesky factor, and whether there is a zero pattern specified by dag.

The details of the algorithm implemented by mh_sphere() can be found in the paper Córdoba et al. (2018), including a discussion on theoretical convergence and numerical experiments for choosing its hyper parameters h and eps.

Author(s)

Gherardo Varando <gherardo.varando@math.ku.dk>

References

Random generation of acyclic digraphs and undirected graphs

## Upper Cholesky factor sampling

```r
data <- rgraph(p = 3, d = 0.5, dag = TRUE)
igraph::print.igraph(data)
```

# Generate an upper Cholesky factor complying with such zero pattern
```r
mh_u(dag = data)
```

# We may also generate it with no zero pattern (full upper triangular)
```r
mh_u()
```

## Hemisphere sampling

# 3D hemisphere from a density proportional to the square of the first coordinate
```r
mh_sphere(N = 4, k = 3, i = 2)
```

### Description

Wrapper of functionality from package igraph for random generation of graphs.

### Usage

```r
rgraph(p, d, dag = FALSE, ordered = TRUE)
```

### Arguments

- `p` Number of vertices of the sampled graph.
- `d` Proportion of edges in the generated graph.
- `dag` Whether the generated graph should be acyclic directed.
- `ordered` When generating an acyclic directed graph, whether the nodes should follow the ancestral order 1, ..., p.

### Details

When `dag = FALSE`, the graph is sampled from an Erdos-Renyi model. In the case where `dag = TRUE`, the upper triangle of the adjacency matrix of an Erdos-Renyi model is taken as the adjacency matrix for the acyclic digraph. This preserves the proportion of edges d.

### Value

The generated graph.
Examples

## Random undirected graph with 3 nodes and 50% density of edges
rgraph(p = 3, d = 0.5)

## Random directed acyclic graphs
# Following the natural ancestral order 1, ..., p
dag <- rgraph(p = 6, d = 0.5, dag = TRUE)
igraph::topo_sort(dag)

# Following a random ancestral order
dag <- rgraph(p = 6, d = 0.5, dag = TRUE, ordered = FALSE)
igraph::topo_sort(dag)

set_cond_number(sample, k)

Arguments

sample
Array, the p x p x N matrix sample.
k
Condition number to be set.

Value

A p x p x N array containing the matrices with the fixed condition number.

uchol(m)

Description

Get the upper factor of the upper Cholesky decomposition of a symmetric positive definite matrix.

Usage

uchol(m)
**Arguments**

- **m**
  - Matrix to factorize.

**Details**

The upper factor $U$ such that $m = U \times t(U)$. $U$ is equal to the transpose with respect to the anti-diagonal of the standard Cholesky factor $L$ in $m_{\text{rev}} = L \times t(L)$, where $m_{\text{rev}}$ is the matrix resulting from reverting the order of rows and columns in $m$ (see Córdoba et al., 2019, Section 2.2 for more details). The function uses the base chol method.

**Value**

A $p \times p$ upper triangular matrix.

**References**

Details

Function `port()` uses the method described in Córdoba et al. (2018). In summary, it consists on generating a random matrix $Q$ and performing row-wise orthogonalization such that if $i$ and $j$ are not adjacent in $ug$, then the rows corresponding to such indices are orthogonalized, without violating previous orthogonalizations and without introducing unwanted independences. The resulting matrix after the process has finished is the cross product of $Q$.

Function `port_chol()` uses the method described in Córdoba et al. (2019), combining uniform sampling with partial orthogonalization as follows. If the graph provided is not chordal, then a chordal cover is found using `gRbase::triangulate()`. Then uniform sampling for the upper Cholesky factor corresponding to such chordal cover is performed with `mh_u()`. Finally, it uses partial orthogonalization as `port()` to add the missing zeros (corresponding to fill-in edges in the chordal cover). The behaviour of this function is the same as `port()`.

We also provide an implementation of the most commonly used in the literature `diagdom()`. By contrast, this method produces a random matrix $M$ with zeros corresponding to missing edges in $ug$, and then enforces a dominant diagonal to ensure positive definiteness. Matrices produced by `diagdom` usually are better conditioned than those by `port`; however, they typically suffer from small off-diagonal entries, which can compromise model validation in Gaussian graphical models. This is avoided by `port`.

Value

A three-dimensional array of length $p \times p \times N$.

References


Examples

```r
## Partial orthogonalization
# Generate a full matrix (default behaviour)
port()

# Generate a matrix with a percentage of zeros
port(d = 0.5)
port(d = 0.5, zapzeros = FALSE) # no zero zap

# Generate a random undirected graph structure
ug <- rgraph(p = 3, d = 0.5)
igraph::print.igraph(ug)

# Generate a matrix complying with the predefined zero pattern
port(ug = ug)
port(ug = ug, zapzeros = FALSE) # no zero zap

## Diagonal dominance
```
ug_to_dag

# Generate a full matrix (default behaviour)
diagdom()

# Generate a matrix with a percentage of zeros
diagdom(d = 0.5)

# Generate a matrix complying with the predefined zero pattern
igraph::print.igraph(ug)
diagdom(ug = ug)

---

## ug_to_dag

### Moral DAG from non chordal UG

#### Description
Find the DAG with no v-structures whose skeleton is a triangulation of a given undirected graph.

#### Usage
```
ug_to_dag(ug)
```

#### Arguments
- **ug**: An igraph undirected graph.

#### Value
An igraph acyclic directed graph orientation.

---

## vectorize

### Vectorize a sample of covariance/correlation matrices

#### Description
Vectorize a sample of covariance/correlation matrices

#### Usage
```
vectorize(sample)
```

#### Arguments
- **sample**: Array, the p x p x N sample to vectorize.

#### Details
Note that if the sample is of covariance matrices, as returned by `port()` and `diagdom()`, the diagonal is omitted from the vectorization process.
Value

A $p^*(p - 1)/2 \times N$ matrix containing the vectorized sample.
Index

chol_iid(dag-constrained correlation matrices), 2
chol_iid(), 2
chol_mh(dag-constrained correlation matrices), 2
chol_mh(), 2

dag-constrained correlation matrices, 2
diagdom(ug-constrained correlation matrices), 7
diagdom(), 8, 9

gmat, 3

gmat-package(gmat), 3
gRbase::triangulate(), 8

metropolis-hastings sampling, 4
mh_sphere(metropolis-hastings sampling), 4
mh_sphere(), 4
mh_u(metropolis-hastings sampling), 4
mh_u(), 2, 4, 7, 8

port(ug-constrained correlation matrices), 7
port(), 8, 9
port_chol(ug-constrained correlation matrices), 7
port_chol(), 7, 8

rgraph, 5

set_cond_number, 6

uchol, 6

ug-constrained correlation matrices, 7
ug_to_dag, 9

vectorize, 9