Package ‘COP’

Type Package
Title Variables selection for index models via correlation pursuit
Version 1.0-2
Date 2009-09-17
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Depends dr, MASS
Description This is the package for selecting variables for SDR models via correlation pursuit.
License GPL (>= 2)
URL http://www.r-project.org
Repository CRAN
Date/Publication 2012-10-29 13:13:38
NeedsCompilation no

R topics documented:

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cop.cv select the optimal variable in and variable out threshold in correlation pursuit using K fold cross validation

Description

This function calculate the K-fold CV for selecting the optimal variable-in and variable-out threshold in correlation pursuit method

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Usage

cop.cv(x, y, my.sel, K.fold, KK)

Arguments

x          is a $n \times p$ matrix of predictors.
y          is a response variable.
my.sel      is the selected subset of variables obtained using step.cop function.
K.fold   the number of fold in the CV calculation
KK      specify the number of principle directions of the selected subset of variables

Author(s)

Wenxuan Zhong

See Also

cop.cv

Examples

```r
## generate data with $n=200$ and $p=8$
beta <- c(3, 1.5, 1.1, 1.2, 0, 0, 0)
x <- mvrnorm(200, rep(0, 8), diag(1, 8))
y <- x %*% beta + rnorm(200)
alpha.in <- c(0.9, 0.95, 0.99)
i <- 1
my.cop.sel <- list()
while (i <= 3) {
  my.cop.sel[[i]] <- step.cop(x, y, 5, alpha.in[i], alpha.in[i] - 0.05, 8, 1)
i <- i + 1
}
my.cop.cv = NULL
for (i in 1:3) {
  my.cop.cv[i] <- cop.cv(x, y, my.cop.sel[[i]], 10, 1)
}
my.cop.cv
```

GIC  
select the optimal number of principle directions using GIC function in correlation pursuit algorithm

Description

This function can estimate the best number of principle directions by minimizing the GIC function
**step.cop**

*stepwise variable selection procedure using correlation pursuit*

**Usage**

```
GIC(x, y, my.sel, KK)
```

**Arguments**

- **x**
  is a \( n \times p \) matrix of predictors.
- **y**
  is a response variable.
- **my.sel**
  is the selected subset of variables obtained using step.cop function.
- **KK**
  specify the candidate number of principle directions

**Author(s)**

Wenxuan Zhong

**See Also**

cop.ccv

**Examples**

```r
## generate data with n=200 and p=8
beta<-c(3,1.5,1,1,2,0,0,0)
x<-mvrnorm(200,rep(0,8),diag(1,8))
y<-x%*%beta+rnorm(200)
alp.in=c(0.9,0.95,0.99)
i=1
my.cop.sel=list()
while(i <=3){
  my.cop.sel[[i]]<-step.cop(x,y,alp.in[i],alp.in[i]-0.05,8,1)
  i=i+1
}
my.d=NULL
for(i in 1:3){
  my.d[i]=GIC(x,y,my.cop.sel[[i]],i)
}
my.d
```

**Description**

This function perform the stepwise variable selection for fixed number of principle directions and a pre-defined threshold for adding and deleting variable from the selected subset of variables

**Usage**

```
step.cop(x,y,H,alp.in,alp.out,my.range,k)
```
Arguments

- `x` is a n by p matrix of predictors
- `y` is a response variable
- `H` is the number of slices
- `alpha.in` is the threshold to add a significant variable in the selected subset of variables
- `alpha.out` is the threshold to delete a redundant variable from the selected subset of variables, `alpha.out` has to be smaller than `alpha.in`
- `my.range` is maximum number of variables that will be selected
- `k` is the number of principle directions

Author(s)

Wenxuan Zhong

See Also

cop.cv

Examples

```r
## generate data with n=200 and p=8
beta<-c(3,1.5,1,1,2,0,0,0)
x<-mvrnorm(200,rep(0,8),diag(1,8))
y<-x%*%beta+rnorm(200)
my.cop.sel<-step.cop(x,y,5,0.95,0.90,8,1)
```
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