

Package: binaryGP (via r-universe)

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Type Package

Title Fit and Predict a Gaussian Process Model with (Time-Series)
Binary Response

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Description Allows the estimation and prediction for binary Gaussian process model. The mean function can be assumed to have time-series structure. The estimation methods for the unknown parameters are based on penalized quasi-likelihood/penalized quasi-partial likelihood and restricted maximum likelihood. The predicted probability and its confidence interval are computed by Metropolis-Hastings algorithm. More details can be seen in Sung et al (2017) <[arXiv:1705.02511](#)>.

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binaryGP_fit	<i>Binary Gaussian Process (with/without time-series)</i>
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Description

The function fits Gaussian process models with binary response. The models can also include time-series term if a time-series binary response is observed. The estimation methods are based on PQL/PQPL and REML (for mean function and correlation parameter, respectively).

Usage

```
binaryGP_fit(X, Y, R = 0, L = 0, corr = list(type = "exponential", power =
  2), nugget = 1e-10, constantMean = FALSE, orthogonalGP = FALSE,
  converge.tol = 1e-10, maxit = 15, maxit.PQPL = 20, maxit.REML = 100,
  xtol_rel = 1e-10, standardize = FALSE, verbose = TRUE)
```

Arguments

X	a design matrix with dimension n by d.
Y	a response matrix with dimension n by T. The values in the matrix are 0 or 1. If no time-series, T = 1. If time-series is included, i.e., T > 1, the first column is the response vector of time 1, and second column is the response vector of time 2, and so on.
R	a positive integer specifying the order of autoregression only if time-series is included. The default is 1.
L	a positive integer specifying the order of interaction between X and previous Y only if time-series is included. The value couldn't nbe larger than R. The default is 1.
corr	a list of parameters for the specifying the correlation to be used. Either exponential correlation function or Matern correlation function can be used. See corr_matrix for details.
nugget	a positive value to use for the nugget. If NULL, a nugget will be estimated. The default is 1e-10.
constantMean	logical. TRUE indicates that the Gaussian process will have a constant mean, plus time-series structure if R or T is greater than one; otherwise the mean function will be a linear regression in X, plus an intercept term and time-series structure.

orthogonalGP	logical. TRUE indicates that the orthogonal Gaussian process will be used. Only available when corr is list(type = "exponential", power = 2).
converge.tol	convergence tolerance. It converges when relative difference with respect to η_t is smaller than the tolerance. The default is 1e-10.
maxit	a positive integer specifying the maximum number of iterations for estimation to be performed before the estimates are convergent. The default is 15.
maxit.PQPL	a positive integer specifying the maximum number of iterations for PQL/PQPL estimation to be performed before the estimates are convergent. The default is 20.
maxit.REML	a positive integer specifying the maximum number of iterations in lbfgs for REML estimation to be performed before the estimates are convergent. The default is 100.
xtol_rel	a positive value specifying the convergence tolerance for lbfgs. The default is 1e-10.
standardize	logical. If TRUE, each column of X will be standardized into [0, 1]. The default is FALSE.
verbose	logical. If TRUE, additional diagnostics are printed. The default is TRUE.

Details

Consider the model

$$\text{logit}(p_t(x)) = \eta_t(x) = \sum_{r=1}^R \varphi_r y_{t-r}(\mathbf{x}) + \alpha_0 + \mathbf{x}'\boldsymbol{\alpha} + \sum_{l=1}^L \gamma_l \mathbf{x} y_{t-l}(\mathbf{x}) + Z_t(\mathbf{x}),$$

where $p_t(x) = Pr(y_t(x) = 1)$ and $Z_t(\cdot)$ is a Gaussian process with zero mean, variance σ^2 , and correlation function $R_{\boldsymbol{\theta}}(\cdot, \cdot)$ with unknown correlation parameters $\boldsymbol{\theta}$. The power exponential correlation function is used and defined by

$$R_{\boldsymbol{\theta}}(\mathbf{x}_i, \mathbf{x}_j) = \exp\left\{-\sum_{l=1}^d \frac{(x_{il} - x_{jl})^p}{\theta_l}\right\},$$

where p is given by power. The parameters in the mean functions including $\varphi_r, \alpha_0, \boldsymbol{\alpha}, \gamma_l$ are estimated by PQL/PQPL, depending on whether the mean function has the time-series structure. The parameters in the Gaussian process including $\boldsymbol{\theta}$ and σ^2 are estimated by REML. If orthogonalGP is TRUE, then orthogonal covariance function (Plumlee and Joseph, 2016) is employed. More details can be seen in Sung et al. (unpublished).

Value

alpha_hat	a vector of coefficient estimates for the linear relationship with X.
varphi_hat	a vector of autoregression coefficient estimates.
gamma_hat	a vector of the interaction effect estimates.
theta_hat	a vector of correlation parameters.
sigma_hat	a value of sigma estimate (standard deviation).

nugget_hat	if nugget is NULL, then return a nugget estimate, otherwise return nugget.
orthogonalGP	orthogonalGP.
X	data X.
Y	data Y.
R	order of autoregression.
L	order of interaction between X and previous Y.
corr	a list of parameters for the specifying the correlation to be used.
Model.mat	model matrix.
eta_hat	eta_hat.
standardize	standardize.
mean.x	mean of each column of X. Only available when standardize=TRUE, otherwise mean.x=NULL.
scale.x	max(x)-min(x) of each column of X. Only available when standardize=TRUE, otherwise scale.x=NULL.

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See Also

[predict.binaryGP](#) for prediction of the binary Gaussian process, [print.binaryGP](#) for the list of estimation results, and [summary.binaryGP](#) for summary of significance results.

Examples

```
library(binaryGP)

##### Testing function: cos(x1 + x2) * exp(x1*x2) with TT sequences #####
##### Thanks to Sonja Surjanovic and Derek Bingham, Simon Fraser University #####
test_function <- function(X, TT)
{
  x1 <- X[,1]
  x2 <- X[,2]

  eta_1 <- cos(x1 + x2) * exp(x1*x2)

  p_1 <- exp(eta_1)/(1+exp(eta_1))
  y_1 <- rep(NA, length(p_1))
  for(i in 1:length(p_1)) y_1[i] <- rbinom(1,1,p_1[i])
  Y <- y_1
  P <- p_1
  if(TT > 1){
    for(tt in 2:TT){
      eta_2 <- 0.3 * y_1 + eta_1
      p_2 <- exp(eta_2)/(1+exp(eta_2))
      y_2 <- rep(NA, length(p_2))
      for(i in 1:length(p_2)) y_2[i] <- rbinom(1,1,p_2[i])
    }
  }
}
```

```

        Y <- cbind(Y, y_2)
        P <- cbind(P, p_2)
        y_1 <- y_2
      }
    }

    return(list(Y = Y, P = P))
  }

set.seed(1)
n <- 30
n.test <- 10
d <- 2
X <- matrix(runif(d * n), ncol = d)

##### without time-series #####
Y <- test_function(X, 1)$Y ## Y is a vector

binaryGP.model <- binaryGP_fit(X = X, Y = Y)
print(binaryGP.model) # print estimation results
summary(binaryGP.model) # significance results

##### with time-series, lag 1 #####
Y <- test_function(X, 10)$Y ## Y is a matrix with 10 columns

binaryGP.model <- binaryGP_fit(X = X, Y = Y, R = 1)
print(binaryGP.model) # print estimation results
summary(binaryGP.model) # significance results

```

predict.binaryGP *Predictions of Binary Gaussian Process*

Description

The function computes the predicted response and its variance as well as its confidence interval.

Usage

```
## S3 method for class 'binaryGP'
predict(object, xnew, conf.level = 0.95,
        sim.number = 101, ...)
```

Arguments

object	a class binaryGP object estimated by binaryGP_fit.
xnew	a testing matrix with dimension n_new by d in which each row corresponds to a predictive location.

<code>conf.level</code>	a value from 0 to 1 specifying the level of confidence interval. The default is 0.95.
<code>sim.number</code>	a positive integer specifying the simulation number for Monte-Carlo method. The default is 101.
<code>...</code>	for compatibility with generic method <code>predict</code> .

Value

<code>mean</code>	a matrix with dimension <code>n_new</code> by <code>T</code> displaying predicted responses at locations <code>xnew</code> .
<code>var</code>	a matrix with dimension <code>n_new</code> by <code>T</code> displaying predictive variances at locations <code>xnew</code> .
<code>upper.bound</code>	a matrix with dimension <code>n_new</code> by <code>T</code> displaying upper bounds with <code>conf.level</code> confidence level.
<code>lower.bound</code>	a matrix with dimension <code>n_new</code> by <code>T</code> displaying lower bounds with <code>conf.level</code> confidence level.
<code>y_pred</code>	a matrix with dimension <code>n_new</code> by <code>T</code> displaying predicted binary responses at locations <code>xnew</code> .

Author(s)

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See Also

[binaryGP_fit](#) for estimation of the binary Gaussian process.

Examples

```
library(binaryGP)

##### Testing function: cos(x1 + x2) * exp(x1*x2) with TT sequences #####
##### Thanks to Sonja Surjanovic and Derek Bingham, Simon Fraser University #####
test_function <- function(X, TT)
{
  x1 <- X[,1]
  x2 <- X[,2]

  eta_1 <- cos(x1 + x2) * exp(x1*x2)

  p_1 <- exp(eta_1)/(1+exp(eta_1))
  y_1 <- rep(NA, length(p_1))
  for(i in 1:length(p_1)) y_1[i] <- rbinom(1,1,p_1[i])
  Y <- y_1
  P <- p_1
  if(TT > 1){
    for(tt in 2:TT){
      eta_2 <- 0.3 * y_1 + eta_1
      p_2 <- exp(eta_2)/(1+exp(eta_2))
    }
  }
}
```

```

        y_2 <- rep(NA, length(p_2))
        for(i in 1:length(p_2)) y_2[i] <- rbinom(1,1,p_2[i])
        Y <- cbind(Y, y_2)
        P <- cbind(P, p_2)
        y_1 <- y_2
    }
}

return(list(Y = Y, P = P))
}

set.seed(1)
n <- 30
n.test <- 10
d <- 2
X <- matrix(runif(d * n), ncol = d)
X.test <- matrix(runif(d * n.test), ncol = d)

##### without time-series #####
Y <- test_function(X, 1)$Y ## Y is a vector
test.out <- test_function(X.test, 1)
Y.test <- test.out$Y
P.true <- test.out$P

# fitting
binaryGP.model <- binaryGP_fit(X = X, Y = Y)

# prediction
binaryGP.prediction <- predict(binaryGP.model, xnew = X.test)
print(binaryGP.prediction$mean)
print(binaryGP.prediction$var)
print(binaryGP.prediction$upper.bound)
print(binaryGP.prediction$lower.bound)

##### with time-series #####
Y <- test_function(X, 10)$Y ## Y is a matrix with 10 columns
test.out <- test_function(X.test, 10)
Y.test <- test.out$Y
P.true <- test.out$P

# fitting
binaryGP.model <- binaryGP_fit(X = X, Y = Y, R = 1)

# prediction
binaryGP.prediction <- predict(binaryGP.model, xnew = X.test)
print(binaryGP.prediction$mean)
print(binaryGP.prediction$var)
print(binaryGP.prediction$upper.bound)
print(binaryGP.prediction$lower.bound)

```

```
print.binaryGP      Print Fitted results of Binary Gaussian Process
```

Description

The function shows the estimation results by `binaryGP_fit`.

Usage

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

Arguments

```
x          a class binaryGP object estimated by binaryGP_fit.
...        for compatibility with generic method print.
```

Value

a list of estimates by `binaryGP_fit`.

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See Also

[binaryGP_fit](#) for estimation of the binary Gaussian process.

Examples

```
library(binaryGP)

#####      Testing function: cos(x1 + x2) * exp(x1*x2) with TT sequences      #####
#####      Thanks to Sonja Surjanovic and Derek Bingham, Simon Fraser University #####
test_function <- function(X, TT)
{
  x1 <- X[,1]
  x2 <- X[,2]

  eta_1 <- cos(x1 + x2) * exp(x1*x2)

  p_1 <- exp(eta_1)/(1+exp(eta_1))
  y_1 <- rep(NA, length(p_1))
  for(i in 1:length(p_1)) y_1[i] <- rbinom(1,1,p_1[i])
  Y <- y_1
  P <- p_1
  if(TT > 1){
    for(tt in 2:TT){
```



```

        eta_2 <- 0.3 * y_1 + eta_1
        p_2 <- exp(eta_2)/(1+exp(eta_2))
        y_2 <- rep(NA, length(p_2))
        for(i in 1:length(p_2)) y_2[i] <- rbinom(1,1,p_2[i])
        Y <- cbind(Y, y_2)
        P <- cbind(P, p_2)
        y_1 <- y_2
    }
}

return(list(Y = Y, P = P))
}

set.seed(1)
n <- 30
n.test <- 10
d <- 2
X <- matrix(runif(d * n), ncol = d)

##### without time-series #####
Y <- test_function(X, 1)$Y ## Y is a vector

binaryGP.model <- binaryGP_fit(X = X, Y = Y)
print(binaryGP.model) # print estimation results
summary(binaryGP.model) # significance results

##### with time-series, lag 1 #####
Y <- test_function(X, 10)$Y ## Y is a matrix with 10 columns

binaryGP.model <- binaryGP_fit(X = X, Y = Y, R = 1)
print(binaryGP.model) # print estimation results
summary(binaryGP.model) # significance results

```

summary.binaryGP

Summary of Fitting a Binary Gaussian Process

Description

The function summarizes estimation and significance results by `binaryGP_fit`.

Usage

```
## S3 method for class 'binaryGP'
summary(object, ...)
```

Arguments

<code>object</code>	a class <code>binaryGP</code> object estimated by <code>binaryGP_fit</code> .
<code>...</code>	for compatibility with generic method <code>summary</code> .

Value

A table including the estimates by `binaryGP_fit`, and the corresponding standard deviations, Z-values and p-values.

Author(s)

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See Also

[binaryGP_fit](#) for estimation of the binary Gaussian process.

Examples

```
library(binaryGP)

#####      Testing function: cos(x1 + x2) * exp(x1*x2) with TT sequences      #####
#####      Thanks to Sonja Surjanovic and Derek Bingham, Simon Fraser University      #####
test_function <- function(X, TT)
{
  x1 <- X[,1]
  x2 <- X[,2]

  eta_1 <- cos(x1 + x2) * exp(x1*x2)

  p_1 <- exp(eta_1)/(1+exp(eta_1))
  y_1 <- rep(NA, length(p_1))
  for(i in 1:length(p_1)) y_1[i] <- rbinom(1,1,p_1[i])
  Y <- y_1
  P <- p_1
  if(TT > 1){
    for(tt in 2:TT){
      eta_2 <- 0.3 * y_1 + eta_1
      p_2 <- exp(eta_2)/(1+exp(eta_2))
      y_2 <- rep(NA, length(p_2))
      for(i in 1:length(p_2)) y_2[i] <- rbinom(1,1,p_2[i])
      Y <- cbind(Y, y_2)
      P <- cbind(P, p_2)
      y_1 <- y_2
    }
  }

  return(list(Y = Y, P = P))
}

set.seed(1)
n <- 30
n.test <- 10
d <- 2
X <- matrix(runif(d * n), ncol = d)

##### without time-series #####
```

```
Y <- test_function(X, 1)$Y ## Y is a vector

binaryGP.model <- binaryGP_fit(X = X, Y = Y)
print(binaryGP.model) # print estimation results
summary(binaryGP.model) # significance results

##### with time-series, lag 1 #####
Y <- test_function(X, 10)$Y ## Y is a matrix with 10 columns

binaryGP.model <- binaryGP_fit(X = X, Y = Y, R = 1)
print(binaryGP.model) # print estimation results
summary(binaryGP.model) # significance results
```

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