Package 'ordinalgmifs'

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Title Ordinal Regression for High-Dimensional Data	
Depends R ($>= 4.2.0$), survival	
Description Provides a function for fitting cumulative link, adjacent category, forward and backward contination ratio, and stereotype ordinal response models when the number of parameters exceeds the sample size, using the the generalized monotone incremental forward stagewise method	
License GPL (>= 2)	
Imports methods	
BuildResaveData best	
SystemRequirements C++11	
NeedsCompilation yes	
BuildVignettes TRUE	
LazyData true	
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ordinalgmifs-package Ordinal Response Regression for High-Dimensional Data

Description

This package provides a function, ordinalgmifs, for fitting cumulative link, adjacent category, forward and backward continuation ratio, and stereotype ordinal response models when the number of parameters exceeds the sample size, using the generalized monotone incremental forward stagewise method.

Details

Package: ordinalgmifs

Version: 1.0.8 Date: 2023-05-01

Title: Ordinal Regression for High-Dimensional Data

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Depends: R (>= 4.2.0), survival

Description: Provides a function for fitting cumulative link, adjacent category, forward and backward continuation

License: GPL (>= 2)
Imports: methods
BuildResaveData: best
SystemRequirements: C++11
NeedsCompilation: yes
BuildVignettes: TRUE
LazyData: true

Author: Kellie J. Archer [aut, cre] (https://orcid.org/0000-0003-1555-5781), Jiayi Hou [aut], Qing Zhou [au

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Object.

summary.ordinalgmifs Summarize an Ordinal GMIFS Object.

This package contains generic methods (coef, plot, predict, print, summary) that can be invoked for an object fitted using ordinalgmifs.

Author(s)

NA Kellie J. Archer, Jiayi Hou, Qing Zhou, Kyle Ferber, John G. Layne, Amanda Gentry

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References

Hastie T., Taylor J., Tibshirani R., and Walther G. (2007) Forward stagewise regression and the monotone lasso. *Electronic Journal of Statistics*, 1, 1-29.

See Also

See Also ordinalgmifs. For models where no predictor is penalized see vglm

coef.ordinalgmifs Extract Model Coefficients

Description

coef.ordinalgmifs is a generic function which extracts the model coefficients from a fitted model object fit using ordinalgmifs

Usage

```
## S3 method for class 'ordinalgmifs'
coef(object, model.select = "AIC", ...)
```

Arguments

object an ordinal gmifs object.

model.select when x is specified any model along the solution path can be selected. The

default is model.select="AIC" which extracts the coefficients from the model having the lowest AIC. Other options are model.select="BIC" or any numeric

value from the solution path.

... other arguments.

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Value

Coefficients extracted from the model object.

Author(s)

Kellie J. Archer

References

Hastie T., Taylor J., Tibshirani R., and Walther G. (2007) Forward stagewise regression and the monotone lasso. *Electronic Journal of Statistics*, 1, 1-29.

See Also

See Also ordinalgmifs, summary.ordinalgmifs, plot.ordinalgmifs, predict.ordinalgmifs

eyedisease

Eye Disease Risk Factors

Description

Eye Disease Risk Factors data from Section 9.1 of Agresti's Analysis of Ordinal Categorical Data. The primary data are from the Wisconsin Epidemiological Study of Diabetic Retinopathy. The primary outcome is severity of retinopathy which was measured in the left and right eye of every subject.

Usage

data(eyedisease)

Format

A data frame with 720 observations on the following 19 variables.

rme right eye macular oedema (absent = 0, present = 1)

lme left eye macular oedema (absent = 0, present = 1)

rre right eye refraction index

1re left eye refraction index

riop right eye intraocular eye pressure

liop left eye intraocular eye pressure

age age

diab duration of diabetes (in years)

gh glycosylated haemoglobin level

sbp systolic blood pressure

dbp diastolic blood pressure

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References

- R. Klein and B.E.K. Klein and S.E. Moss and M.D. Davis and D.L. DeMets. (1984) The Wisconsin Epidemiologic Study of Diabetic Retinopathy II. Prevalence and risk of diabetic retinopathy when age at diagnosis is less than 30 years. *Archives of Opthalmology* 101, 520-526.
- J. Williamson and K. Kim. (1996) A global odds ratio regression model for bivariate ordered categorical data from opthalmologic studies. *Statistics in Medicine* 15: 1507-1518.
- A. Agresti. (2010) Analysis of Ordered Categorical Data, Second Edition. Wiley. Hoboken, NJ.

See Also

See Also as ordinalgmifs

Examples

data(eyedisease)

hccframe

Liver Cancer Methylation Data

Description

These data are a subset of subjects and CpG sites reported in the original paper where liver samples were assayed using the Illumina GoldenGate Methylation BeadArray Cancer Panel I. Technical replicate samples were removed to ensure all samples were independent. The matched cirrhotic samples from subjects with hepatocellular carcinoma (HCC, labeled Tumor) were also excluded. Therefore methylation levels in liver tissue are provided for independent subjects whose liver was Normal (N=20), cirrhotic but not having HCC (N=16, Cirrhosis non-HCC), and HCC (N=20, Tumor).

Usage

data(hccframe)

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Format

A data frame with 56 observations on the following 46 variables.

group an ordered factor with levels Normal < Cirrhosis non-HCC < Tumor CDKN2B_seq_50_S294_F a numeric vector representing a CpG site proportion methylation for CDKN2B DDIT3_P1313_R a numeric vector representing a CpG site proportion methylation for DDIT3 ERN1_P809_R a numeric vector representing a CpG site proportion methylation for ERN1 GML_E144_F a numeric vector representing a CpG site proportion methylation for GML HDAC9_P137_R a numeric vector representing a CpG site proportion methylation for HDAC9 HLA.DPA1_P205_R a numeric vector representing a CpG site proportion methylation for HLA.DPA1 HOXB2_P488_R a numeric vector representing a CpG site proportion methylation for HOXB2 IL16_P226_F a numeric vector representing a CpG site proportion methylation for IL16 IL16_P93_R a numeric vector representing a CpG site proportion methylation for IL16 IL8_P83_F a numeric vector representing a CpG site proportion methylation for IL8 MPO_E302_R a numeric vector representing a CpG site proportion methylation for MPO MPO_P883_R a numeric vector representing a CpG site proportion methylation for MPO PADI4_P1158_R a numeric vector representing a CpG site proportion methylation for PADI4 SOX17_P287_R a numeric vector representing a CpG site proportion methylation for SOX17 TJP2_P518_F a numeric vector representing a CpG site proportion methylation for TJP2 WRN_E57_F a numeric vector representing a CpG site proportion methylation for WRN CRIP1_P874_R a numeric vector representing a CpG site proportion methylation for CRIP1 SLC22A3_P634_F a numeric vector representing a CpG site proportion methylation for SLC22A3 CCNA1_P216_F a numeric vector representing a CpG site proportion methylation for CCNA1 SEPT9_P374_F a numeric vector representing a CpG site proportion methylation for SEPT9 ITGA2_E120_F a numeric vector representing a CpG site proportion methylation for ITGA2 ITGA6_P718_R a numeric vector representing a CpG site proportion methylation for ITGA6 HGF_P1293_R a numeric vector representing a CpG site proportion methylation for HGF DLG3_E340_F a numeric vector representing a CpG site proportion methylation for DLG3 APP_E8_F a numeric vector representing a CpG site proportion methylation for APP SFTPB_P689_R a numeric vector representing a CpG site proportion methylation for SFTPB PENK_P447_R a numeric vector representing a CpG site proportion methylation for PENK COMT_E401_F a numeric vector representing a CpG site proportion methylation for COMT NOTCH1_E452_R a numeric vector representing a CpG site proportion methylation for NOTCH1 EPHA8_P456_R a numeric vector representing a CpG site proportion methylation for EPHA8 WT1_P853_F a numeric vector representing a CpG site proportion methylation for WT1 KLK10_P268_R a numeric vector representing a CpG site proportion methylation for KLK10 PCDH1_P264_F a numeric vector representing a CpG site proportion methylation for PCDH1 TDGF1_P428_R a numeric vector representing a CpG site proportion methylation for TDGF1

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EFNB3_P442_R a numeric vector representing a CpG site proportion methylation for EFNB3

MMP19_P306_F a numeric vector representing a CpG site proportion methylation for MMP19

FGFR2_P460_R a numeric vector representing a CpG site proportion methylation for FGFR2

RAF1_P330_F a numeric vector representing a CpG site proportion methylation for RAF1

BMPR2_E435_F a numeric vector representing a CpG site proportion methylation for BMPR2

GRB10_P496_R a numeric vector representing a CpG site proportion methylation for GRB10

CTSH_P238_F a numeric vector representing a CpG site proportion methylation for CTSH

SLC6A8_seq_28_S227_F a numeric vector representing a CpG site proportion methylation for SLC6A8

PLXDC1_P236_F a numeric vector representing a CpG site proportion methylation for PLXDC1

TFE3_P421_F a numeric vector representing a CpG site proportion methylation for TFE3

TSG101_P139_R a numeric vector representing a CpG site proportion methylation for TSG101

Source

The full dataset is available as GSE18081 from Gene Expression Omnibus at https://www.ncbi.nlm.nih.gov/geo/query/acc.cgi?acc=GSE18081

References

Archer KJ, Mas VR, Maluf DG, Fisher RA. High-throughput assessment of CpG site methylation for distinguishing between HCV-cirrhosis and HCV-associated hepatocellular carcinoma. Molecular Genetics and Genomics, 283(4): 341-349, 2010.

See Also

See Also as ordinalgmifs

Examples

data(hccframe)

ordinalgmifs

Ordinal Generalized Monotone Incremental Forward Stagewise Regression

Description

This function can fit a cumulative link, adjacent category, forward and backward continuation ratio, and stereotype ordinal response model when the number of parameters exceeds the sample size, using the the generalized monotone incremental forward stagewise method.

Usage

```
ordinalgmifs(formula, data, x = NULL, subset, epsilon = 0.001, tol = 1e-05,
scale = TRUE, probability.model = "Cumulative", link = "logit",
verbose=FALSE, assumption=NULL, ...)
```

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Arguments

formula an object of class "formula" (or one that can be coerced to that class): a sym-

bolic description of the model to be fitted. The left side of the formula is the ordinal outcome while the variables on the right side of the formula are the covariates that are not included in the penalization process. Note that if all variables in the model are to be penalized, an intercept only model formula should

be specified.

data an optional data frame, list or environment (or object coercible by as.data.frame

to a data frame) containing the variables in the model.

x an optional matrix of predictors that are to be penalized in the model fitting

process.

subset an optional vector specifying a subset of observations to be used in the fitting

process.

epsilon small incremental amount used to update a coefficient at a given step.

tol the iterative process stops when the difference between successive log-likelihoods

is less than this specified level of tolerance.

scale logical, if TRUE the penalized predictors are centered and scaled.

probability.model

the type of ordinal response model to be fit. Can be "Cumulative", "AdjCategory",

"ForwardCR", "BackwardCR", or "Stereotype"

link the link function used. Allowable links for "Cumulative", "ForwardCR", and

"BackwardCR" are "logit", "probit", and "cloglog". For an "AdjCategory" model only a "loge" link is allowed; for a "Stereotype" model only a "logit"

link is allowed.

verbose logical, if TRUE the step number is printed to the console (default is FALSE).

assumption integer, only use with probability.model = "ForwardCR" and link = "cloglog"

to denote the assumption to use for discrete censored survival modeling. If assumption = 1, assume the observation was censored at the end of the discrete time interval in which the censoring occurred; if assumption = 2, assume the observation was censored at the beginning of the interval in which censoring occurred; if assumption = 3, assume constant hazard rate within the interval in which the censoring occurred; if no censoring occurs, do not specify a value for

assumption.

... additional arguments

Details

A model specified as response~terms, x=penalized.terms where response is the ordinal response vector and terms is the series of variables in the model that are not to be penalized and x is a matrix of variables that are to be penalized. For example, terms may include the variables age and gender while x includes hundreds to thousands of features from a high-throughput genomic experiment. In the event that no baseline demographic/clinical characteristics/subject level variables are available or needed in terms (all variables are to be penalized) then the model is specified as response~1, x=penalized.terms.

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Value

AIC	a vector of AIC values for each step (if x is specified).
BIC	a vector of BIC values for each step (if x is specified).
alpha	the ordinal threshold estimates for the fitted model.
theta	the coefficient estimates for the unpenalized variables (if terms are specified on the right hand side of the model formula).
beta	the coefficient estimates for the penalized variables (if x is specified in the model).
phi	the scaling coefficient estimates (if a "Stereotype" logit model is fit).
logLik	a vector of log-likelihood values for each step(if terms are specified on the right hand side of the model formula).
link	the link function used in the model fit.
model.select	the step at which the minimum AIC was observed (if terms are specified on the right hand side of the model formula).
probability.m	odel
	the model fit.
scale	logical indicating whether penalized variables were centered and scaled.
W	the unpenalized variables in the model (if any).
X	the penalized variables in the model (if any).
У	the ordinal response.

Author(s)

Kellie J. Archer, Jiayi Hou, Qing Zhou, Kyle Ferber, John G. Layne, Amanda Gentry

References

Hastie T., Taylor J., Tibshirani R., and Walther G. (2007) Forward stagewise regression and the monotone lasso. *Electronic Journal of Statistics*, 1, 1-29.

See Also

See Also coef.ordinalgmifs, summary.ordinalgmifs, plot.ordinalgmifs, predict.ordinalgmifs

Examples

```
data(hccframe)
# To minimize processing time, MPO_E302_R is coerced into the model and only a subset of
# two CpG sites (DDIT3_P1313_R and HDAC9_P137_R) are included as penalized covariates
# in this demonstration, and epsilon is set to 0.01
hcc.fit <- ordinalgmifs(group ~ MPO_E302_R, x = c("DDIT3_P1313_R", "HDAC9_P137_R"),
data = hccframe, epsilon = 0.01)
coef(hcc.fit)
summary(hcc.fit)
phat <- predict(hcc.fit)
head(phat$predicted)
table(phat$class, hccframe$group)</pre>
```

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plot.ordinalgmifs Plot Solution

Plot Solution Path for Ordinal GMIFS Fitted Model.

Description

This function plots either the coefficient path, the AIC, or the log-likelihood for a fitted ordinalgmifs object.

Usage

```
## S3 method for class 'ordinalgmifs'
plot(x, type = "trace", xlab=NULL, ylab=NULL, main=NULL, ...)
```

Arguments

Х	an ordinalgmifs object.
type	default is "trace" which plots the coefficient path for the fitted object. Also available are "AIC", "BIC", and "logLik".
xlab	a default x-axis label will be used which can be changed by specifying a user-defined x-axis label.
ylab	a default y-axis label will be used which can be changed by specifying a user-defined y-axis label.
main	a default main title will be used which can be changed by specifying a user-defined main title.
	other arguments.

Value

No return value, called for side effects

Author(s)

Kellie J. Archer

See Also

See Also ordinalgmifs, coef.ordinalgmifs, summary.ordinalgmifs, predict.ordinalgmifs

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predict.ordinalgmifs Predicted Probabilities and Class for Ordinal GMIFS Fit.

Description

This function returns a list the includes the predicted probabilities as well as the predicted class for an ordinalgmifs fitted object.

Usage

```
## S3 method for class 'ordinalgmifs'
predict(object, neww = NULL, newdata, newx = NULL, model.select = "AIC", ...)
```

Arguments

object an ordinal gmifs fitted object.

neww an optional formula that includes the unpenalized variables to use for predicting

the response. If omitted, the training data are used.

newdata an optional data frame that minimally includes the unpenalized variables to use

for predicting the response. If omitted, the training data are used.

news an optional matrix of penalized variables to use for predicting the response. If

omitted, the training data are used.

model.select when x is specified any model along the solution path can be selected. The

default is model.select="AIC" which calculates the predicted values using the

coefficients from the model having the lowest AIC. Other options are model.select="BIC"

or any numeric value from the solution path.

... other arguments.

Value

predicted a matrix of predicted probabilities from the fitted model.

class a vector containing the predicted class taken as that class having the largest

predicted probability.

... other arguments.

Author(s)

Kellie J. Archer, Jiayi Hou, Qing Zhou, Kyle Ferber, John G. Layne, Amanda Gentry

See Also

See Also ordinalgmifs, coef.ordinalgmifs, summary.ordinalgmifs, plot.ordinalgmifs

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print.ordinalgmifs

Print the Contents of an Ordinal GMIFS Fitted Object.

Description

This function prints the names of the list objects from an ordinalgmifs fitted model.

Usage

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

Arguments

x an ordinal gmifs object.

... other arguments.

Value

returns the object names in the fitted ordinalgmifs object

Note

The contents of an ordinalgmifs fitted object differ depending upon whether x is specified in the ordinalgmifs model (i.e., penalized variables are included in the model fit hence a solution path is returned) or only terms on the right hand side of the equation are included (unpenalized variables). In the latter case, we recommend using the VGAM package.

Author(s)

Kellie J. Archer

See Also

 $See \ Also \ ordinal gmifs, \ coef. ordinal gmifs, \ summary. ordinal gmifs, \ plot. ordinal gmifs, \ predict. ordinal gmifs \\$

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```
summary.ordinalgmifs Summarize an Ordinal GMIFS Object.
```

Description

summary method for class ordinalgmifs.

Usage

```
## S3 method for class 'ordinalgmifs'
summary(object, model.select = "AIC", ...)
```

Arguments

object an ordinalgmifs object.

model.select when x is specified any model along the solution path can be selected. The

default is model.select="AIC" which extracts the model having the lowest AIC. Other options are model.select="BIC" or any numeric value from the

solution path.

... other arguments.

Details

Prints the following items extracted from the fitted ordinalgmifs object: the probability model and link used and model parameter estimates. For models that include x, the parameter estimates, AIC, BIC, and log-likelihood are printed for indicated model.select step or if model.select is not supplied the step at which the minimum AIC was observed.

Value

extracts the relevant information from the step in the solution path that attained the minimum AIC (default) or at the user-defined model.select step

Author(s)

Kellie J. Archer

See Also

 $See \ Also \ ordinal gmifs, coef. ordinal gmifs, plot. ordinal gmifs, predict. ordinal gmifs$

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