

# Getting started with IBGS

Lizhong Chen

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## 1 Introduction

IBGS performs variable selection in ultrahigh dimensions, where the number of predictors  $p$  can far exceed the sample size  $n$ . The *iterated block Gibbs sampler* grows a small, stable set of important predictors by alternating random block screening and refinement, then records a long Gibbs run over the surviving candidates. The whole search runs in a single multicore C routine; models are scored by the AIC, BIC, AICc or extended BIC criterion. See `?IBGS` for an overview and `?glmIBGS` for the algorithm in detail.

This vignette walks through a small generalized-linear-model example. The same interface serves the Cox model (`coxIBGS/coxGibbs`) and the linear mixed model (`lmeIBGS/lmeGibbs`).

## 2 A small example

Simulate a sparse Gaussian problem with the signal in the first three predictors:

```
> library(IGGS)
> set.seed(1)
> n <- 100
> p <- 60
> x <- matrix(rnorm(n * p), n, p)
> y <- as.numeric(x[, 1:3] %*% c(3, -3, 3) + rnorm(n))
```

Run the block sampler and print the fit:

```
> fit <- glmIBGS(y, x, criterion = "BIC")
> fit
```

Iterated Block Gibbs Sampler (IBGS)

```
-----
Family:      gaussian
Criterion:   BIC
Predictors: 60 | Selected (marginal prob > 0.9): 3
             V1, V2, V3
Best model: BIC = 295.9, size = 6, visit freq = 0.002
Models retained: 10
```

Use `summary()` for the variable/model tables and `plot()` for diagnostics.

The `summary` method tabulates the selected variables and the top models:

```
> summary(fit)
```

```
IBGS fit: family = gaussian, criterion = BIC, predictors = 60
```

```
Selected variables (marginal prob > 0.9):
```

variable	marginal.prob	best.coef
V1	1.000	3.164
V2	1.000	-2.727
V3	1.000	3.027

```
Top 10 models (by BIC):
```

rank	ic	freq	size
1	295.8930	0.002	6
2	296.6836	0.002	9
3	296.7184	0.001	8
4	296.9731	0.002	7
5	297.0812	0.001	6
6	297.1188	0.001	6
7	297.1349	0.001	8
8	297.1739	0.002	7
9	297.1833	0.001	9
10	297.2015	0.001	7

```
Convergence diagnostics (on the BIC trace):
```

```
Gelman-Rubin R-hat: 1.000 (upper 1.001)  
Geweke z: 1.119  
Effective size: 1433.0  
Autocorrelation lag 1: -0.137
```

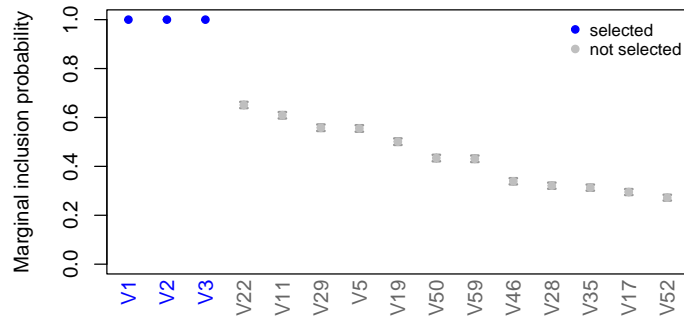
`coef` returns the coefficients of the best model (or, with `average = TRUE`, a model-averaged vector):

```
> head(coef(fit))
```

(Intercept)	V1	V2	V3	V4	V5
-0.05551364	3.16389564	-2.72707819	3.02697530	0.00000000	-0.18147957

The diagnostic plots show the marginal inclusion probabilities, the visit frequency of the top models, and a trace of the criterion sequence. Here is the inclusion-probability plot:

```
> plotMargProb(fit, n.vars = 15)
```



Finally, the `predict` method forms model-averaged predictions on new data, and `fitted` returns them for the training data:

```
> predict(fit, x[1:5, ])
[1] 1.424661 5.490532 3.911689 3.626576 -4.242257
> head(fitted(fit))
[1] 1.424661 5.490532 3.911689 3.626576 -4.242257 0.150048
```

### 3 Tuning the search

The defaults work well, but a few arguments control the search: `block.size` (predictors per screening block), `n.keep` (how many survive each screen), `threshold` (the inclusion-probability cut-off), `n.refine` (refinement rounds) and `n.draws` (run length). Set `n.cores` above 1 to screen blocks in parallel. For a manageable design the non-block sampler `glmGibbs` searches all predictors directly.