Package: expperm (via r-universe)

August 23, 2024

Type Package

Title Computing Expectations and Marginal Likelihoods for Permutations

Version 1.6

Date 2019-05-23

Author Ben Powell

Maintainer Ben Powell <ben.powell@york.ac.uk>

Description A set of functions for computing expected permutation matrices given a matrix of likelihoods for each individual assignment. It has been written to accompany the forthcoming paper 'Computing expectations and marginal likelihoods for permutations'. Publication details will be updated as soon as they are finalized.

License GPL-3

Depends R (>= 2.10)

Imports Rcpp (>= 1.0.1)

LinkingTo Rcpp

LazyData true

RoxygenNote 6.1.1

Suggests testthat

NeedsCompilation yes

Repository CRAN

Date/Publication 2019-05-28 21:03:06 UTC

Contents

`expperm-package` *Computing Expectations and Marginal Likelihoods for Permutations*

Description

A set of functions for computing expected permutation matrices given a matrix of likelihoods for each individual assignment. It has been written to accompany the forthcoming paper 'Computing expectations and marginal likelihoods for permutations'. Publication details will be updated as soon as they are finalized.

Details

The DESCRIPTION file:

Package:	expperm
Type:	Package
Title:	Computing Expectations and Marginal Likelihoods for Permutations
Version:	1.6
Date:	2019-05-23
Author:	Ben Powell
Maintainer:	Ben Powell <ben.powell@york.ac.uk>
Description:	A set of functions for computing expected permutation matrices given a matrix of likelihoods for each indivi
License:	GPL-3
Depends:	R (>= 2.10)
Imports:	Rcpp (>= 1.0.1)
LinkingTo:	Rcpp
LazyData:	true
RoxygenNote:	6.1.1
Suggests:	testthat

Index of help topics:

```
A                       A small random matrix
BG                      The Brualdi-Gibson method for computing an
                        expected permutation matrix
```

`BG_cpp`	`The Brualdi-Gibson method for computing an expected permutation matrix using C++`
`brute`	`Brute-force calculation of an expected permutation matrix`
`brute_cpp`	`Brute-force calculation of an expected permutation matrix using C++`
`df1`	`A small data frame of simulated records`
`df2`	`A (second) small data frame of simulated records`
`expperm-package`	`Computing Expectations and Marginal Likelihoods for Permutations`
`is.tridiagonal`	`Checking a matrix is tridiagonal`
`ryser`	`The Ryser method for computing an expected permutation matrix`
`ryser_cpp`	`The Ryser method for computing an expected permutation matrix using C++`
`sink`	`A variational approximation of an expected permutation matrix`
`sink_cpp`	`A variational approximation of an expected permutation matrix using C++`
`triA`	`A small random tridiagonal matrix`

The package serves primarily to demonstrate the algorithms described in the accompanying paper, which is currently under review.

We include versions, which are as similar as reasonably possible, of algorithms written in both R and C++. The R code is intended to facilitate testing, modification and re-use of the code while the C++ code is intended to implement the algorithms most efficiently for application to real problems.

Author(s)

Ben Powell

Maintainer: Ben Powell <ben.powell@york.ac.uk>

References

Powell B., Smith P.A. (2019). "Computing expectations and marginal likelihoods for permutations." (In Submission).

`A` *A small random matrix*

Description

A small random matrix used only to demonstrate the package's algorithms in the `examples` sections of the package documentation.

Usage

```
A
```

Format

An object of class `matrix` with 7 rows and 7 columns.

BG *The Brualdi-Gibson method for computing an expected permutation matrix*

Description

Computes the expected permutation matrix and marginal likelihood from a tridiagonal matrix of assignment likelihoods using the Brualdi-Gibson method.

Usage

```
BG(A, return.permanent = FALSE)
```

Arguments

`A` A tridiagonal matrix of assignment likelihoods.

`return.permanent`
A logical value indicating whether the function should also return the permanent of `A`, which is then added to the output as an attribute.

Value

`E(P)`, the expected permutation matrix corresponding to `A`.

Examples

```
data(triA)
BG(triA)
```

BG_cpp *The Brualdi-Gibson method for computing an expected permutation matrix using C++*

Description

Computes the expected permutation matrix and marginal likelihood from a tridiagonal matrix of assignment likelihoods using the Brualdi-Gibson method.

Usage

```
BG_cpp(A)
```

Arguments

A	A tridiagonal matrix of assignment likelihoods.

Value

E(P), the expected permutation matrix corresponding to A.

Examples

```
data(triA)
BG_cpp(triA)
```

brute *Brute-force calculation of an expected permutation matrix*

Description

Computes an expected permutation matrix and marginal likelihood from a matrix of assignment likelihoods. The function literally enumerates all permutations so will be impractial for matrices with more than 10 rows.

Usage

```
brute(A, return.permanent = FALSE)
```

Arguments

A	A matrix of assignment likelihoods.
return.permanent	A logical value indicating whether the function should also return the permanent of A, which is then added to the output as an attribute.

Value

E(P), the expected permutation matrix corresponding to A.

Examples

```
data(A)
brute(A)
```

brute_cpp *Brute-force calculation of an expected permutation matrix using C++*

Description

Computes an expected permutation matrix and marginal likelihood from a matrix of assignment likelihoods. The function literally enumerates all permutations so will be impractial for matrices with more than 10 rows.

Usage

```
brute_cpp(A)
```

Arguments

A	A matrix of assignment likelihoods.

Value

E(P), the expected permutation matrix corresponding to A.

Examples

```
data(A)
brute_cpp(A)
```

df1 *A small data frame of simulated records*

Description

A small data frame of simulated records as might be found in a population census. This data is used to demonstrate the package's algorithms in a more realistic setting. It also allows for reproduction of the example towards the end of the paper that accompanies this package. The data is a subset of a larger set simulated by of P. McLeod, R. Heasman and I. Forbes of the UK's Office for National Statistics. At the time of publication this data is available at https://ec.europa.eu/eurostat/cros/content/job-training_en. The example below shows how we could compute a distance matrix for the records in dataframes df1 and df2.

Usage

```
df1
```

Format

An object of class `tbl_df` (inherits from `tbl`, `data.frame`) with 18 rows and 3 columns.

Examples

```
## Not run:
library(stringdist)
D<-matrix(,n,n)
for(i in 1:n){for(j in 1:n){
 D[i,j]<-stringdist(df1$PERNAME1[i],df2$PERNAME1[j]) +
  stringdist(df1$PERNAME2[i],df2$PERNAME2[j],method=”dl”) +
  stringdist(df1$DOB_YEAR[i],df2$DOB_Y#' EAR[j],method=”dl”)
}}

## End(Not run)
```

---

df2 *A (second) small data frame of simulated records*

Description

A small data frame of simulated records as might be found in a population census. This data is used to demonstrate the package's algorithms in a more realistic setting. It also allows for reproduction of the example towards the end of the paper that accompanies this package. The data is a subset of a larger set simulated by of P. McLeod, R. Heasman and I. Forbes of the UK's Office for National Statistics. At the time of publication this data is available at https://ec.europa.eu/eurostat/cros/content/job-training_en.

Usage

```
df2
```

Format

An object of class `tbl_df` (inherits from `tbl`, `data.frame`) with 18 rows and 3 columns.

`is.tridiagonal` *Checking a matrix is tridiagonal*

Description

A function for checking whether a matrix is tridiagonal. The check is used before attempting to apply the BG method for computing the permanent, since the method is only applicable to tridiagonal matrices.

Usage

```
is.tridiagonal(A)
```

Arguments

`A`	A matrix.

Value

A logical variable. `TRUE` if the `A` is tridiagonal, `FALSE` otherwise.

Examples

```
data(A)
is.tridiagonal(A)
data(triA)
is.tridiagonal(triA)
```

`ryser` *The Ryser method for computing an expected permutation matrix*

Description

Computes the expected permutation matrix and marginal likelihood from a matrix of assignment likelihoods using the Ryser method.

Usage

```
ryser(A, return.permanent = FALSE)
```

Arguments

`A`	A matrix of assignment likelihoods.
`return.permanent`	A logical value indicating whether the function should also return the permanent of `A`, which is then added to the output as an attribute.

Value

E(P), the expected permutation matrix corresponding to A.

Examples

```
data(A)
ryser(A)
```

ryser_cpp *The Ryser method for computing an expected permutation matrix using C++*

Description

Computes the expected permutation matrix and marginal likelihood from a matrix of assignment likelihoods using the Ryser algorithm.

Usage

```
ryser_cpp(A)
```

Arguments

A	A matrix of assignment likelihoods.

Value

E(P), the expected permutation matrix corresponding to A.

Examples

```
data(A)
ryser_cpp(A)
```

sink *A variational approximation of an expected permutation matrix*

Description

Computes an approximate expected permutation matrix and marginal likelihood from a matrix of assignment likelihoods. The approximation minimizes a constrained KL divergence from the likelihood, and is computed via the repeated renormalization of the input's rows and columns.

Usage

```
sink(A, maxit = 99, return.permanent.bound = FALSE)
```

Arguments

`A`	A matrix of assignment likelihoods.
`maxit`	An integer specifying the maximum number of steps used in the optimization.
`return.permanent.bound`	A logical value indicating whether the function should also return an upper bound on the permanent of `A`, which is then added to the output as an attribute.

Value

`E(P)`, the expected permutation matrix corresponding to `A`.

Examples

```
data(A)
sink(A)
```

sink_cpp *A variational approximation of an expected permutation matrix using C++*

Description

Computes an approximate expected permutation matrix and marginal likelihood from a matrix of assignment likelihoods. The approximation minimizes a constrained KL divergence from the likelihood, and is computed via the repeated renormalization of the input's rows and columns.

Usage

```
sink_cpp(A, maxit = 99)
```

Arguments

`A`	A matrix of assignment likelihoods.
`maxit`	An integer specifying the maximum number of steps used in the optimization.

Value

`E(P)`, the expected permutation matrix corresponding to `A`.

Examples

```
data(A)
sink_cpp(A)
```

triA *A small random tridiagonal matrix*

Description

A small random tridiagonal matrix used only to demonstrate the package's algorithms in the `examples` sections of the package documentation.

Usage

```
triA
```

Format

An object of class `matrix` with 7 rows and 7 columns.

Index