Package: gclm (via r-universe)

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Type Package

Title Graphical Continuous Lyapunov Models

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Description Estimation of covariance matrices as solutions of continuous time Lyapunov equations. Sparse coefficient matrix and diagonal noise are estimated with a proximal gradient method for an l1-penalized loss minimization problem. Varando G, Hansen NR (2020) <doi:10.48550/arXiv.2005.10483>.

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URL https://github.com/gherardovarando/gclm

BugReports https://github.com/gherardovarando/gclm/issues

Suggests testthat

NeedsCompilation yes

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`B0` *Generate a naive stable matrix*

Description

Generate a naive stable matrix

Usage

```
B0(p)
```

Arguments

`p`	dimension of the matrix

Value

a stable matrix with off-diagonal entries equal to 1 and diagonal entries equal to `-p`

`clyap` *Solve continuous-time Lyapunov equations*

Description

`clyap` solve the continuous-time Lyapunov equations

$$BX + XB' + C = 0$$

Using the Bartels-Stewart algorithm with Hessenberg–Schur decomposition. Optionally the Hessenberg-Schur decomposition can be returned.

Usage

```
clyap(B, C, Q = NULL, all = FALSE)
```

Arguments

B	Square matrix
C	Square matrix
Q	Square matrix, the orthogonal matrix used to transform the original equation
all	logical

Details

If the matrix Q is set then the matrix B is assumed to be in upper quasi-triangular form (Hessenberg-Schur canonical form), as required by LAPACK subroutine DTRSYL and Q is the orthogonal matrix associated with the Hessenberg-Schur form of B. Usually the matrix Q and the appropriate form of B are obtained by a first call to clyap(B, C, all = TRUE)

clyap uses lapack subroutines:

- DGEES
- DTRSYL
- DGEMM

Value

The solution matrix X if all = FALSE. If all = TRUE a list with components X, B and Q. Where B and Q are the Hessenberg-Schur form of the original matrix B and the orthogonal matrix that performed the transformation.

Examples

```
B <- matrix(data = rnorm(9), nrow = 3)
## make B negative diagonally dominant, thus stable:
diag(B) <- - 3 * max(B)
C <- diag(runif(3))
X <- clyap(B, C)
## check X is a solution:
max(abs(B %*% X + X %*% t(B) + C))
```

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gclm *l1 penalized loss estimation for GCLM*

Description

Estimates a sparse continuous time Lyapunov parametrization of a covariance matrix using a lasso (L1) penalty.

Usage

```
gclm(
  Sigma,
  B = -0.5 * diag(ncol(Sigma)),
  C = rep(1, ncol(Sigma)),
  C0 = rep(1, ncol(Sigma)),
  loss = "loglik",
  eps = 0.01,
  alpha = 0.5,
  maxIter = 100,
  lambda = 0,
  lambdac = 0,
  job = 0
)

gclm.path(
  Sigma,
  lambdas = NULL,
  B = -0.5 * diag(ncol(Sigma)),
  C = rep(1, ncol(Sigma)),
  ...
)
```

Arguments

`Sigma`	covariance matrix
`B`	initial B matrix
`C`	diagonal of initial C matrix
`C0`	diagonal of penalization matrix
`loss`	one of "loglik" (default) or "frobenius"
`eps`	convergence threshold
`alpha`	parameter line search
`maxIter`	maximum number of iterations
`lambda`	penalization coefficient for B
`lambdac`	penalization coefficient for C
`job`	integer 0,1,10 or 11
`lambdas`	sequence of lambda
`...`	additional arguments passed to `gclm`

Details

`gclm` performs proximal gradient descent for the optimization problem

$$argminL(\Sigma(B,C)) + \lambda\rho(B) + \lambda_C||C - C0||_F^2$$

subject to B stable and C diagonal, where $\rho(B)$ is the l1 norm of the off-diagonal element of B.

`gclm.path` simply calls iteratively `gclm` with different `lambda` values. Warm start is used, that is in the i-th call to `gclm` the `B` and `C` matrices are initialized as the one obtained in the (i-1)th call.

Value

for `gclm`: a list with the result of the optimization

for `gclm.path`: a list of the same length of `lambdas` with the results of the optimization for the different `lambda` values

Examples

```
x <- matrix(rnorm(50*20),ncol=20)
S <- cov(x)

## l1 penalized log-likelihood
res <- gclm(S, eps = 0, lambda = 0.1, lambdac = 0.01)

## l1 penalized log-likelihood with fixed C
res <- gclm(S, eps = 0, lambda = 0.1, lambdac = -1)

## l1 penalized frobenius loss
res <- gclm(S, eps = 0, lambda = 0.1, loss = "frobenius")
```

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gclm.lowertri *Recover lower triangular GCLM*

Description

Recover the only lower triangular stable matrix B such that `Sigma` (Σ) is the solution of the associated continuous Lyapunov equation:

$$B\Sigma + \Sigma B' + C = 0$$

Usage

```
gclm.lowertri(Sigma, P = solve(Sigma), C = diag(nrow = nrow(Sigma)))
```

Arguments

`Sigma`	covariance matrix
`P`	the inverse of the covariance matrix
`C`	symmetric positive definite matrix

Value

A stable lower triangular matrix

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