

Package: rifle (via r-universe)

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Type Package

Title Sparse Generalized Eigenvalue Problem

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Description Implements the algorithms for solving sparse generalized eigenvalue problem by Tan, et. al. (2018). Sparse Generalized Eigenvalue Problem: Optimal Statistical Rates via Truncated Rayleigh Flow. To appear in Journal of the Royal Statistical Society: Series B. <[arXiv:1604.08697](#)>.

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Contents

rifle-package	2
initial.convex	3
rifle	4

Index	6
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Description

This package is called rifle. It implements algorithms for solving sparse generalized eigenvalue problem. The algorithms are described in the paper "Sparse Generalized Eigenvalue Problem: Optimal Statistical Rates via Truncated Rayleigh Flow", by Tan et al. (2018).

The main functions are as follows: (1) `initial.convex` (2) `rifle`

The first function, `initial.convex`, solves the sparse generalized eigenvalue problem using a convex relaxation. The second function, `rifle`, refines the initial estimates from `initial.convex` and gives a more accurate estimator of the leading generalized eigenvector.

Details

The package includes the following functions:

`initial.convex`: Solve a convex relaxation of the sparse GEP
`rifle`: Perform truncated rayleigh method to obtain the largest generalized eigenvector

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References

Sparse Generalized Eigenvalue Problem: Optimal Statistical Rates via Truncated Rayleigh Flow", by Tan et al. (2018). To appear in Journal of the Royal Statistical Society: Series B. <https://arxiv.org/pdf/1604.08697.pdf>.

See Also

`initial.convex rifle`

Examples

```
# Example on Fisher's Discriminant Analysis on two class classification
# A small toy example
n <- 50
p <- 25

# Generate block diagonal covariance matrix with 5 blocks
Sigma <- matrix(0,p,p)
for(i in 1:p){
  Sigma[i,] <- 1:(p)-i
}
```

```

Sigma <- 0.7^abs(Sigma)

# Generate mean vector for two classes
mu1 <- rep(0,p)
mu2 <- c(rep(c(0,1),5),rep(0,p-10))

# Generate data for two classes
X <- rbind(mvrnorm(n=n/2,mu1,Sigma),mvrnorm(n=n/2,mu2,Sigma))
y <- rep(1:2,each=n/2)

# Estimate the subspace spanned by the largest eigenvector using convex relaxation
# Estimates
estmu1 <- apply(X[y==1,],2,mean)
estmu2 <- apply(X[y==2,],2,mean)
estwithin <- cov(X[y==1,])+cov(X[y==2,])
estbetween <- outer(estmu1,estmu1)+outer(estmu2,estmu2)

# Running initialization using convex relaxation
a <- initial.convex(A=estbetween,B=estwithin,lambda=2*sqrt(log(p)/n),K=1,nu=1,trace=FALSE)

# Use rifle to improve the leading generalized eigenvector
init <- eigen(a$Pi+t(a$Pi))$vectors[,1]

# Pick k such that the generalized eigenvector is sparse
k <- 10
# Rifle 1
final.estimate <- rifle(estbetween,estwithin,init,k,0.01,1e-3)

# True direction in this simulation setting
# truebetween <- mu1 %*% t(mu1)+ mu2 %*% t(mu2)
# truewithin <- Sigma+Sigma
# temp <- eigen(truewithin)
# sqrtwithin <- temp$vectors %*% diag(sqrt(temp$values)) %*% t(temp$vectors)

# vecres <-svd(solve(sqrtwithin)%*% truebetween)%*% solve(sqrtwithin))$v[,1]

# oracledirection <- solve(sqrtwithin) %*% vecres

# oracledirection <- oracledirection/sqrt(sum(oracledirection^2))

# Comparing estimated vs true direction by computing the cosine angle
# 1-sum(abs(oracledirection*final.estimate))

```

initial.convex

Convex Relaxation for Sparse GEP

Description

Estimate the K -dimensional subspace spanned by the largest K generalized eigenvector by solving a convex relaxation. The details are given in Tan et al. (2018).

Usage

```
initial.convex(A, B, lambda, K, nu = 1, epsilon = 0.005, maxiter = 1000, trace = FALSE)
```

Arguments

A	Input the matrix A for sparse generalized eigenvalue problem.
B	Input the matrix B for sparse generalized eigenvalue problem.
lambda	A positive tuning parameter that constraints the solution to be sparse
K	A positive integer tuning parameter that constraints the solution to be low rank.
nu	An ADMM tuning parameter that controls the convergence of the ADMM algorithm.
epsilon	Threshold for convergence. Default value is 0.005.
maxiter	Maximum number of iterations. Default is 1000 iterations.
trace	Default value of trace=FALSE. If trace=TRUE, each iteration of the ADMM algorithm is printed.

Value

Pi	Estimated subspace Pi
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Author(s)

Kean Ming Tan

References

"Sparse Generalized Eigenvalue Problem: Optimal Statistical Rates via Truncated Rayleigh Flow", by Tan et al. (2018). To appear in Journal of the Royal Statistical Society: Series B. <https://arxiv.org/pdf/1604.08697.pdf>.

rifle

Rifle - Truncated Rayleigh Flow Method

Description

Estimate the largest sparse generalized eigenvector using truncated rayleigh flow method. The details are given in Tan et al. (2018).

Usage

```
rifle(A, B, init, k, eta = 0.01, convergence = 0.001, maxiter = 5000)
```

Arguments

A	Input the matrix A for sparse generalized eigenvalue problem.
B	Input the matrix B for sparse generalized eigenvalue problem.
init	Input an initial vector for the largest generalized eigenvector. This value can be obtained by taking the largest eigenvector of the results from initial.convex function.
k	A positive integer tuning parameter that controls the number of non-zero elements in the estimated leading generalized eigenvector.
eta	A tuning parameter that controls the convergence of the algorithm. Default value is 0.01. Theoretical results suggest that this value should be set such that $\eta * (\text{largest eigenvalues of B}) < 1$.
convergence	Threshold for convergence. Default value is 0.001.
maxiter	Maximum number of iterations. Default is 5000 iterations.

Value

xprime	xprime is the estimated largest generalized eigenvector.
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Author(s)

Kean Ming Tan

References

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Index

*** package**

rifle-package, 2

initial.convex, 2, 3

rifle, 2, 4

rifle-package, 2