

ddsPLS Exploration

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```
library(ddsPLS2)
```

```
ddsPLS2::ddsPLS2_App()
```

This code chunk opens an applet that can be used to build models using ddsPLS. Note that it requires the X and Y variables as separate csv files.

Code copied from the simulation_ssdpls2 repository created by Hadrien Lorenzo.

```
# Creates a toy data set for the ddsPLS function
```

```
toy_ex <- get_toy_example()
```

```
# Creates model from the toy data
```

```
toy_mod <- ddsPLS(toy_ex$X, toy_ex$Y)
```

```
toy_results <- toy_mod$results
```

Recreate Toy Example

This is a recreation of the toy example created by Hadrien Lorenzo, the original example can be found [here](#).

```
# Creates toy data set to be used
```

```
simu_toy <- get_toy_example(n=50,sqrt_1_minus_sig2 = 0.9025,p = 1000)
```

```
# Creates vector of lambda values to be used
```

```
lambdas <- seq(0,1,length.out = 30)
```

```
# Sets number of bootstrap samples to run
```

```
n_B <- 100
```

```
# Creates model using ddsPLS algorithm
```

```
model_toy <- ddsPLS(simu_toy$X,simu_toy$Y,  
  doBoot = FALSE,  
  lambdas = lambdas,  
  n_B = n_B,  
  verbose = T # whether trace during process  
)
```

```
model_toy_2 <- ddsPLS(simu_toy$X,simu_toy$Y,  
  doBoot = FALSE,  
  criterion = "Q2",  
  lambdas = lambdas,  
  n_B = n_B,  
  verbose = T # whether trace during process  
)
```

Design 1

```
simu_1 <- get_design_1(n=50,sqrt_1_minus_sig2 = 0.99,p = 1000,q = 3)
```

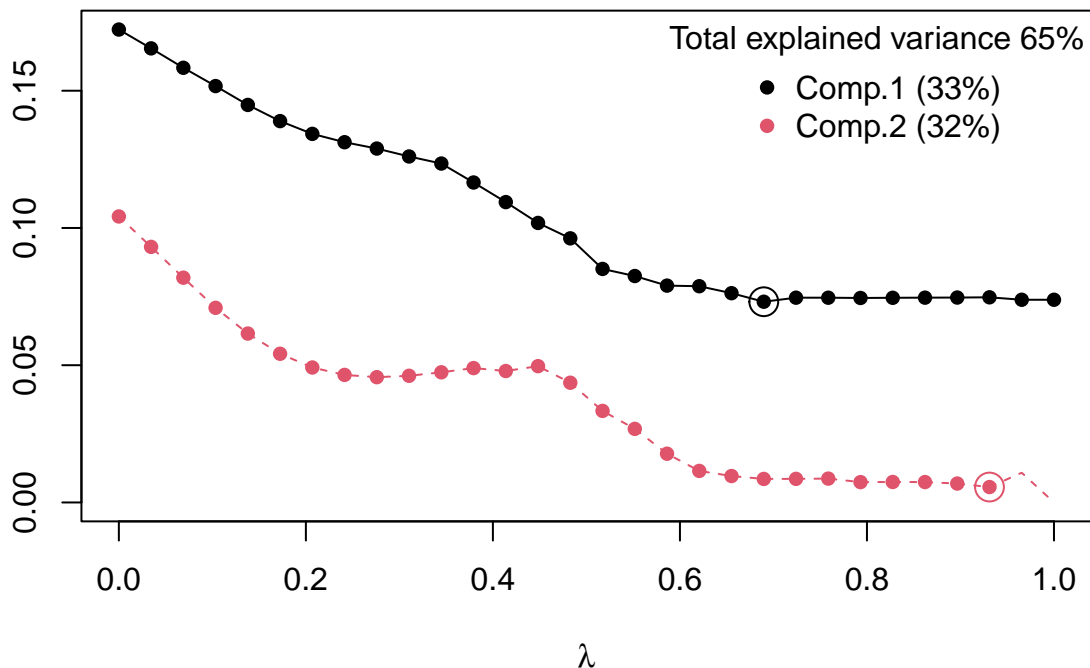
What does the NCORES argument do? Setting it to integers greater than 1 gives an error.

Is there a way to include more components in the model?

```
model_1 <- ddsPLS(simu_1$X,simu_1$Y,
  lambdas = lambdas,
  n_B=n_B,
  verbose=T)
```

```
##
##          |-----|
##          |   ddsPLS   |
##          |-----|
## =====
## Should we build component 1 ? Bootstrap pending...
##      lambda  R2  R2h  Q2  Q2h VarExpl VarExpl.Tot
##      0.69 0.35 0.35 0.28 0.28    33%    33%
##                                     ...component 1 built!
## Should we build component 2 ? Bootstrap pending...
##      lambda  R2  R2h  Q2  Q2h VarExpl VarExpl.Tot
##      0.93 0.32 0.04 0.32 0.19    32%    65%
##                                     ...component 2 built!
## Should we build component 3 ? Bootstrap pending...
##                                     ...component 3 not built!
## =====
##                                     =====
```

$$\overline{R}_B^2 - \overline{Q}_B^2$$



```
model_1_Q2 <- ddsPLS(simu_1$X,simu_1$Y,
  criterion = "Q2",
```

```

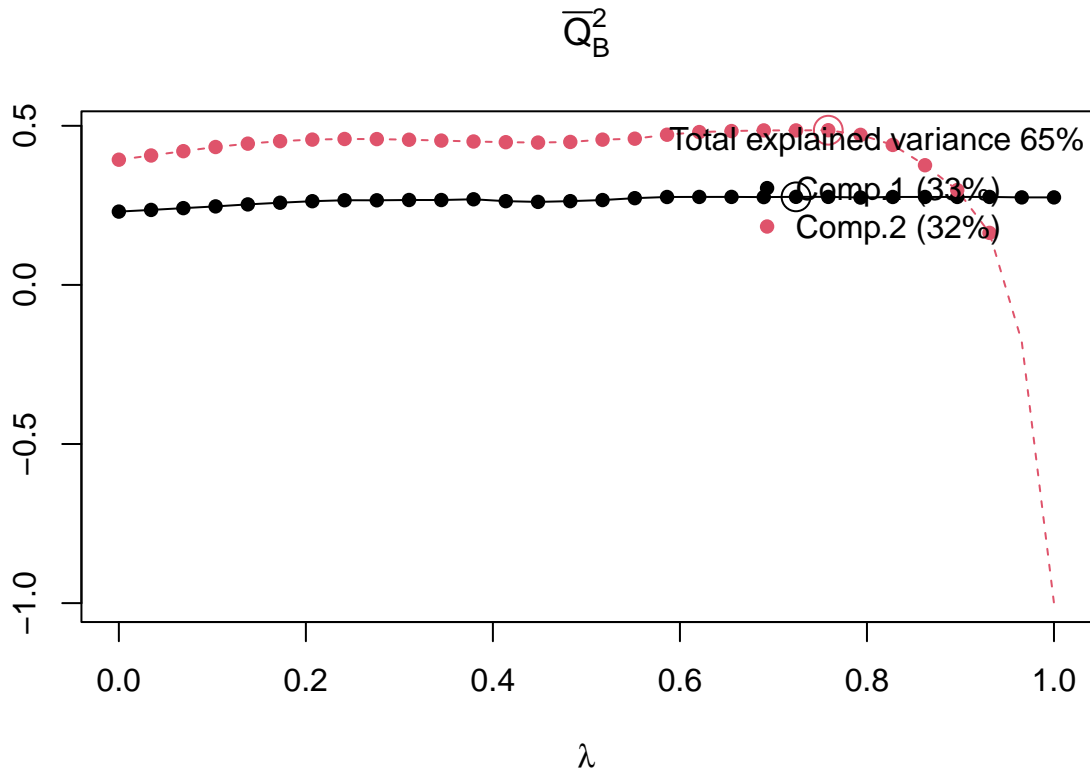
    lambdas = lambdas,
    n_B=n_B,
    verbose=T)

```

```

##
##          |-----|
##          |   ddsPLS   |
##          |-----|
## =====
## Should we build component 1 ? Bootstrap pending...
##      lambda  R2  R2h   Q2  Q2h VarExpl VarExpl.Tot
##      0.72 0.35 0.35 0.28 0.28    33%    33%
##
##                      ...component 1 built!
## Should we build component 2 ? Bootstrap pending...
##      lambda  R2  R2h   Q2  Q2h VarExpl VarExpl.Tot
##      0.76 0.63 0.27 0.62 0.49    32%    65%
##
##                      ...component 2 built!
## Should we build component 3 ? Bootstrap pending...
##                      ...component 3 not built!
## =====
##                      =====
##

```



```

model_1_lambda <- ddsPLS(simu_1$X, simu_1$Y,
    criterion = "Q2",
    lambdas = seq(0,1,length.out = 100),
    n_B = n_B,
    verbose = T)

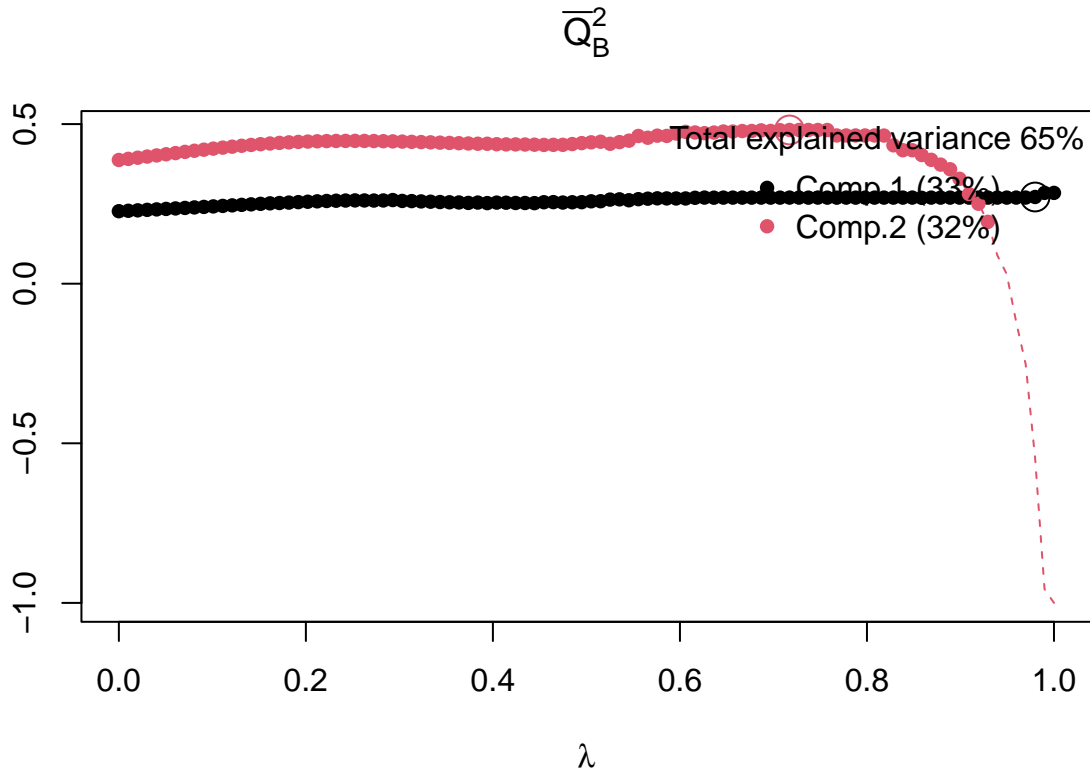
```

```

##
##          |-----|
##          |   ddsPLS   |
##          |-----|
## =====
## Should we build component 1 ? Bootstrap pending...

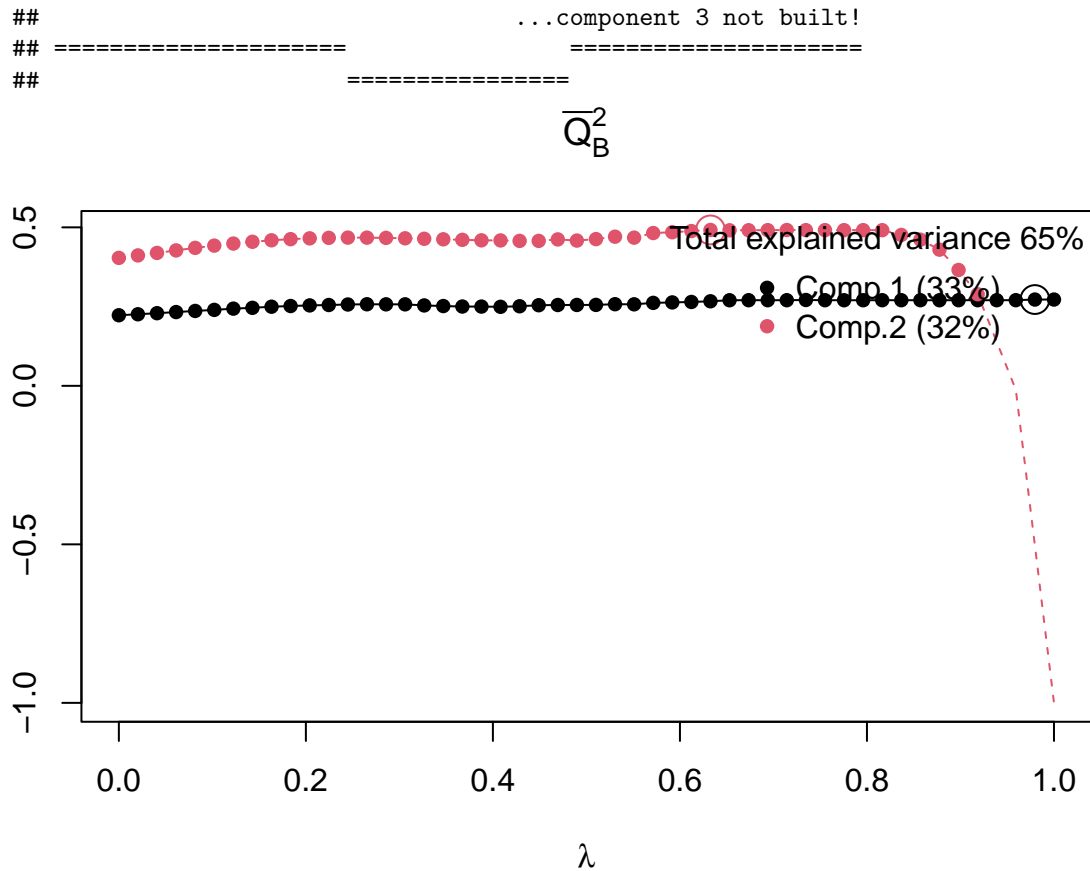
```

```
##      lambda   R2   R2h   Q2   Q2h VarExpl VarExpl.Tot
##      0.98 0.35 0.35 0.27 0.27      33%      33%
##
##      ...component 1 built!
## Should we build component 2 ? Bootstrap pending...
##      lambda   R2   R2h   Q2   Q2h VarExpl VarExpl.Tot
##      0.72 0.64 0.28 0.62 0.48      32%      65%
##
##      ...component 2 built!
## Should we build component 3 ? Bootstrap pending...
##      ...component 3 not built!
## =====
##
```



```
model_1_lambda_2 <- ddsPLS(simu_1$X, simu_1$Y,
                           criterion = "Q2",
                           lambdas = seq(0,1,length.out = 50),
                           n_B = n_B,
                           verbose = T)
```

```
##
##      |-----|
##      | ddsPLS |
##      |-----|
## =====
## Should we build component 1 ? Bootstrap pending...
##      lambda   R2   R2h   Q2   Q2h VarExpl VarExpl.Tot
##      0.98 0.35 0.35 0.27 0.27      33%      33%
##
##      ...component 1 built!
## Should we build component 2 ? Bootstrap pending...
##      lambda   R2   R2h   Q2   Q2h VarExpl VarExpl.Tot
##      0.63 0.62 0.27 0.63 0.49      32%      65%
##
##      ...component 2 built!
## Should we build component 3 ? Bootstrap pending...
```



Different Simulations of Design 1 Data

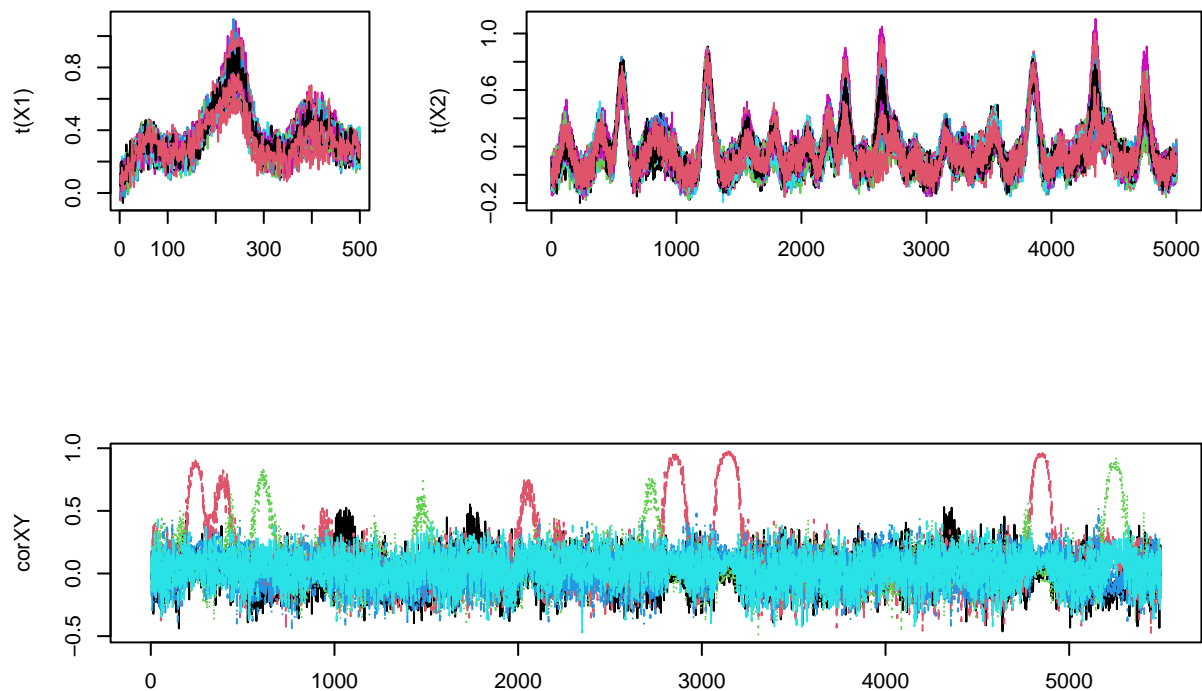
There is a problem with `get_design_1`, `q` cannot take values other than 5.

```
data_1 <- get_design_1(n = 100, p = 1000, q = 5)

ddsPLS(data_1$X, data_1$Y,
        criterion = "Q2",
        lambdas = lambdas,
        n_B = n_B,
        verbose = T)
```

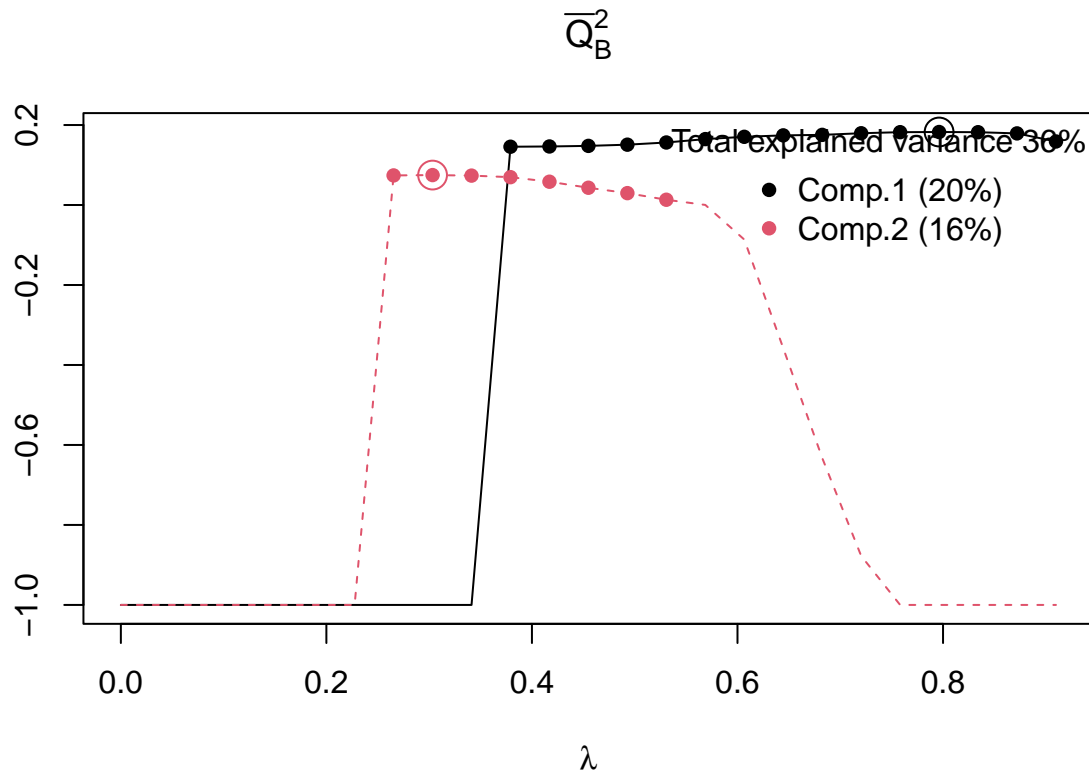
Design 2

```
simu_2.1 <- get_design_2(plot = T)
```



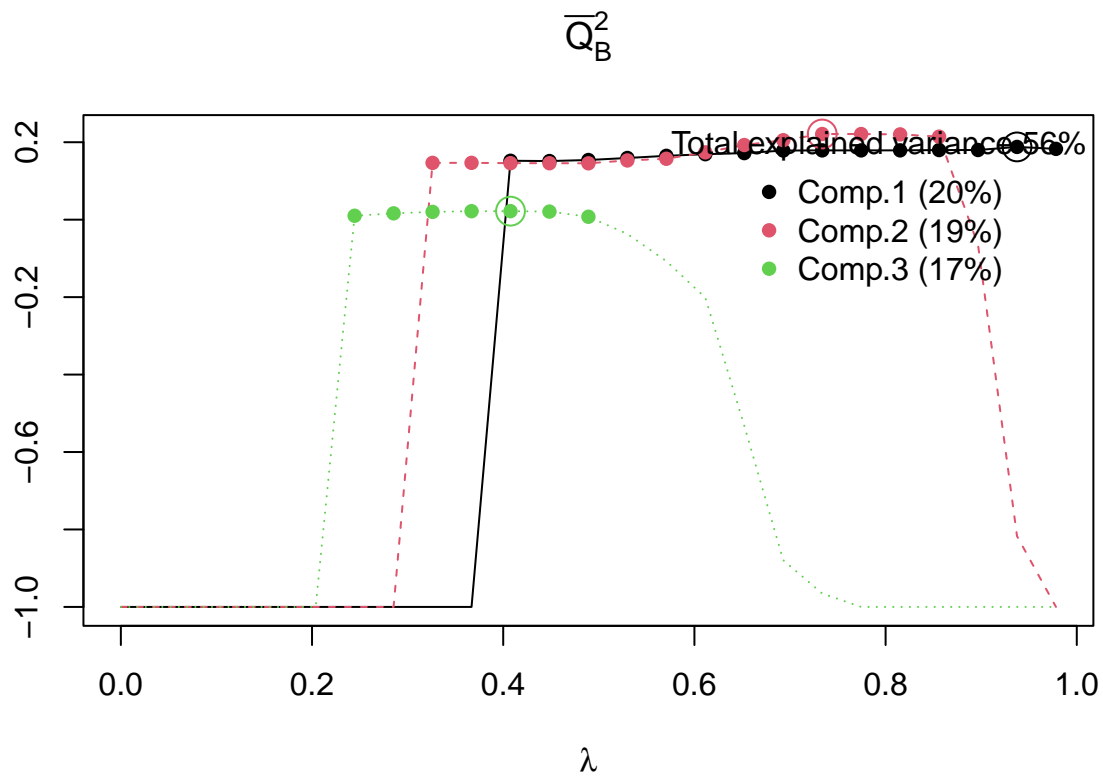
```
model_2.1 <- ddsPLS(simu_2.1$X$X1, simu_2.1$Y,
  criterion = "Q2",
  n_lambdas = 25,
  verbose = TRUE)
```

```
##
##          |-----|
##          |   ddsPLS   |
##          |-----|
## =====
## Should we build component 1 ? Bootstrap pending...
##      lambda  R2  R2h   Q2  Q2h VarExpl VarExpl.Tot
##      0.8 0.2 0.2 0.18 0.18    20%    20%
##
##                      ...component 1 built!
## Should we build component 2 ? Bootstrap pending...
##      lambda  R2  R2h   Q2  Q2h VarExpl VarExpl.Tot
##      0.3 0.39 0.19 0.24 0.07    16%    36%
##
##                      ...component 2 built!
## Should we build component 3 ? Bootstrap pending...
##                      ...component 3 not built!
## =====
##                      =====
##                      =====
```

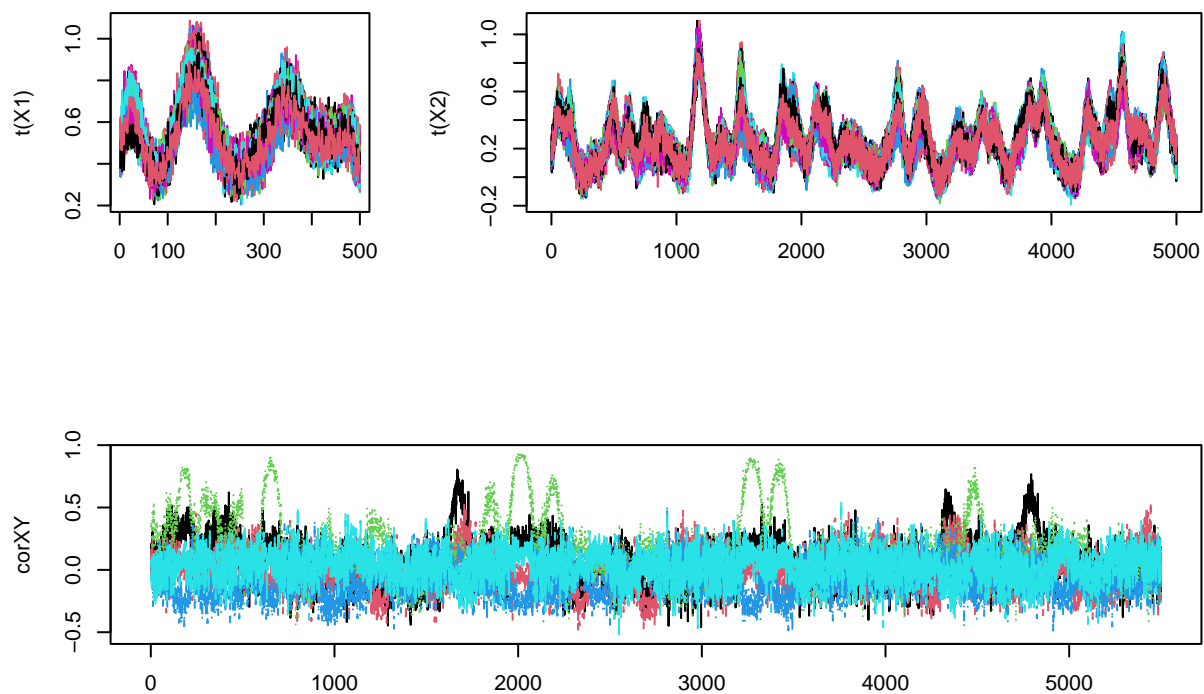


```
model_2.2 <- ddsPLS(simu_2.1$X$X2, simu_2.1$Y,
  criterion = "Q2",
  n_lambdas = 25,
  verbose = TRUE)
```

```
##
##          |-----|
##          | ddsPLS |
## =====
## Should we build component 1 ? Bootstrap pending...
##      lambda  R2  R2h   Q2  Q2h VarExpl VarExpl.Tot
##      0.94 0.2 0.2 0.19 0.19    20%    20%
##
##                      ...component 1 built!
## Should we build component 2 ? Bootstrap pending...
##      lambda  R2  R2h   Q2  Q2h VarExpl VarExpl.Tot
##      0.73 0.38 0.18 0.37 0.22    19%    39%
##
##                      ...component 2 built!
## Should we build component 3 ? Bootstrap pending...
##      lambda  R2  R2h   Q2  Q2h VarExpl VarExpl.Tot
##      0.41 0.57 0.2 0.39 0.02    17%    56%
##
##                      ...component 3 built!
## Should we build component 4 ? Bootstrap pending...
##
##                      ...component 4 not built!
## =====
##                      =====
##                      =====
```



```
simu_2.2 <- get_design_2(seed = 2, ncpX = 20, plot = T)
```



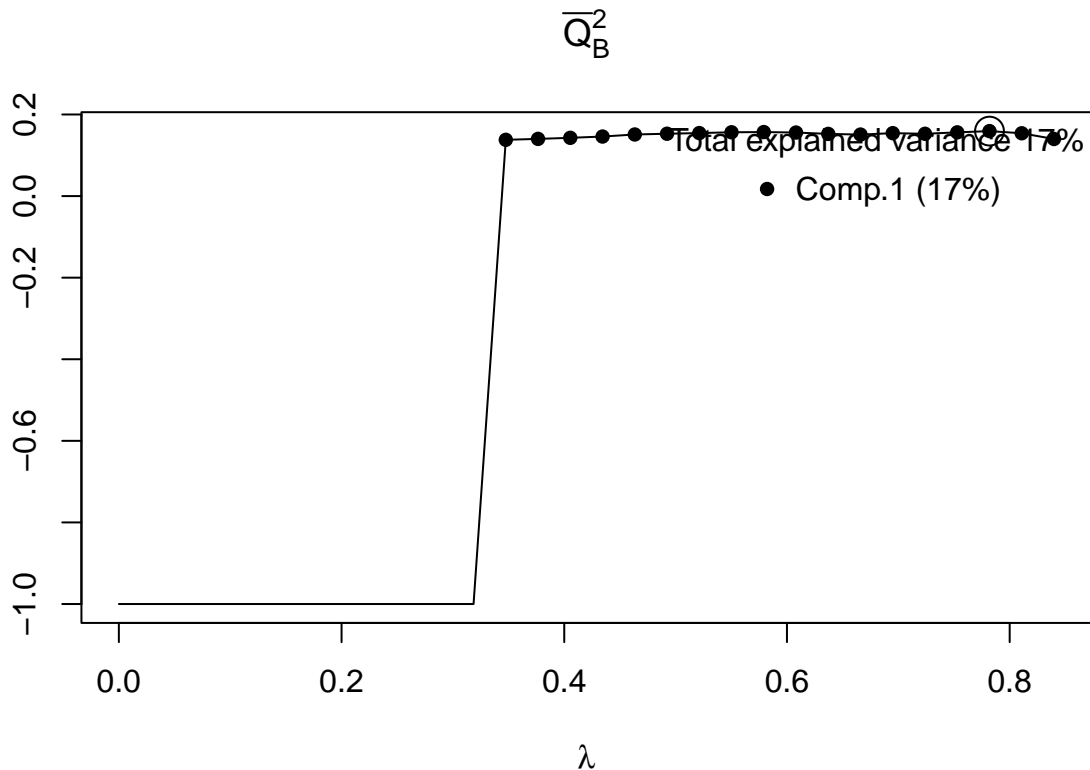
```
model_2.3 <- ddsPLS(simu_2.2$Xs$X1, simu_2.2$Y,
  criterion = "Q2",
  n_lambdas = 30,
  verbose = TRUE)
```

```
##
```

```
-----
```

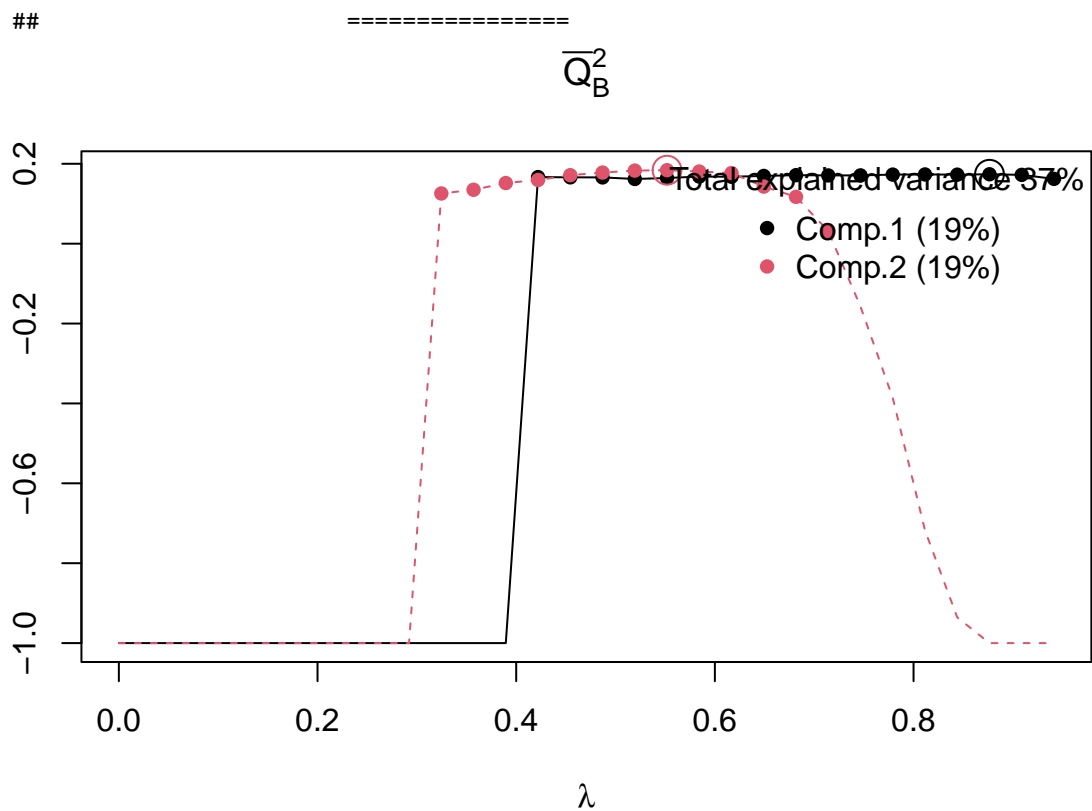


```
##          |      ddsPLS      |
## =====
## Should we build component 1 ? Bootstrap pending...
##      lambda  R2  R2h   Q2  Q2h VarExpl VarExpl.Tot
##      0.78 0.18 0.18 0.16 0.16    17%    17%
##
##                      ...component 1 built!
## Should we build component 2 ? Bootstrap pending...
##                      ...component 2 not built!
## =====
##                      =====
```



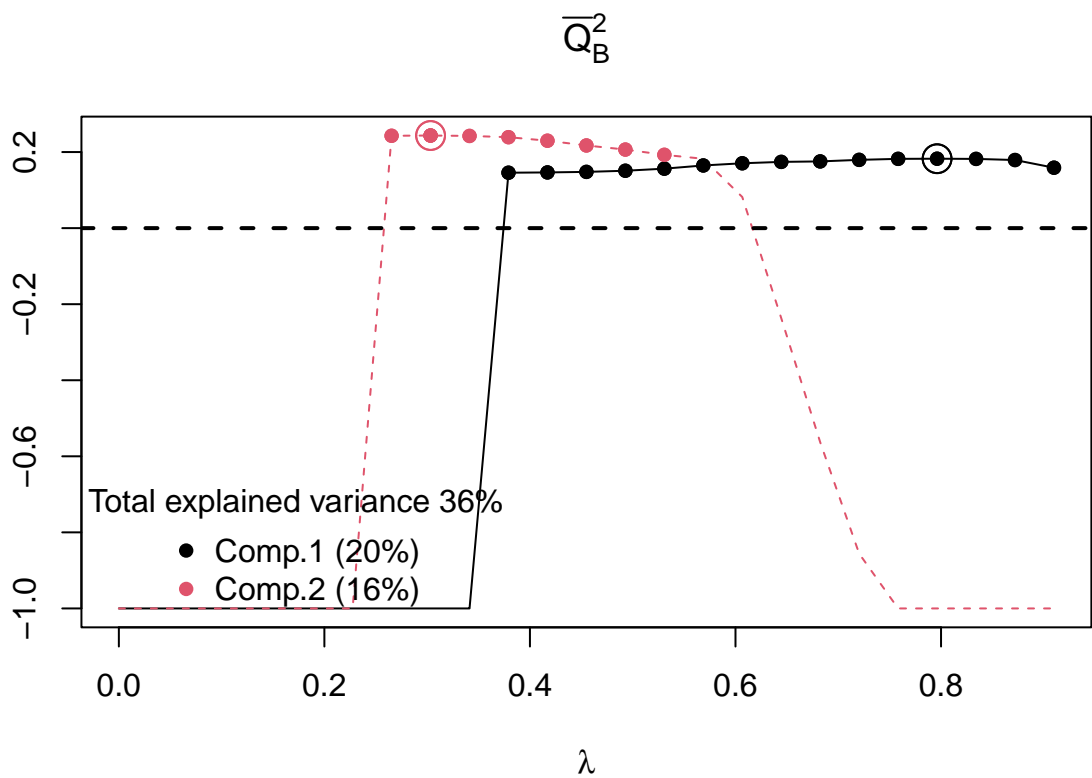
```
model_2.4 <- ddsPLS(simu_2.2$Xs$X2, simu_2.2$Y,
  criterion = "Q2",
  n_lambdas = 30,
  verbose = TRUE)
```

```
##          | ----- ddsPLS ----- |
## =====
## Should we build component 1 ? Bootstrap pending...
##      lambda  R2  R2h   Q2  Q2h VarExpl VarExpl.Tot
##      0.88 0.21 0.21 0.17 0.17    19%    19%
##
##                      ...component 1 built!
## Should we build component 2 ? Bootstrap pending...
##      lambda  R2  R2h   Q2  Q2h VarExpl VarExpl.Tot
##      0.55 0.39 0.19 0.34 0.18    19%    37%
##
##                      ...component 2 built!
## Should we build component 3 ? Bootstrap pending...
##                      ...component 3 not built!
## =====
##                      =====
```



Model results can also be plotted using the `plot` function.

```
plot(model_2.1,type="Q2",legend.position = "bottomleft")
```



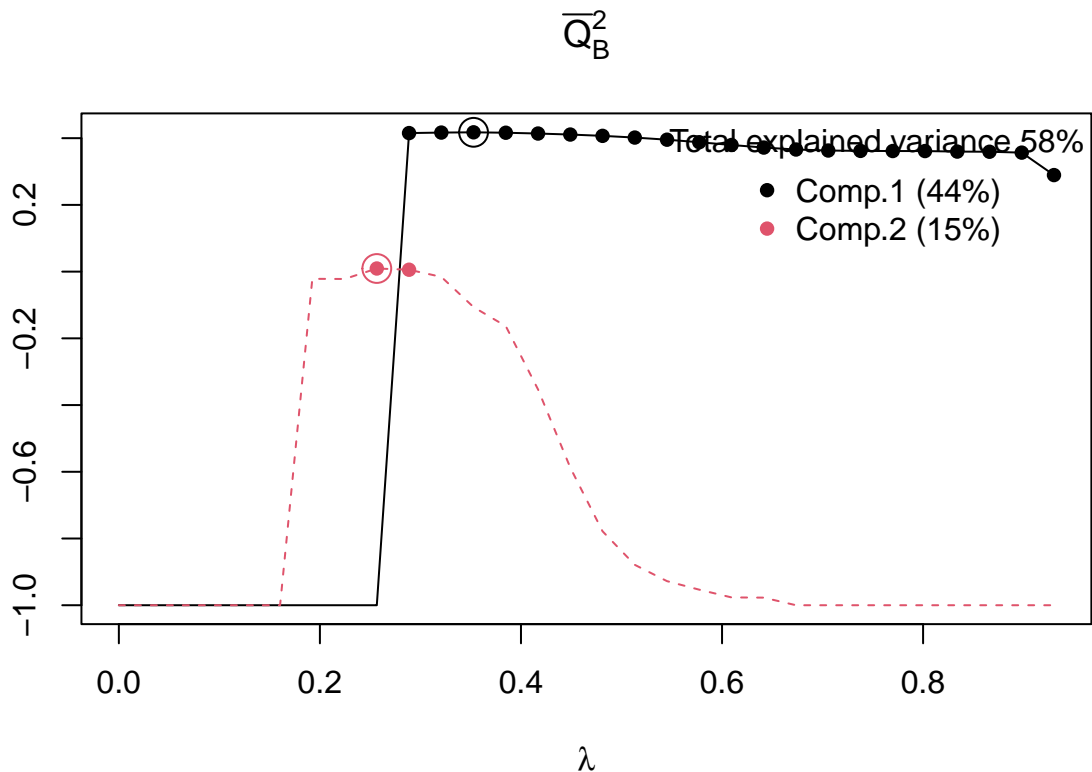
Get Data Simulation

The following `get_data` function is from the vignette for the `ddsPLS` package

```
data_3.1 <- get_data()

model_3.1 <- ddsPLS(data_3.1$X, data_3.1$Y,
  criterion = "Q2",
  n_lambdas = 30,
  verbose = TRUE)

##
##          |-----|
##          | ddsPLS |
## =====
## Should we build component 1 ? Bootstrap pending...
##      lambda  R2  R2h   Q2  Q2h VarExpl VarExpl.Tot
##      0.35 0.45 0.45 0.42 0.42    44%    44%
##                                     ...component 1 built!
## Should we build component 2 ? Bootstrap pending...
##      lambda  R2  R2h   Q2  Q2h VarExpl VarExpl.Tot
##      0.26 0.63 0.2 0.42 0.01    15%    58%
##                                     ...component 2 built!
## Should we build component 3 ? Bootstrap pending...
##                                     ...component 3 not built!
## =====
##                                     =====
```



```
data_3.2 <- get_data(p1 = 50, p2 = 50, p3 = 50, p = 250)

model_3.2 <- ddsPLS(data_3.2$X, data_3.2$Y,
  criterion = "Q2",
```

```
n_lambdas = 30,
verbose = TRUE)
```

```
##
##          |-----|
##          |   ddsPLS   |
## =====
## Should we build component 1 ? Bootstrap pending...
##      lambda  R2  R2h   Q2  Q2h VarExpl VarExpl.Tot
##      0.26 0.39 0.39 0.38 0.38    41%    41%
##
##                      ...component 1 built!
## Should we build component 2 ? Bootstrap pending...
##      lambda  R2  R2h   Q2  Q2h VarExpl VarExpl.Tot
##      0.16 0.62 0.21 0.54 0.26    21%    62%
##
##                      ...component 2 built!
## Should we build component 3 ? Bootstrap pending...
##                      ...component 3 not built!
## =====
##                      =====
```

