2d grid (pi X sigmabeta_sq) optimization

```
library(covdepGE)
library(ggplot2)
source("generate_data.R")
cont <- generate_continuous()</pre>
disc <- generate_discrete(same = F)</pre>
# continuous data using the value of pi obtained using CS
out.cont_CS <- covdepGE(data_mat = cont$data, Z = cont$covts, tau = 0.56,
    sigmavec = c(0.01, 0.05, 0.1, 0.5, 1, 3, 7, 10), pi_vec = NULL,
    print_time = T)
## Time difference of 2.567457 secs
# continuous data using a grid of pi values
out.cont grid <- covdepGE(data mat = cont$data, Z = cont$covts, tau = 0.56,
    sigmavec = c(0.01, 0.05, 0.1, 0.5, 1, 3, 7, 10), pi_vec = seq(from = 0.05, 1, 3, 7, 10)
        to = 0.95, by = 0.05), print_time = T)
## Time difference of 29.05536 secs
# ELBO from models using pi from CS
out.cont_CS$ELBO
## $'Response 1'
## $'Response 1'$'sigma^2_beta'
## [1] 0.1
##
## $'Response 1'$pi
## [1] 0.3103964
## $'Response 1'$ELBO
## [1] -13817.2
##
##
## $'Response 2'
## $'Response 2'$'sigma^2_beta'
## [1] 0.5
##
## $'Response 2'$pi
## [1] 0.3103964
## $'Response 2'$ELBO
## [1] -16816.76
##
```

```
##
## $'Response 3'
## $'Response 3'$'sigma^2_beta'
## [1] 0.5
## $'Response 3'$pi
## [1] 0.3103964
##
## $'Response 3'$ELBO
## [1] -17021.3
##
##
## $'Response 4'
## $'Response 4'$'sigma^2_beta'
## [1] 0.05
##
## $'Response 4'$pi
## [1] 0.3103964
## $'Response 4'$ELBO
## [1] -16102.02
##
##
## $'Response 5'
## $'Response 5'$'sigma^2_beta'
## [1] 0.05
##
## $'Response 5'$pi
## [1] 0.3103964
## $'Response 5'$ELBO
## [1] -16252.47
\# ELBO from models using pi from grid search
out.cont_grid$ELBO
## $'Response 1'
## $'Response 1'$'sigma^2_beta'
## [1] 0.1
## $'Response 1'$pi
## [1] 0.45
## $'Response 1'$ELBO
## [1] -13805.7
##
##
## $'Response 2'
## $'Response 2'$'sigma^2_beta'
## [1] 0.5
##
```

\$'Response 2'\$pi

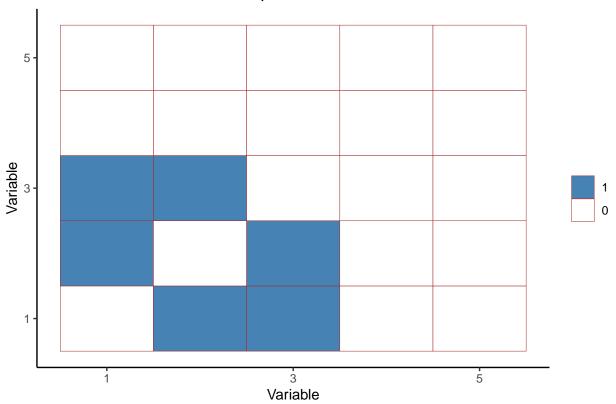
[1] 0.55

##

```
## $'Response 2'$ELBO
## [1] -16765.38
##
##
## $'Response 3'
## $'Response 3'$'sigma^2_beta'
## [1] 0.5
##
## $'Response 3'$pi
## [1] 0.5
## $'Response 3'$ELBO
## [1] -16987.87
##
##
## $'Response 4'
## $'Response 4'$'sigma^2_beta'
## [1] 0.1
##
## $'Response 4'$pi
## [1] 0.15
## $'Response 4'$ELBO
## [1] -16072.32
##
## $'Response 5'
## $'Response 5'$'sigma^2_beta'
## [1] 0.05
##
## $'Response 5'$pi
## [1] 0.35
##
## $'Response 5'$ELBO
## [1] -16251.37
# compare the resulting ELBO
ELBO_CS <- unlist(lapply(out.cont_CS$ELBO, `[[`, 3))</pre>
ELBO_grid <- unlist(lapply(out.cont_grid$ELBO, `[[`, 3))</pre>
cbind.data.frame(ELBO_CS, ELBO_grid, difference = ELBO_grid - ELBO_CS)
##
                ELBO_CS ELBO_grid difference
## Response 1 -13817.20 -13805.70 11.500844
## Response 2 -16816.76 -16765.38 51.375589
                                    33.429070
## Response 3 -17021.30 -16987.87
## Response 4 -16102.02 -16072.32
                                    29.694295
## Response 5 -16252.47 -16251.37
                                     1.100573
# get probabilities of inclusion for the 45th and 135th
# individual
round(incl.probs.cont_CS45 <- out.cont_CS$inclusion_probs[[45]], 2)</pre>
        [,1] [,2] [,3] [,4] [,5]
##
```

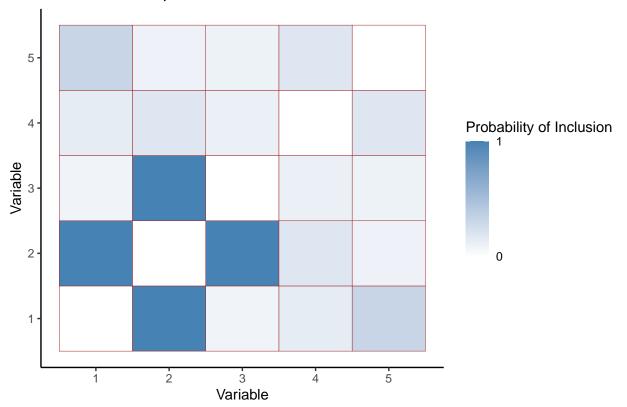
```
## [1,] 0.00 1.00 0.09 0.15 0.32
## [2,] 1.00 0.00 1.00 0.19 0.10
## [3,] 0.09 1.00 0.00 0.11 0.10
## [4,] 0.15 0.19 0.11 0.00 0.19
## [5,] 0.32 0.10 0.10 0.19 0.00
round(incl.probs.cont_grid45 <- out.cont_grid$inclusion_probs[[45]],</pre>
##
        [,1] [,2] [,3] [,4] [,5]
## [1,] 0.00 1.00 0.16 0.15 0.41
## [2,] 1.00 0.00 1.00 0.23 0.16
## [3,] 0.16 1.00 0.00 0.11 0.15
## [4,] 0.15 0.23 0.11 0.00 0.14
## [5,] 0.41 0.16 0.15 0.14 0.00
round(incl.probs.cont CS135 <- out.cont CS$inclusion probs[[135]],
##
        [,1] [,2] [,3] [,4] [,5]
## [1,] 0.00 0.07 1.00 0.13 0.46
## [2,] 0.07 0.00 1.00 0.10 0.46
## [3,] 1.00 1.00 0.00 0.11 0.10
## [4,] 0.13 0.10 0.11 0.00 0.99
## [5,] 0.46 0.46 0.10 0.99 0.00
round(incl.probs.cont_grid135 <- out.cont_grid$inclusion_probs[[135]],</pre>
    2)
        [,1] [,2] [,3] [,4] [,5]
## [1,] 0.00 0.14 1.00 0.12 0.57
## [2,] 0.14 0.00 1.00 0.11 0.60
## [3,] 1.00 1.00 0.00 0.10 0.15
## [4,] 0.12 0.11 0.10 0.00 0.99
## [5,] 0.57 0.60 0.15 0.99 0.00
# get the true graphs for the 45th and 135th individual
true.graph45 <- cont$true_graphs[[45]]</pre>
true.graph135 <- cont$true_graphs[[135]]</pre>
# visualize the probabilities of inclusion and true graphs
# true graph individual 45
(ggplot(reshape2::melt(true.graph45), aes(x = Var1, y = Var2, fill = value)) +
    geom_tile(color = "brown") + scale_fill_gradient(low = "white",
    high = "steelblue", breaks = c(1, 0)) + guides(fill = guide_legend(title = "")) +
    theme_classic() + xlab("Variable") + ylab("Variable") + scale_x_continuous(breaks = seq(1,
    ncol(disc$data), 2)) + scale_y_continuous(breaks = seq(1, ncol(disc$data),
    2)) + ggtitle("TRUE Graph for individual 45") + theme(plot.title = element_text(hjust = 0.5)))
```

TRUE Graph for individual 45



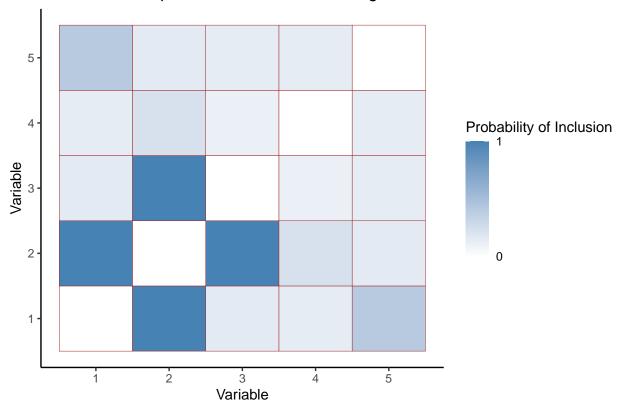
```
# continuous individual 45, CS
(ggplot(reshape2::melt(incl.probs.cont_CS45), aes(x = Var1, y = Var2,
    fill = value)) + geom_tile(color = "brown") + scale_fill_gradient(low = "white",
    high = "steelblue", breaks = c(1, 0)) + labs(fill = "Probability of Inclusion") +
    theme_classic() + xlab("Variable") + ylab("Variable") + ggtitle("Inclusion probabilities, individual theme(plot.title = element_text(hjust = 0.5)))
```

Inclusion probabilities, individual 45, CS



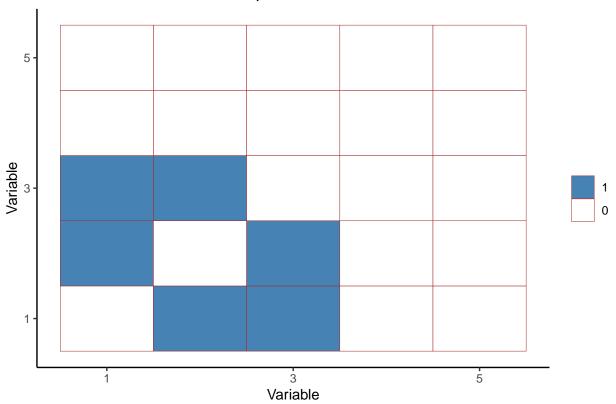
```
# continuous individual 45, grid
(ggplot(reshape2::melt(incl.probs.cont_grid45), aes(x = Var1, y = Var2,
    fill = value)) + geom_tile(color = "brown") + scale_fill_gradient(low = "white",
    high = "steelblue", breaks = c(1, 0)) + labs(fill = "Probability of Inclusion") +
    theme_classic() + xlab("Variable") + ylab("Variable") + ggtitle("Inclusion probabilities, individua
    theme(plot.title = element_text(hjust = 0.5)))
```

Inclusion probabilities, individual 45, grid



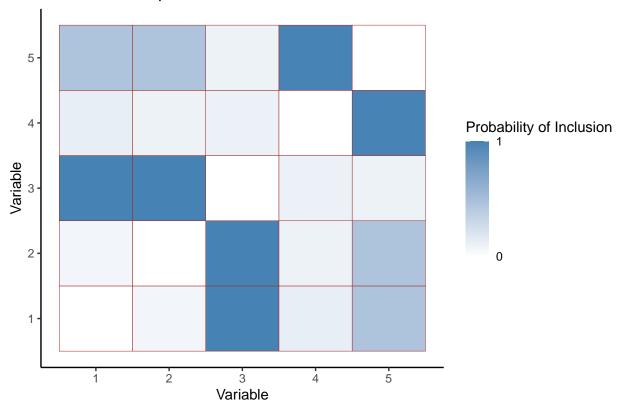
```
# true graph individual 135
(ggplot(reshape2::melt(true.graph135), aes(x = Var1, y = Var2, fill = value)) +
    geom_tile(color = "brown") + scale_fill_gradient(low = "white",
    high = "steelblue", breaks = c(1, 0)) + guides(fill = guide_legend(title = "")) +
    theme_classic() + xlab("Variable") + ylab("Variable") + scale_x_continuous(breaks = seq(1, ncol(disc$data), 2)) + scale_y_continuous(breaks = seq(1, ncol(disc$data), 2)) + ggtitle("TRUE Graph for individual 135") + theme(plot.title = element_text(hjust = 0.5)))
```

TRUE Graph for individual 135



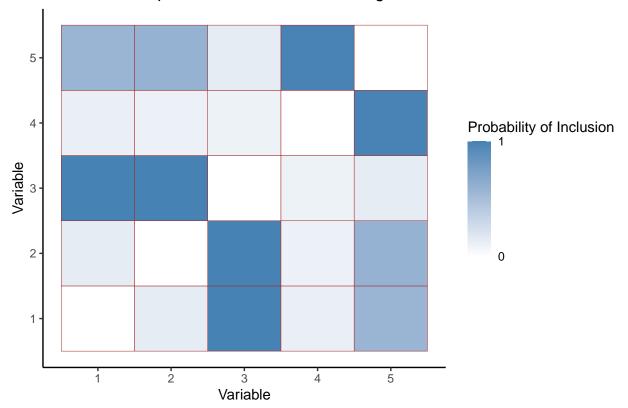
```
# continuous individual 135, CS
(ggplot(reshape2::melt(incl.probs.cont_CS135), aes(x = Var1, y = Var2,
    fill = value)) + geom_tile(color = "brown") + scale_fill_gradient(low = "white",
    high = "steelblue", breaks = c(1, 0)) + labs(fill = "Probability of Inclusion") +
    theme_classic() + xlab("Variable") + ylab("Variable") + ggtitle("Inclusion probabilities, individua
    theme(plot.title = element_text(hjust = 0.5)))
```

Inclusion probabilities, individual 135, CS



```
# continuous individual 135, grid
(ggplot(reshape2::melt(incl.probs.cont_grid135), aes(x = Var1, y = Var2,
    fill = value)) + geom_tile(color = "brown") + scale_fill_gradient(low = "white",
    high = "steelblue", breaks = c(1, 0)) + labs(fill = "Probability of Inclusion") +
    theme_classic() + xlab("Variable") + ylab("Variable") + ggtitle("Inclusion probabilities, individua
    theme(plot.title = element_text(hjust = 0.5)))
```

Inclusion probabilities, individual 135, grid



```
# discrete data using the value of pi obtained using CS
out.disc_CS <- covdepGE(data_mat = disc$data, Z = disc$covts, tau = 0.1,
    sigmavec = c(0.01, 0.05, 0.1, 0.5, 1, 3, 7, 10), pi_vec = NULL,
    print_time = T)</pre>
```

Time difference of 3.827519 secs

```
# continuous data using a grid of pi values
out.disc_grid <- covdepGE(data_mat = disc$data, Z = disc$covts, tau = 0.1,
    sigmavec = c(0.01, 0.05, 0.1, 0.5, 1, 3, 7, 10), pi_vec = seq(from = 0.05,
    to = 0.95, by = 0.05), print_time = T)</pre>
```

Time difference of 1.02237 mins

```
# ELBO from models using pi from CS
out.disc_CS$ELBO
```

```
## $'Response 1'
## $'Response 1'$'sigma^2_beta'
## [1] 7
##
## $'Response 1'$pi
## [1] 0.2689414
##
```

```
## $'Response 1'$ELBO
## [1] -4452.474
##
##
## $'Response 2'
## $'Response 2'$'sigma^2_beta'
## [1] 3
##
## $'Response 2'$pi
## [1] 0.2689414
## $'Response 2'$ELBO
## [1] -3248.423
##
##
## $'Response 3'
## $'Response 3'$'sigma^2_beta'
## [1] 3
## $'Response 3'$pi
## [1] 0.2689414
## $'Response 3'$ELBO
## [1] -3478.464
##
## $'Response 4'
## $'Response 4'$'sigma^2_beta'
## [1] 7
##
## $'Response 4'$pi
## [1] 0.2689414
##
## $'Response 4'$ELBO
## [1] -4022.145
##
##
## $'Response 5'
## $'Response 5'$'sigma^2_beta'
## [1] 7
##
## $'Response 5'$pi
## [1] 0.2689414
##
## $'Response 5'$ELBO
## [1] -4126.47
##
##
## $'Response 6'
## $'Response 6'$'sigma^2_beta'
## [1] 7
##
## $'Response 6'$pi
## [1] 0.2689414
```

```
##
## $'Response 6'$ELBO
## [1] -3855.17
##
## $'Response 7'
## $'Response 7'$'sigma^2_beta'
## [1] 7
##
## $'Response 7'$pi
## [1] 0.2689414
## $'Response 7'$ELBO
## [1] -3991.963
##
##
## $'Response 8'
## $'Response 8'$'sigma^2_beta'
## [1] 7
##
## $'Response 8'$pi
## [1] 0.2689414
##
## $'Response 8'$ELBO
## [1] -4267.55
##
## $'Response 9'
## $'Response 9'$'sigma^2_beta'
## [1] 0.5
##
## $'Response 9'$pi
## [1] 0.2689414
##
## $'Response 9'$ELBO
## [1] -5008.113
##
##
## $'Response 10'
## $'Response 10'$'sigma^2_beta'
## [1] 7
## $'Response 10'$pi
## [1] 0.2689414
## $'Response 10'$ELBO
## [1] -3243.747
##
## $'Response 11'
## $'Response 11'$'sigma^2_beta'
## [1] 7
##
## $'Response 11'$pi
```

```
## [1] 0.2689414
##
## $'Response 11'$ELBO
## [1] -4400.611
\# ELBO from models using pi from grid search
out.disc_grid$ELBO
## $'Response 1'
## $'Response 1'$'sigma^2_beta'
## [1] 7
##
## $'Response 1'$pi
## [1] 0.3
## $'Response 1'$ELBO
## [1] -4451.091
##
##
## $'Response 2'
## $'Response 2'$'sigma^2_beta'
## [1] 3
##
## $'Response 2'$pi
## [1] 0.25
##
## $'Response 2'$ELBO
## [1] -3248.921
##
##
## $'Response 3'
## $'Response 3'$'sigma^2_beta'
## [1] 3
## $'Response 3'$pi
## [1] 0.35
##
## $'Response 3'$ELBO
## [1] -3466.066
##
##
## $'Response 4'
## $'Response 4'$'sigma^2_beta'
## [1] 7
##
## $'Response 4'$pi
## [1] 0.2
##
## $'Response 4'$ELBO
## [1] -4017.093
##
##
## $'Response 5'
```

\$'Response 5'\$'sigma^2_beta'

```
## [1] 7
##
## $'Response 5'$pi
## [1] 0.4
## $'Response 5'$ELBO
## [1] -4092.564
##
##
## $'Response 6'
## $'Response 6'$'sigma^2_beta'
## [1] 3
##
## $'Response 6'$pi
## [1] 0.6
##
## $'Response 6'$ELBO
## [1] -3778.189
##
##
## $'Response 7'
## $'Response 7'$'sigma^2_beta'
## [1] 7
## $'Response 7'$pi
## [1] 0.4
##
## $'Response 7'$ELBO
## [1] -3963.496
##
##
## $'Response 8'
## $'Response 8'$'sigma^2_beta'
## [1] 7
## $'Response 8'$pi
## [1] 0.4
##
## $'Response 8'$ELBO
## [1] -4237.759
##
##
## $'Response 9'
## $'Response 9'$'sigma^2_beta'
## [1] 3
##
## $'Response 9'$pi
## [1] 0.6
## $'Response 9'$ELBO
## [1] -4594.767
##
##
## $'Response 10'
```

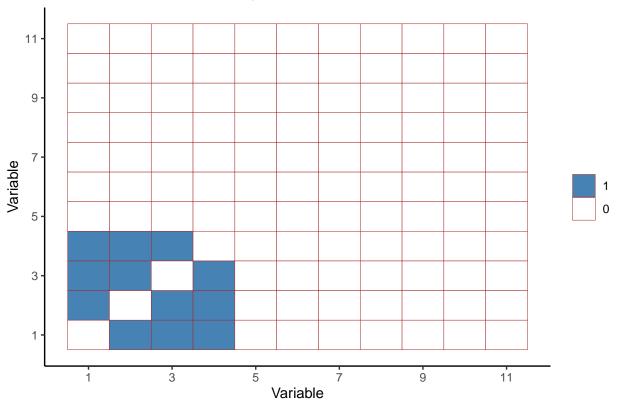
```
## $'Response 10'$'sigma^2_beta'
## [1] 7
##
## $'Response 10'$pi
## [1] 0.35
##
## $'Response 10'$ELBO
## [1] -3228.658
##
##
## $'Response 11'
## $'Response 11'$'sigma^2_beta'
## [1] 7
##
## $'Response 11'$pi
## [1] 0.45
##
## $'Response 11'$ELBO
## [1] -4348.536
# compare the resulting ELBO
ELBO_CS <- unlist(lapply(out.disc_CS$ELBO, `[[`, 3))</pre>
ELBO_grid <- unlist(lapply(out.disc_grid$ELBO, `[[`, 3))</pre>
cbind.data.frame(ELBO_CS, ELBO_grid, difference = ELBO_grid - ELBO_CS)
##
                 ELBO_CS ELBO_grid difference
## Response 1
             -4452.474 -4451.091
                                     1.3822349
## Response 2
              -3248.423 -3248.921
                                    -0.4987177
## Response 3
              -3478.464 -3466.066
                                    12.3980299
## Response 4 -4022.145 -4017.093
                                     5.0523729
## Response 5
              -4126.470 -4092.564
                                    33.9062357
## Response 6 -3855.170 -3778.189
                                    76.9807369
              -3991.963 -3963.496
## Response 7
                                    28.4671521
                                    29.7909252
## Response 8 -4267.550 -4237.759
## Response 9 -5008.113 -4594.767 413.3465864
## Response 10 -3243.747 -3228.658
                                    15.0892236
## Response 11 -4400.611 -4348.536
                                    52.0755414
# get probabilities of inclusion for covariate level 1 and 2
round(incl.probs.disc_CS1 <- out.disc_CS$inclusion_probs[[1]], 2)</pre>
         [,1] [,2] [,3] [,4] [,5] [,6] [,7] [,8] [,9] [,10] [,11]
##
   [1,] 0.00 1.00 1.00 1.00 0.12 0.08 0.08 0.05 0.46 0.05
   [2,] 1.00 0.00 1.00 1.00 0.06 0.41 0.06 0.08 0.17
                                                       0.05
  [3,] 1.00 1.00 0.00 1.00 0.05 0.06 0.10 0.17 0.12
                                                       0.06
                                                             0.18
   [4,] 1.00 1.00 1.00 0.00 0.05 0.06 0.05 0.05 0.12
                                                       0.05
  [5,] 0.12 0.06 0.05 0.05 0.00 0.13 0.05 0.04 0.10
                                                       0.05
                                                             0.64
## [6,] 0.08 0.41 0.06 0.06 0.13 0.00 0.10 0.28 0.33
## [7,] 0.08 0.06 0.10 0.05 0.05 0.10 0.00 0.07 0.62 0.08
                                                             0.05
   [8,] 0.05 0.08 0.17 0.05 0.04 0.28 0.07 0.00 0.14
                                                       0.09
## [9,] 0.46 0.17 0.12 0.12 0.10 0.33 0.62 0.14 0.00 0.43
                                                             0.09
## [10,] 0.05 0.05 0.06 0.05 0.05 0.06 0.08 0.09 0.43 0.00
## [11,] 0.05 0.25 0.18 0.05 0.64 0.06 0.05 0.04 0.09 0.05 0.00
```

```
round(incl.probs.disc_grid1 <- out.disc_grid$inclusion_probs[[1]],</pre>
         [,1] [,2] [,3] [,4] [,5] [,6] [,7] [,8] [,9] [,10] [,11]
##
   [1,] 0.00 1.00 1.00 1.00 0.20 0.21 0.12 0.07 0.52 0.07
  [2,] 1.00 0.00 1.00 1.00 0.07 0.53 0.08 0.11 0.18 0.06
  [3,] 1.00 1.00 0.00 1.00 0.08 0.16 0.15 0.25 0.19 0.09
   [4,] 1.00 1.00 1.00 0.00 0.07 0.15 0.07 0.06 0.16 0.06
## [5,] 0.20 0.07 0.08 0.07 0.00 0.40 0.08 0.07 0.19 0.08
                                                            0.80
## [6,] 0.21 0.53 0.16 0.15 0.40 0.00 0.28 0.64 0.82 0.25
## [7,] 0.12 0.08 0.15 0.07 0.08 0.28 0.00 0.12 0.76
                                                     0.13
   [8,] 0.07 0.11 0.25 0.06 0.07 0.64 0.12 0.00 0.28
                                                     0.14
                                                            0.08
## [9,] 0.52 0.18 0.19 0.16 0.19 0.82 0.76 0.28 0.00 0.57
## [10,] 0.07 0.06 0.09 0.06 0.08 0.25 0.13 0.14 0.57 0.00 0.08
## [11,] 0.09 0.36 0.23 0.07 0.80 0.26 0.10 0.08 0.17 0.08 0.00
round(incl.probs.disc_CS2 <- out.disc_CS$inclusion_probs[[nrow(disc$data)]],</pre>
        [,1] [,2] [,3] [,4] [,5] [,6] [,7] [,8] [,9] [,10] [,11]
   [1,] 0.00 0.05 0.85 0.10 0.05 0.10 0.04 0.07 0.61 0.07 0.10
  [2,] 0.05 0.00 0.97 0.05 0.05 0.05 0.15 0.06 0.15 0.05 0.07
   [3,] 0.85 0.97 0.00 0.30 0.06 0.31 0.06 0.06 0.12 0.05
   [4,] 0.10 0.05 0.30 0.00 0.14 0.04 0.04 0.04 0.10 0.04
                                                            0.18
## [5,] 0.05 0.05 0.06 0.14 0.00 1.00 1.00 1.00 0.57 1.00
                                                            1.00
## [6,] 0.10 0.05 0.31 0.04 1.00 0.00 1.00 1.00 0.68
                                                     1.00
                                                            1.00
   [7,] 0.04 0.15 0.06 0.04 1.00 1.00 0.00 1.00 0.87
                                                      1.00
                                                            1.00
## [8,] 0.07 0.06 0.06 0.04 1.00 1.00 1.00 0.00 0.91
                                                      1.00
                                                            1.00
## [9,] 0.61 0.15 0.12 0.10 0.57 0.68 0.87 0.91 0.00
                                                      0.74
## [10,] 0.07 0.05 0.05 0.04 1.00 1.00 1.00 0.74 0.00 1.00
## [11,] 0.10 0.07 0.06 0.18 1.00 1.00 1.00 0.58 1.00 0.00
round(incl.probs.disc_grid2 <- out.disc_grid$inclusion_probs[[nrow(disc$data)]],
##
         [,1] [,2] [,3] [,4] [,5] [,6] [,7] [,8] [,9] [,10] [,11]
   [1,] 0.00 0.05 0.88 0.09 0.07 0.19 0.06 0.09 0.54 0.08 0.13
## [2,] 0.05 0.00 0.97 0.04 0.06 0.12 0.16 0.07 0.17 0.06
   [3,] 0.88 0.97 0.00 0.30 0.09 0.45 0.09 0.09 0.16 0.08
   [4,] 0.09 0.04 0.30 0.00 0.13 0.12 0.05 0.05 0.13 0.04
                                                            0.17
  [5,] 0.07 0.06 0.09 0.13 0.00 1.00 1.00 1.00 1.00
                                                     1.00
## [6,] 0.19 0.12 0.45 0.12 1.00 0.00 1.00 1.00 1.00
                                                     1.00
                                                            1.00
   [7,] 0.06 0.16 0.09 0.05 1.00 1.00 0.00 1.00 1.00
                                                      1.00
## [8,] 0.09 0.07 0.09 0.05 1.00 1.00 1.00 0.00 1.00
                                                      1.00 1.00
## [9,] 0.54 0.17 0.16 0.13 1.00 1.00 1.00 1.00 0.00
## [10,] 0.08 0.06 0.08 0.04 1.00 1.00 1.00 1.00 1.00 0.00 1.00
## [11,] 0.13 0.08 0.10 0.17 1.00 1.00 1.00 1.00 1.00 0.00
# get the true graphs for covariate level 1 and 2
true.graph1 <- disc$true_graphs[[1]]</pre>
true.graph2 <- disc$true_graphs[[2]]</pre>
```

```
# visualize the probabilities of inclusion and true graphs

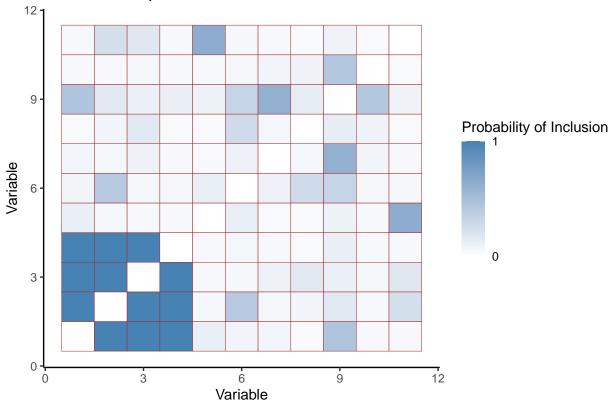
# true graph, covariate level 1
(ggplot(reshape2::melt(true.graph1), aes(x = Var1, y = Var2, fill = value)) +
        geom_tile(color = "brown") + scale_fill_gradient(low = "white",
        high = "steelblue", breaks = c(1, 0)) + guides(fill = guide_legend(title = "")) +
        theme_classic() + xlab("Variable") + ylab("Variable") + scale_x_continuous(breaks = seq(1,
        ncol(disc$data), 2)) + scale_y_continuous(breaks = seq(1, ncol(disc$data),
        2)) + ggtitle("TRUE Graph for covariate level 1") + theme(plot.title = element_text(hjust = 0.5)))
```

TRUE Graph for covariate level 1



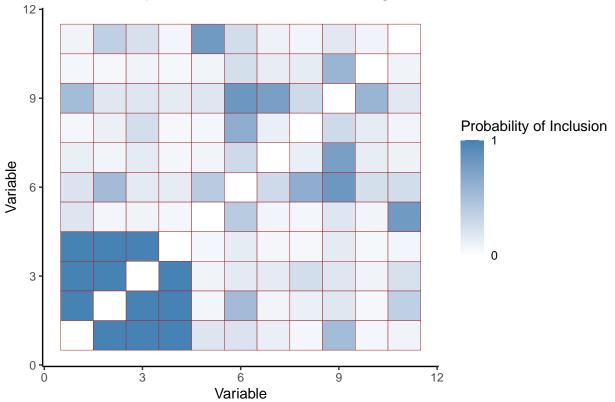
```
# covariate level 1, CS
(ggplot(reshape2::melt(incl.probs.disc_CS1), aes(x = Var1, y = Var2,
    fill = value)) + geom_tile(color = "brown") + scale_fill_gradient(low = "white",
    high = "steelblue", breaks = c(1, 0)) + labs(fill = "Probability of Inclusion") +
    theme_classic() + xlab("Variable") + ylab("Variable") + ggtitle("Inclusion probabilities, covariate
    theme(plot.title = element_text(hjust = 0.5)))
```

Inclusion probabilities, covariate level 1, CS



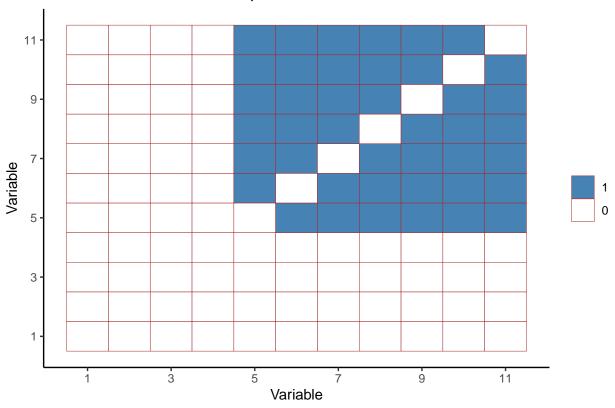
```
# covariate level 1, grid
(ggplot(reshape2::melt(incl.probs.disc_grid1), aes(x = Var1, y = Var2,
    fill = value)) + geom_tile(color = "brown") + scale_fill_gradient(low = "white",
    high = "steelblue", breaks = c(1, 0)) + labs(fill = "Probability of Inclusion") +
    theme_classic() + xlab("Variable") + ylab("Variable") + ggtitle("Inclusion probabilities, covariate
    theme(plot.title = element_text(hjust = 0.5)))
```

Inclusion probabilities, covariate level 1, grid



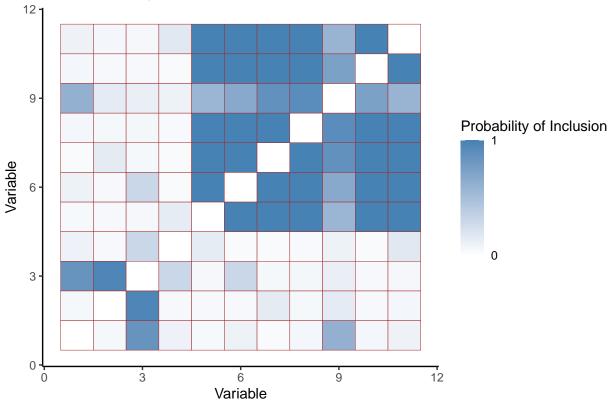
```
# true graph, covariate level 2
(ggplot(reshape2::melt(true.graph2), aes(x = Var1, y = Var2, fill = value)) +
    geom_tile(color = "brown") + scale_fill_gradient(low = "white",
    high = "steelblue", breaks = c(1, 0)) + guides(fill = guide_legend(title = "")) +
    theme_classic() + xlab("Variable") + ylab("Variable") + scale_x_continuous(breaks = seq(1,
    ncol(disc$data), 2)) + scale_y_continuous(breaks = seq(1, ncol(disc$data),
    2)) + ggtitle("TRUE Graph for covariate level 2") + theme(plot.title = element_text(hjust = 0.5)))
```

TRUE Graph for covariate level 2



```
# covariate level 2, CS
(ggplot(reshape2::melt(incl.probs.disc_CS2), aes(x = Var1, y = Var2,
    fill = value)) + geom_tile(color = "brown") + scale_fill_gradient(low = "white",
    high = "steelblue", breaks = c(1, 0)) + labs(fill = "Probability of Inclusion") +
    theme_classic() + xlab("Variable") + ylab("Variable") + ggtitle("Inclusion probabilities, covariate
    theme(plot.title = element_text(hjust = 0.5)))
```

Inclusion probabilities, covariate level 2, CS



```
# covariate level 2, grid
(ggplot(reshape2::melt(incl.probs.disc_grid2), aes(x = Var1, y = Var2,
    fill = value)) + geom_tile(color = "brown") + scale_fill_gradient(low = "white",
    high = "steelblue", breaks = c(1, 0)) + labs(fill = "Probability of Inclusion") +
    theme_classic() + xlab("Variable") + ylab("Variable") + ggtitle("Inclusion probabilities, covariate
    theme(plot.title = element_text(hjust = 0.5)))
```

