RcppRidge Package Documentation

May 25, 2021

RcppRidge-package

A short title line describing what the package does

Description

A more detailed description of what the package does. A length of about one to five lines is recommended.

Details

This section should provide a more detailed overview of how to use the package, including the most important functions.

Author(s)

Your Name, email optional.

Maintainer: Your Name <your@email.com>

References

This optional section can contain literature or other references for background information.

See Also

Optional links to other man pages

Examples

```
## Not run:
    ## Optional simple examples of the most important functions
    ## These can be in \dontrun{} and \donttest{} blocks.
## End(Not run)
```

2 fit_rr

elbow_plot_kmeans

Spectral clustering

Description

Spectral clustering

Usage

```
elbow_plot_kmeans(x, kmax = 15)
```

Arguments

Χ

First value

Value

vector of groups

 fit_rr

Fit a single ridge regression model

Description

Fit a single ridge regression model

Usage

```
fit_rr(X, y, lambda)
```

Arguments

X First valuey Second value

lambda

Value

Vector of penalised regression coefficients

get_ocv 3

get_ocv

Calculate leave one out cross validation error (OCV)

Description

Calculate leave one out cross validation error (OCV)

Usage

```
get_ocv(X, y, lambda)
```

Arguments

X First value

y Second value

lambda

k_means

K means

Description

K means

Usage

```
k_{means}(x, centers = 5)
```

Arguments

Х

First value

Value

vector of groups

par_reg

optim_rr	Find the optimal regularisation parameter through optimised leave
	one out cross validation

Description

Find the optimal regularisation parameter through optimised leave one out cross validation

Usage

```
optim_rr(X, y, lams)
```

Arguments

v1 First valuev2 Second value

Value

Product of v1 and v2

par_reg

Fit a ridge regression model to multiple groups in parallel

Description

Fit a ridge regression model to multiple groups in parallel

Usage

```
par_reg(X, y, lams, idx)
```

Arguments

Χ	First value
у	Second value
lams	First value
idx	Second value

Value

List

pca 5

рса

PCA

Description

PCA

Usage

```
pca(x, sigma = 1.5)
```

Arguments

Χ

First value

Value

PC1 and 2

 $plot_clusters$

Spectral clustering

Description

Spectral clustering

Usage

```
plot_clusters(data, clusters)
```

Arguments

Χ

First value

Value

vector of groups

6 rmvn_omp

rcpp_hello_world

Simple function using Rcpp

Description

Simple function using Rcpp

Usage

```
rcpp_hello_world()
```

Examples

```
## Not run:
rcpp_hello_world()
## End(Not run)
```

rmvn_omp

Sample from a multivariate Gaussian

Description

Sample from a multivariate Gaussian

Usage

```
rmvn_omp(n, mu, sigma)
```

Arguments

n First value mu Second value

Value

matrix

spectralClustering 7

spectralClustering

Spectral clustering

Description

Spectral clustering

Usage

```
spectralClustering(x, c = 1, k = 10)
```

Arguments

Х

First value

Value

vector of groups

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