Package 'scorelingam'

December 5, 2022

Type Package
Title What the package does (short line)
Version 1.0
Date 2022-12-04
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Description Implements the sorting procedure outlined in Ruiz et. al (2022+).
<pre>URL https://github.com/gabriel-ruiz/scorelingam, https: //openreview.net/forum?id=4pCjIGIjrt</pre>
BugReports https://github.com/gabriel-ruiz/scorelingam/issues
Imports Rcpp (>= 1.0.9)
LinkingTo Rcpp, RcppArmadillo
RoxygenNote 7.2.0
R topics documented:
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scorelingam-package

ScoreLiNGAM

Description

Implements the sorting procedure outlined in Ruiz et. al (2022+).

Details

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

Author(s)

Gabriel Ruiz

References

G Ruiz, OH Madrid-Padilla, Q Zhou. "Sequentially learning the topological ordering of directed acyclic graphs with likelihood ratio scores." Transactions of Machine Learning Research, 2022+. [Link]

Examples

See the examples at https://github.com/gabriel-ruiz/scorelingam.

checkSortingErrors

Sorting Error.

Description

Sorting Error.

Usage

checkSortingErrors(estOrder, A)

Arguments

A:

The true weighted adjacency matrix.

Value

Returns proportion of ancestors sorted after descendants if argument M is a DAG adjancency matrix, then returns proportion of parents sorted after children.

corrMat 3

corrMat

Quickly estimate a Pearson correlation matrix using RcppArmadillo.

Description

Quickly estimate a Pearson correlation matrix using RcppArmadillo.

Usage

```
corrMat(X)
```

Arguments

Χ

an n by p data matrix which is used to estimate the correlation matrix.

Value

a p by p estimate of the correlation matrix.

dlap

laplace density of x

Description

laplace density of x

Usage

```
dlap(x, center = mean(x), shape = mean(abs(x - center)), log = F)
```

generateData

Generate Linear (laplace, logistic, or scaled-t error family) Structural Causal Model Data

Description

Generate Linear (laplace, logistic, or scaled-t error family) Structural Causal Model Data

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Usage

```
generateData(
   B,
   n = 1000,
   family = "laplace",
   scale = rep(1, ncol(B)),
   perm = topoSort(as.matrix(B)),
   df = 5
)
```

Arguments

B a p by p weighted adjacency matrix for an acyclic linear SEM.

n the desired sample size. Default: n=1000.

family Currently allow 't', 'laplace' (default), or 'logistic'.

scale length p vector s.t. $var[\epsilon_i] = scale[j] \times var[\epsilon_0]$ with $\epsilon_0 \sim family(1)$ (the chosen

family with scale parameter 1). Default: scale=rep(1,ncol(B)).

df degrees of freedom for scaled-t-distributed noise. Default: df=5.

Value

n by p matrix object.

getParents Get parent sets given Markov blanket and topological ordering

Description

Get parent sets given Markov blanket and topological ordering

Usage

```
getParents(mb, ordering)
```

Arguments

mb a length p list object whose j-th entry gives the Markov blanket of node j. The

j-th entry can also be some other set that defines the possible support for the

parent set.

ordering a length p vector which gives the specified topological ordering of the nodes in

the underlying DAG.

Value

a list object of length p; entry j denotes the parent set of node j in the underlying DAG.

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getWeights	Get weighted adjancency matrix for linear SEM. As
	sumes that X is zero-centered, which can be done vid
	X=scale(Xoriginal,center=T,scale=F). Estimation is done via
	Ordinary Least Squares (OLS) regression.

Description

Get weighted adjancency matrix for linear SEM. Assumes that X is zero-centered, which can be done via X=scale(Xoriginal,center=T,scale=F). Estimation is done via Ordinary Least Squares (OLS) regression.

Usage

```
getWeights(X, pa)
```

Arguments

X an n by p data matrix which is used to estimate the weighted adjacency matrix.

pa a length p list object whose j-th entry gives the support for node j's parent set.

Value

A p by p weighted adjacency matrix for the linear SEM.

moralize	Moralize a DAG. Obtain Markov Blanket, the union of all children,
	parents, co-parents.

Description

Moralize a DAG. Obtain Markov Blanket, the union of all children, parents, co-parents.

Usage

```
moralize(B)
```

Arguments

B the p by p weighted adjacency matrix. Assumes B[j,k]!=0 if $j \in PA_k$.

Value

a list of length p. Each entry j corresponds to the Markov Blanket of node j according to adjacency matrix B.

randomWeightedAdjacencyMatrix

Generate a random weighted adjacency matrix with num.roots number of root nodes. Each non-root node will have between pa.min and pa.max number of parents. The parent weight (in absolute value) is between pa.wt.min and pa.wt.max. The parent weight is positive with probability prob.pos (else, negative).

Description

Generate a random weighted adjacency matrix with num.roots number of root nodes. Each non-root node will have between pa.min and pa.max number of parents. The parent weight (in absolute value) is between pa.wt.min and pa.wt.max. The parent weight is positive with probability prob.pos (else, negative).

Usage

```
randomWeightedAdjacencyMatrix(
  p,
  num.roots = p - 1,
  pa.min = 1,
  pa.max = 1,
  pa.wt.min = 1,
  pa.wt.max = 1,
  prob.pos = 0.5,
  perm = sample(x = p, size = p, replace = F)
)
```

Arguments

р	number of nodes in underlying DAG.
num.roots	number of root nodes in underlying DAG. Default: num.roots=p-1.
pa.min	minimum number of parents a node can have. Default: pa.min=1.
pa.max	maximum number of parents a node can have. Default: pa.max=1.
pa.wt.min	the minimum (in absolute value) coefficient value for the parent to a child in the linear SEM. Default: pa.wt.min=1.
pa.wt.max	the maximum (in absolute value) coefficient value for the parent to a child in the linear SEM. Default: pa.wt.max=1.
prob.pos	the probability of a positive coefficient value for the parent to a child in the the linear SEM. Default: prob.pos=0.5.
perm	a topological ordering for underlying DAG. Default is random.

Value

a list with two elements: perm (the topological ordering used) and B (the weighted adjacency matrix).

rlap 7

rlap laplace r.v.

Description

laplace r.v.

Usage

```
rlap(n = 1, mu = 0, b = 1)
```

scorelingam	The ScoreLiNGAM sorting procedure.
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Description

The ScoreLiNGAM sorting procedure.

Usage

```
scorelingam(X, mb, numUpdates = 5L, family = "laplace", df = 10)
```

Arguments

Χ	an n by p data matrix which is used to estimate the permutation.
mb	a length p list object whose j-th entry gives the Markov blanket of node j (or its superset).
numUpdates	the number of updates to give while sorting. Default: numUpdates=5.
family	Currently allows 't', 'laplace' (default), or 'logistic'.
df	degrees of freedom for scaled-t-distributed noise. Default: df=10.

Value

A length p vector with the estimated permutation.

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skeleton	Skeleton for an undirected graph based on Markov Blanket (or neigh-
	borhood estimates) of each node.

Description

Skeleton for an undirected graph based on Markov Blanket (or neighborhood estimates) of each node.

Usage

skeleton(mb)

Arguments

 mb

the Markov blanket or neighborhood estiamtes. A list of length p.

Value

a p by p adjacency matrix for an undirected graph. 0 indicates no undirected edge in the graph, while 1 indicates an directed edge in the graph.

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