

Package ‘fabMix’

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Type Package

Title Overfitting Bayesian Mixtures of Factor Analyzers with an
Unknown Number of Components

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Description

Model-based clustering of multivariate continuous data with or without missing values. The underlying model is a Bayesian mixture of factor analyzers with a large number of components (overfitting mixture). Suitable prior assumptions ensure that asymptotically the extra components will have zero posterior weight (empty), therefore, the inference on the number of clusters is based on the “alive” components. The number of factors is considered fixed, and the optimal one can be estimated using information criteria. Identifiability issues related to label switching are dealt by post-processing the simulated output with the ECR algorithm.

Imports MASS, doParallel, foreach, label.switching, mvtnorm, doRNG,
RColorBrewer

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NeedsCompilation no

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fabMix-package	<i>Overfitting Bayesian Mixtures of Factor Analyzers with an Unknown Number of Components</i>
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Description

Model-based clustering of multivariate continuous data with or without missing values. The underlying model is a Bayesian mixture of factor analyzers with a large number of components (overfitting mixture). Suitable prior assumptions ensure that asymptotically the extra components will have zero posterior weight (empty), therefore, the inference on the number of clusters is based on the “alive” components. The number of factors is considered fixed, and the optimal one can be

estimated using information criteria. Identifiability issues related to label switching are dealt by post-processing the simulated output with the ECR algorithm.

Author(s)

Panagiotis Papastamoulis

Maintainer: Panagiotis Papastamoulis <papapast@yahoo.gr>

References

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Papastamoulis P. and Iliopoulos G. (2010). An artificial allocations based solution to the label switching problem in Bayesian analysis of mixtures of distributions. *Journal of Computational and Graphical Statistics*, 19: 313-331.

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Papastamoulis, P. (2016). *label.switching*: An R Package for Dealing with the Label Switching Problem in MCMC Outputs. *Journal of Statistical Software*, 69(1), 1-24.

Papastamoulis, P. (2017). Overfitting Bayesian mixtures of factor analyzers with an unknown number of components. *arXiv:1701.04605 [stat.ME]*

See Also

[fabMix](#), [dealWithLabelSwitching](#), [getStuffForDIC](#)

Examples

```
# simulate a synthetic dataset along the lines of the paper:
n = 1000          # sample size
p = 40            # number of variables
q = 4             # number of factors
K = 10            # number of clusters
sINV_diag = 1/((1:p)) # diagonal of inverse variance of errors
set.seed(10)
syntheticDataset <- simData(K.true = K, n = n, q = q, p = p, sINV_values = sINV_diag )

## Not run:

# define parameters
Kmax <- 20        # number of overfitted mixture components
nChains <- 8      # number of parallel chains
dN <- 1
# Dirichlet prior of mixture weights per chain.
# The target chain corresponds to the first entry.
dirPriorAlphas <- c(1, 1 + dN * (2:nChains - 1))/Kmax
outputFolder <- "fabMixExample"
# Run algorithm
fabMix( dirPriorAlphas = dirPriorAlphas,
        rawData = syntheticDataset$data,
```

```

        outDir = outputFolder, Kmax = Kmax, mCycles = 1200,
        burnCycles = 200, q = q)

# Compute information criteria:
getStuffForDIC(x_data = syntheticDataset$data, outputFolder = outputFolder, q = q)

# Deal with label switching:
dealWithLabelSwitching(x_data = syntheticDataset$data,
        outputFolder = outputFolder, q = q,
        compute_regularized_expression = TRUE, Km = Kmax)

## End(Not run)

```

complete.log.likelihood

Complete log-likelihood function

Description

Complete log-likelihood function

Usage

```
complete.log.likelihood(x_data, w, mu, Lambda, SigmaINV, z)
```

Arguments

x_data	Data
w	Mixture weights
mu	Marginal means
Lambda	Factor loadings
SigmaINV	Precision matrix (inverse covariance)
z	Allocation vector of the data to the mixture components

Value

complete log-likelihood value

Author(s)

Panagiotis Papastamoulis

`complete.log.likelihood_q0`*Complete log-likelihood function for $q = 0$*

Description

Complete log-likelihood function

Usage

```
complete.log.likelihood_q0(x_data, w, mu, SigmaINV, z)
```

Arguments

x_data	Data
w	Mixture weights
mu	Marginal means
SigmaINV	Precision matrix (inverse covariance)
z	Allocation vector of the data to the mixture components

Value

complete log-likelihood value

Author(s)

Panagiotis Papastamoulis

`complete.log.likelihood_q0_sameSigma`*Complete log-likelihood function for $q = 0$*

Description

Complete log-likelihood function

Usage

```
complete.log.likelihood_q0_sameSigma(x_data, w, mu, SigmaINV, z)
```

Arguments

x_data	Data
w	Mixture weights
mu	Marginal means
SigmaINV	Precision matrix (inverse covariance)
z	Allocation vector of the data to the mixture components

Value

complete log-likelihood value

Author(s)

Panagiotis Papastamoulis

complete.log.likelihood_Sj

Complete log-likelihood function

Description

Complete log-likelihood function

Usage

```
complete.log.likelihood_Sj(x_data, w, mu, Lambda, SigmaINV, z)
```

Arguments

x_data	Data
w	Mixture weights
mu	Marginal means
Lambda	Factor loadings
SigmaINV	Precision matrix (inverse covariance) per component
z	Allocation vector of the data to the mixture components

Value

complete log-likelihood value

Author(s)

Panagiotis Papastamoulis

compute_A_B_G_D_and_simulate_mu_Lambda
Computation and simulations

Description

This function simulates μ and Λ .

Usage

```
compute_A_B_G_D_and_simulate_mu_Lambda(SigmaINV,
suff_statistics, OmegaINV, K, priorConst1, T_INV, v_r)
```

Arguments

SigmaINV	Precision matrix Σ^{-1}
suff_statistics	Sufficient statistics
OmegaINV	Prior parameter: Ω^{-1}
K	Number of overfitting mixture components
priorConst1	Prior constant: $T^{-1}\xi$
T_INV	Prior parameter: $T^{-1}\xi$
v_r	This vector is used to set to zero the upper right $(q-1) \times (q-1)$ diagonal block of factor loadings for identifiability purposes.

Value

A list containing A , B , Γ , Δ and a draw from the conditional distributions of μ and Λ .

Author(s)

Panagiotis Papastamoulis

compute_A_B_G_D_and_simulate_mu_Lambda_q0
Computation and simulations for $q = 0$.

Description

This function simulates μ .

Usage

```
compute_A_B_G_D_and_simulate_mu_Lambda_q0(SigmaINV,
suff_statistics, K, priorConst1, T_INV, v_r)
```

Arguments

SigmaINV	Precision matrix Σ^{-1}
suff_statistics	Sufficient statistics
K	Number of overfitting mixture components
priorConst1	Prior constant: $T^{-1}\xi$
T_INV	Prior parameter: $T^{-1}\xi$
v_r	This vector is used to set to zero the upper right $(q-1) \times (q-1)$ diagonal block of factor loadings for identifiability purposes.

Value

A list containing A , B , Γ , Δ and a draw from the conditional distributions of μ and Λ .

Author(s)

Panagiotis Papastamoulis

compute_A_B_G_D_and_simulate_mu_Lambda_q0_sameSigma
Computation and simulations for $q = 0$.

Description

This function simulates μ .

Usage

```
compute_A_B_G_D_and_simulate_mu_Lambda_q0_sameSigma(SigmaINV,
suff_statistics, K, priorConst1, T_INV, v_r)
```

Arguments

SigmaINV	Precision matrix Σ^{-1}
suff_statistics	Sufficient statistics
K	Number of overfitting mixture components
priorConst1	Prior constant: $T^{-1}\xi$
T_INV	Prior parameter: $T^{-1}\xi$
v_r	This vector is used to set to zero the upper right $(q-1) \times (q-1)$ diagonal block of factor loadings for identifiability purposes.

Value

A list containing A , B , Γ , Δ and a draw from the conditional distributions of μ and Λ .

Author(s)

Panagiotis Papastamoulis

compute_A_B_G_D_and_simulate_mu_Lambda_Sj
Computation and simulations

Description

This function simulates μ and Λ .

Usage

```
compute_A_B_G_D_and_simulate_mu_Lambda_Sj(SigmaINV,
suff_statistics, OmegaINV, K, priorConst1, T_INV, v_r)
```

Arguments

SigmaINV	Precision matrix Σ^{-1} per component
suff_statistics	Sufficient statistics
OmegaINV	Prior parameter: Ω^{-1}
K	Number of overfitting mixture components
priorConst1	Prior constant: $T^{-1}\xi$
T_INV	Prior parameter: $T^{-1}\xi$
v_r	This vector is used to set to zero the upper right $(q-1) \times (q-1)$ diagonal block of factor loadings for identifiability purposes.

Value

A list containing A , B , Γ , Δ and a draw from the conditional distributions of μ and Λ .

Author(s)

Panagiotis Papastamoulis

```
compute_sufficient_statistics
```

Compute sufficient statistics

Description

Compute sufficient statistics given y and z .

Usage

```
compute_sufficient_statistics(y, z, K, x_data)
```

Arguments

y	Matrix of factors
z	Allocation vector
K	Number of components
x_data	Data

Value

A list with six entries of sufficient statistics.

Author(s)

Panagiotis Papastamoulis

```
compute_sufficient_statistics_q0
```

Compute sufficient statistics for $q = 0$

Description

Compute sufficient statistics given z .

Usage

```
compute_sufficient_statistics_q0(z, K, x_data)
```

Arguments

z	Allocation vector
K	Number of components
x_data	Data

Value

A list with six entries of sufficient statistics.

Author(s)

Panagiotis Papastamoulis

dealWithLabelSwitching

Apply label switching algorithms

Description

This functions is a wrapper for the `label.switching` package and applies the ECR and ECR.ITERATIVE.1 algorithms. The model may have the same variance of error terms per cluster or not.

Usage

```
dealWithLabelSwitching(sameSigma, x_data, outputFolder, q, burn,
z.true, compute_regularized_expression, Km)
```

Arguments

sameSigma	Logical value indicating whether the parameterization with the same error variance per cluster is used.
x_data	Data
outputFolder	Name of the folder where the <code>fabMix</code> function has saved its output
q	Number of factors
burn	Discard observations as burn-in period (optional).
z.true	An (optional) vector of cluster assignments which is considered as the ground-truth clustering of the data. Useful for direct comparisons against the real parameter values in simulated data.
compute_regularized_expression	Logical. Should regularized expression be computed?
Km	Number of components in the overfitted mixture model.

Value

The following files are produced in the output folder:

Author(s)

Panagiotis Papastamoulis

References

Papastamoulis, P. (2016). `label.switching`: An R Package for Dealing with the Label Switching Problem in MCMC Outputs. *Journal of Statistical Software*, 69(1), 1-24.

fabMix

*Main function of the package***Description**

This function runs parallel chains under a prior tempering scheme of the Dirichlet prior distribution of mixture weights.

Usage

```
fabMix(sameSigma, dirPriorAlphas, rawData, outDir, Kmax, mCycles,
burnCycles, g, h, alpha_sigma, beta_sigma, q, normalize,
thinning, zStart, nIterPerCycle, gibbs_z,
warm_up_overfitting, warm_up, overfittingInitialization,
progressGraphs, gwar)
```

Arguments

sameSigma	Logical value denoting the parameterization of the error variance per component. If TRUE, the parameterization $\Sigma_1 = \dots = \Sigma_K$ is fitted.
dirPriorAlphas	The prior Dirichlet parameters for each chain.
rawData	The observed data as an $n \times p$ matrix. Clustering is performed on the rows of the matrix.
outDir	Name of the output folder.
Kmax	Number of components in the overfitted mixture. Default: 20.
mCycles	Number of MCMC cycles. Each cycle consists of nIterPerCycle MCMC iterations. At the end of each cycle a swap of the state of two randomly chosen adjacent chains is attempted.
burnCycles	Number of cycles that will be discarded as burn-in period.
g	Prior parameter g . Default value: $g = 2$.
h	Prior parameter h . Default value: $h = 1$.
alpha_sigma	Prior parameter α . Default value: $\alpha = 2$.
beta_sigma	Prior parameter β . Default value: $\beta = 1$.
q	Number of factors q , where $1 \leq q \leq L$. An error is thrown if the Ledermann bound (L) is exceeded.
normalize	Should the observed data be normalized? Default value: TRUE.
thinning	Optional integer denoting the thinning of the kept MCMC cycles.
zStart	Optional starting value for the allocation vector.
nIterPerCycle	Number of iteration per MCMC cycle. Default value: 10.
gibbs_z	Select the gibbs sampling scheme for updating latent allocations of mixture model. Default value: 1.

warm_up_overfitting	Number of iterations for the overfitting initialization scheme. Default value: 100.
warm_up	Number of iterations that will be used to initialize the models before starting proposing switchings. Default value: 500.
overfittingInitialization	Logical value indicating whether the chains are initialized via the overfitting initialization scheme. Default: TRUE.
progressGraphs	Logical value indicating whether to plot successive states of the chains while the sampler runs. Default: FALSE.
gwar	Initialization parameter. Default: 0.05.

Value

List of files written to outDir

Note

It is recommended to always use: `normalize = TRUE` (default). Tuning of `dirPriorAlphas` may be necessary to achieve reasonable acceptance rates of chain swaps. Also note that the output is not identifiable due to label switching and the user has to subsequently call the `dealWithLabelSwitching` function.

Author(s)

Panagiotis Papastamoulis

References

Papastamoulis, P. (2017). Overfitting Bayesian mixtures of factor analyzers with an unknown number of components. arXiv:1701.04605 [stat.ME]

See Also

[dealWithLabelSwitching](#)

Examples

```
## Not run:
# simulate a synthetic dataset along the lines of the paper:
n = 1000          # sample size
p = 40            # number of variables
q = 4             # number of factors
K = 10            # number of clusters
sINV_diag = 1/((1:p)) # diagonal of inverse variance of errors
set.seed(10)
syntheticDataset <- simData(K.true = K, n = n, q = q, p = p, sINV_values = sINV_diag )

# define parameters
Kmax <- 20      # number of overfitted mixture components
```

```

nChains <- 8 # number of parallel chains
dN <- 1
# Dirichlet prior of mixture weights per chain.
# The target chain corresponds to the first entry.
dirPriorAlphas <- c(1, 1 + dN * (2:nChains - 1))/Kmax
outputFolder <- "fabMixExample"
# Run algorithm
fabMix( dirPriorAlphas = dirPriorAlphas,
        rawData = syntheticDataset$data,
        outDir = outputFolder, Kmax = Kmax, mCycles = 1200,
        burnCycles = 200, q = q)

# Compute information criteria:
getStuffForDIC(x_data = syntheticDataset$data, outputFolder = outputFolder, q = q)

# Deal with label switching:
dealWithLabelSwitching(x_data = syntheticDataset$data,
                       outputFolder = outputFolder, q = q,
                       compute_regularized_expression = TRUE, Km = Kmax)

## End(Not run)

```

fabMix_missing_values *Main function for the case of missing values*

Description

This function runs parallel chains under a prior tempering scheme of the Dirichlet prior distribution of mixture weights. Missing values are simulated from their full conditional posterior distribution.

Usage

```

fabMix_missing_values(sameSigma, dirPriorAlphas, rawData, outDir, Kmax, mCycles,
                      burnCycles, g, h, alpha_sigma, beta_sigma, q, normalize,
                      thinning, zStart, nIterPerCycle, gibbs_z, warm_up,
                      progressGraphs, gwar)

```

Arguments

sameSigma	Logical value denoting the parameterization of the error variance per component. If TRUE, the parameterization $\Sigma_1 = \dots = \Sigma_K$ is fitted.
dirPriorAlphas	The prior Dirichlet parameters for each chain.
rawData	The observed data as an $n \times p$ matrix. Clustering is performed on the rows of the matrix.
outDir	Name of the output folder.
Kmax	Number of components in the overfitted mixture. Default: 20.

mCycles	Number of MCMC cycles. Each cycle consists of nIterPerCycle MCMC iterations. At the end of each cycle a swap of the state of two randomly chosen adjacent chains is attempted.
burnCycles	Number of cycles that will be discarded as burn-in period.
g	Prior parameter g . Default value: $g = 2$.
h	Prior parameter h . Default value: $h = 1$.
alpha_sigma	Prior parameter α . Default value: $\alpha = 2$.
beta_sigma	Prior parameter β . Default value: $\beta = 1$.
q	Number of factors q , where $1 \leq q \leq L$. An error is thrown if the Ledermann bound (L) is exceeded.
normalize	Should the observed data be normalized? Default value: TRUE.
thinning	Optional integer denoting the thinning of the kept MCMC cycles.
zStart	Optional starting value for the allocation vector.
nIterPerCycle	Number of iteration per MCMC cycle. Default value: 10.
gibbs_z	Select the gibbs sampling scheme for updating latent allocations of mixture model. Default value: 1.
warm_up	Number of iterations that will be used to initialize the models before starting proposing switchings. Default value: 500.
progressGraphs	Logical value indicating whether to plot successive states of the chains while the sampler runs. Default: FALSE.
gwar	Initialization parameter. Default: 0.05.

Value

List of files written to outDir

Note

It is recommended to always use: `normalize = TRUE` (default). Tuning of `dirPriorAlphas` may be necessary to achieve reasonable acceptance rates of chain swaps. Also note that the output is not identifiable due to label switching and the user has to subsequently call the `dealWithLabelSwitching` function.

Author(s)

Panagiotis Papastamoulis

References

Papastamoulis, P. (2017). Overfitting Bayesian mixtures of factor analyzers with an unknown number of components. arXiv:1701.04605 [stat.ME]

See Also

[dealWithLabelSwitching](#)

Examples

```
## Not run:
# simulate a synthetic dataset along the lines of the paper:
n = 1000          # sample size
p = 40            # number of variables
q = 4             # number of factors
K = 10            # number of clusters
sINV_diag = 1/((1:p)) # diagonal of inverse variance of errors
set.seed(10)
syntheticDataset <- simData(K.true = K, n = n, q = q, p = p, sINV_values = sINV_diag )

# define parameters
Kmax <- 20        # number of overfitted mixture components
nChains <- 8      # number of parallel chains
dN <- 1
# Dirichlet prior of mixture weights per chain.
# The target chain corresponds to the first entry.
dirPriorAlphas <- c(1, 1 + dN * (2:nChains - 1))/Kmax
outputFolder <- "fabMixExample"
# Run algorithm
fabMix( dirPriorAlphas = dirPriorAlphas,
        rawData = syntheticDataset$data,
        outDir = outputFolder, Kmax = Kmax, mCycles = 1200,
        burnCycles = 200, q = q)

# Compute information criteria:
getStuffForDIC(x_data = syntheticDataset$data, outputFolder = outputFolder, q = q)

# Deal with label switching:
dealWithLabelSwitching(x_data = syntheticDataset$data,
                       outputFolder = outputFolder, q = q,
                       compute_regularized_expression = TRUE, Km = Kmax)

## End(Not run)
```

getStuffForDIC

Compute information criteria

Description

This function computes four information criteria for a given run of the fabMix algorithm, namely: AIC, BIC, DIC and DIC₂. Given various runs with different number of factors, the selected model corresponds to the one with the smallest value of the selected criterion.

Usage

```
getStuffForDIC(sameSigma, x_data, outputFolder, q, burn, Km, normalize, discardLower)
```


Arguments

sameSigma	Logical value indicating whether the parameterization with the same variance of errors per component is used. Default: TRUE.
x_data	Observed data.
outputFolder	Name of the folder where the fabMix function has saved its output.
q	Number of factors. Note that this should coincide with the number of factors in the fabMix run.
burn	Discard observations as burn-in period (optional).
Km	Number of components in the overfitted mixture model. Note that this should coincide with the same entry in the fabMix run.
normalize	Should the observed data be normalized? Note that this should coincide with the same entry in the fabMix run. Default value: TRUE.
discardLower	Discard draws with log-likelihood values lower than the specific quantile. This applied only for the DIC computation.

Details

If necessary, more details than the description above

Value

The information criteria are saved to the informationCriteria_map_model.txt file in the code-outputFolder.

Note

It is well known that DIC tends to overfit, so it is advised to compare models with different number of factors using AIC or BIC.

Author(s)

Panagiotis Papastamoulis

log_dirichlet_pdf	<i>Log-density function of the Dirichlet distribution</i>
-------------------	---

Description

Log-density function of the Dirichlet distribution

Usage

```
log_dirichlet_pdf(alpha, weights)
```

Arguments

alpha	Parameter vector
weights	Vector of weights

Value

Log-density of the $D(\alpha_1, \dots, \alpha_k)$ evaluated at w_1, \dots, w_k .

Author(s)

Panagiotis Papastamoulis

myDirichlet

Simulate from the Dirichlet distribution

Description

Generate a random draw from the Dirichlet distribution $D(\alpha_1, \dots, \alpha_k)$.

Usage

```
myDirichlet(alpha)
```

Arguments

alpha	Parameter vector
-------	------------------

Value

Simulated vector

Author(s)

Panagiotis Papastamoulis

`observed.log.likelihood0`*Log-likelihood of the mixture model*

Description

Log-likelihood of the mixture model evaluated only at the alive components.

Usage

```
observed.log.likelihood0(x_data, w, mu, Lambda, Sigma, z)
```

Arguments

<code>x_data</code>	The observed data
<code>w</code>	Vector of mixture weights
<code>mu</code>	Vector of marginal means
<code>Lambda</code>	Factor loadings
<code>Sigma</code>	Common covariance matrix of the errors per cluster
<code>z</code>	Allocation vector

Value

Log-likelihood value

Author(s)

Panagiotis Papastamoulis

`observed.log.likelihood0_q0_sameSigma`*Log-likelihood of the mixture model for $q = 0$ and same variance of errors*

Description

Log-likelihood of the mixture model evaluated only at the alive components.

Usage

```
observed.log.likelihood0_q0_sameSigma(x_data, w, mu, Sigma, z)
```

Arguments

x_data	The observed data
w	Vector of mixture weights
mu	Vector of marginal means
Sigma	Covariance matrix of the errors per cluster
z	Allocation vector

Value

Log-likelihood value

Author(s)

Panagiotis Papastamoulis

observed.log.likelihood0_Sj

Log-likelihood of the mixture model

Description

Log-likelihood of the mixture model evaluated only at the alive components.

Usage

```
observed.log.likelihood0_Sj(x_data, w, mu, Lambda, Sigma, z)
```

Arguments

x_data	The observed data
w	Vector of mixture weights
mu	Vector of marginal means
Lambda	Factor loadings
Sigma	Covariance matrix of the errors per cluster
z	Allocation vector

Value

Log-likelihood value

Author(s)

Panagiotis Papastamoulis

observed.log.likelihood0_Sj_q0

Log-likelihood of the mixture model for $q = 0$

Description

Log-likelihood of the mixture model evaluated only at the alive components.

Usage

```
observed.log.likelihood0_Sj_q0(x_data, w, mu, Sigma, z)
```

Arguments

x_data	The observed data
w	Vector of mixture weights
mu	Vector of marginal means
Sigma	Covariance matrix of the errors per cluster
z	Allocation vector

Value

Log-likelihood value

Author(s)

Panagiotis Papastamoulis

overfittingMFA

Basic MCMC sampler

Description

Gibbs sampling for fitting a mixture model of factor analyzers.

Usage

```
overfittingMFA(x_data, originalX, outputDirectory, Kmax, m, thinning, burn,
g, h, alpha_prior, alpha_sigma, beta_sigma,
start_values, q, zStart, gibbs_z)
```

Arguments

x_data	normalized data
originalX	observed raw data (only for plotting purpose)
outputDirectory	Name of the output folder
Kmax	Number of mixture components
m	Number of iterations
thinning	Thinning of chain
burn	Burn-in period
g	Prior parameter g . Default value: $g = 2$.
h	Prior parameter h . Default value: $h = 1$.
alpha_prior	Parameters of the Dirichlet prior distribution of mixture weights.
alpha_sigma	Prior parameter α . Default value: $\alpha = 2$.
beta_sigma	Prior parameter β . Default value: $\beta = 1$.
start_values	Optional (not used)
q	Number of factors.
zStart	Optional (not used)
gibbs_z	Optional

Value

List of files

Author(s)

Panagiotis Papastamoulis

overfittingMFA_missing_values

Basic MCMC sampler for the case of missing data

Description

Gibbs sampling for fitting a mixture model of factor analyzers.

Usage

```
overfittingMFA_missing_values(missing_entries, x_data, originalX, outputDirectory, Kmax,
m, thinning, burn, g, h, alpha_prior, alpha_sigma,
beta_sigma, start_values, q, zStart, gibbs_z)
```

Arguments

missing_entries	list which contains the row number (1st entry) and column indexes (subsequent entries) for every row containing missing values.
x_data	normalized data
originalX	observed raw data (only for plotting purpose)
outputDirectory	Name of the output folder
Kmax	Number of mixture components
m	Number of iterations
thinning	Thinning of chain
burn	Burn-in period
g	Prior parameter g . Default value: $g = 2$.
h	Prior parameter h . Default value: $h = 1$.
alpha_prior	Parameters of the Dirichlet prior distribution of mixture weights.
alpha_sigma	Prior parameter α . Default value: $\alpha = 2$.
beta_sigma	Prior parameter β . Default value: $\beta = 1$.
start_values	Optional (not used)
q	Number of factors.
zStart	Optional (not used)
gibbs_z	Optional

Value

List of files

Author(s)

Panagiotis Papastamoulis

overfittingMFA_Sj	<i>Basic MCMC sampler using different error variance per component</i>
-------------------	--

Description

Gibbs sampling for fitting a mixture model of factor analyzers.

Usage

```
overfittingMFA_Sj(x_data, originalX, outputDirectory, Kmax, m, thinning, burn,
g, h, alpha_prior, alpha_sigma, beta_sigma,
start_values, q, zStart, gibbs_z)
```

Arguments

x_data	normalized data
originalX	observed raw data (only for plotting purpose)
outputDirectory	Name of the output folder
Kmax	Number of mixture components
m	Number of iterations
thinning	Thinning of chain
burn	Burn-in period
g	Prior parameter g . Default value: $g = 2$.
h	Prior parameter h . Default value: $h = 1$.
alpha_prior	Parameters of the Dirichlet prior distribution of mixture weights.
alpha_sigma	Prior parameter α . Default value: $\alpha = 2$.
beta_sigma	Prior parameter β . Default value: $\beta = 1$.
start_values	Optional (not used)
q	Number of factors.
zStart	Optional (not used)
gibbs_z	Optional

Value

List of files

Author(s)

Panagiotis Papastamoulis

overfittingMFA_Sj_missing_values

Basic MCMC sampler for the case of missing data and different error variance

Description

Gibbs sampling for fitting a mixture model of factor analyzers.

Usage

```
overfittingMFA_Sj_missing_values(missing_entries, x_data, originalX,
outputDirectory, Kmax,
m, thinning, burn, g, h, alpha_prior, alpha_sigma,
beta_sigma, start_values, q, zStart, gibbs_z)
```


Arguments

missing_entries	list which contains the row number (1st entry) and column indexes (subsequent entries) for every row containing missing values.
x_data	normalized data
originalX	observed raw data (only for plotting purpose)
outputDirectory	Name of the output folder
Kmax	Number of mixture components
m	Number of iterations
thinning	Thinning of chain
burn	Burn-in period
g	Prior parameter g . Default value: $g = 2$.
h	Prior parameter h . Default value: $h = 1$.
alpha_prior	Parameters of the Dirichlet prior distribution of mixture weights.
alpha_sigma	Prior parameter α . Default value: $\alpha = 2$.
beta_sigma	Prior parameter β . Default value: $\beta = 1$.
start_values	Optional (not used)
q	Number of factors.
zStart	Optional (not used)
gibbs_z	Optional

Value

List of files

Author(s)

Panagiotis Papastamoulis

overfitting_q0	<i>MCMC sampler for $q = 0$</i>
----------------	--

Description

Gibbs sampling for fitting a mixture model with diagonal covariance structure.

Usage

```
overfitting_q0(x_data, originalX, outputDirectory, Kmax, m, thinning, burn,
g, h, alpha_prior, alpha_sigma, beta_sigma, start_values, q, zStart, gibbs_z)
```

Arguments

x_data	normalized data
originalX	observed raw data (only for plotting purpose)
outputDirectory	Name of the output folder
Kmax	Number of mixture components
m	Number of iterations
thinning	Thinning of chain
burn	Burn-in period
g	Prior parameter g . Default value: $g = 2$.
h	Prior parameter h . Default value: $h = 1$.
alpha_prior	Parameters of the Dirichlet prior distribution of mixture weights.
alpha_sigma	Prior parameter α . Default value: $\alpha = 2$.
beta_sigma	Prior parameter β . Default value: $\beta = 1$.
start_values	Optional (not used)
q	Number of factors.
zStart	Optional (not used)
gibbs_z	Optional

Value

List of files

Author(s)

Panagiotis Papastamoulis

overfitting_q0_sameSigma

MCMC sampler for $q = 0$ and same error variance parameterization

Description

Gibbs sampling for fitting a mixture model with diagonal covariance structure.

Usage

```
overfitting_q0_sameSigma(x_data, originalX, outputDirectory, Kmax, m, thinning, burn,
g, h, alpha_prior, alpha_sigma, beta_sigma, start_values, q, zStart, gibbs_z)
```

Arguments

x_data	normalized data
originalX	observed raw data (only for plotting purpose)
outputDirectory	Name of the output folder
Kmax	Number of mixture components
m	Number of iterations
thinning	Thinning of chain
burn	Burn-in period
g	Prior parameter g . Default value: $g = 2$.
h	Prior parameter h . Default value: $h = 1$.
alpha_prior	Parameters of the Dirichlet prior distribution of mixture weights.
alpha_sigma	Prior parameter α . Default value: $\alpha = 2$.
beta_sigma	Prior parameter β . Default value: $\beta = 1$.
start_values	Optional (not used)
q	Number of factors.
zStart	Optional (not used)
gibbs_z	Optional

Value

List of files

Author(s)

Panagiotis Papastamoulis

simData	<i>Synthetic data generator</i>
---------	---------------------------------

Description

Simulate data from a multivariate normal mixture using a mixture of factor analyzers mechanism.

Usage

```
simData(sameSigma, p, q, K.true, n, loading_means, loading_sd, sINV_values)
```

Arguments

sameSigma	Logical.
p	The dimension of the multivariate normal distribution ($p > 1$).
q	Number of factors. It should be strictly smaller than p.
K.true	The number of mixture components (clusters).
n	Sample size.
loading_means	A vector which contains the means of blocks of factor loadings. Default: <code>loading_means = c(-30, -20, -10, 10, 20, 30)</code> .
loading_sd	A vector which contains the standard deviations of blocks of factor loadings. Default: <code>loading_sd <- rep(2, length(loading_means))</code> .
sINV_values	A vector which contains the values of the diagonal of the (common) inverse covariance matrix, if <code>sigmaTrue = TRUE</code> . An $K \times p$ matrix which contains the values of the diagonal of the inverse covariance matrix per component, if <code>sigmaTrue = FALSE</code> . Default: <code>sINV_values = rgamma(p, shape = 1, rate = 1)</code> .

Value

A list with the following entries:

data	$n \times p$ array containing the simulated data.
class	n -dimensional vector containing the class of each observation.
factorLoadings	$K.true \times p \times q$ -array containing the factor loadings Λ_{krj} per cluster k , feature r and factor j , where $k = 1, \dots, K$; $r = 1, \dots, p$; $j = 1, \dots, q$.
means	$K.true \times p$ matrix containing the marginal means μ_{kr} , $k = 1, \dots, K$; $r = 1, \dots, p$.
variance	$p \times p$ diagonal matrix containing the variance of errors σ_{rr} , $r = 1, \dots, p$. Note that the same variance of errors is assumed for each cluster.
factors	$n \times q$ matrix containing the simulated factor values.
weights	$K.true$ -dimensional vector containing the weight of each cluster.

Note

The marginal variance for cluster k is equal to $\Lambda_k \Lambda_k^T + \Sigma$.

Author(s)

Panagiotis Papastamoulis

update_all_y	<i>Gibbs sampling for y</i>
--------------	--

Description

Gibbs sampling for y

Usage

update_all_y(x_data, mu, SigmaINV, Lambda, z)

Arguments

x_data	Data
mu	Marginal means
SigmaINV	Precision matrix
Lambda	Factor loadings
z	Allocation vector

Value

A matrix with generated factors

Author(s)

Panagiotis Papastamoulis

update_all_y_Sj	<i>Gibbs sampling for y</i>
-----------------	--

Description

Gibbs sampling for y

Usage

update_all_y_Sj(x_data, mu, SigmaINV, Lambda, z)

Arguments

x_data	Data
mu	Marginal means
SigmaINV	Precision matrix per component
Lambda	Factor loadings
z	Allocation vector

Value

A matrix with generated factors

Author(s)

Panagiotis Papastamoulis

update_OmegaINV	<i>Gibbs sampling for Ω^{-1}</i>
-----------------	--

Description

Gibbs sampling for Ω^{-1}

Usage

update_OmegaINV(Lambda, K, g, h)

Arguments

Lambda	Factor loadings
K	Number of components
g	Prior parameter
h	Prior parameter

Value

Ω^{-1}

Author(s)

Panagiotis Papastamoulis

update_SigmaINV_faster

Gibbs sampling for Σ^{-1}

Description

Gibbs sampling for Σ^{-1}

Usage

```
update_SigmaINV_faster(x_data, z, y, Lambda, mu, K, alpha_sigma, beta_sigma)
```

Arguments

x_data	Data
z	Allocation vector
y	Factors
Lambda	Factor loadings
mu	Marginal means
K	Number of components
alpha_sigma	Prior parameter
beta_sigma	Prior parameter

Value

Σ^{-1}

Author(s)

Panagiotis Papastamoulis

update_SigmaINV_faster_q0

Gibbs sampling for Σ^{-1} per component for $q = 0$

Description

Gibbs sampling for Σ^{-1} per component

Usage

```
update_SigmaINV_faster_q0(z, mu, K, alpha_sigma, beta_sigma, x_data)
```

Arguments

z	Allocation vector
mu	Marginal means
K	Number of components
alpha_sigma	Prior parameter
beta_sigma	Prior parameter
x_data	Data

Value
 Σ^{-1}
Author(s)

Panagiotis Papastamoulis

 update_SigmaINV_faster_q0_sameSigma

Gibbs sampling for Σ^{-1} per component for $q = 0$

DescriptionGibbs sampling for Σ^{-1} per component**Usage**

```
update_SigmaINV_faster_q0_sameSigma( z, mu, K, alpha_sigma, beta_sigma, x_data)
```

Arguments

z	Allocation vector
mu	Marginal means
K	Number of components
alpha_sigma	Prior parameter
beta_sigma	Prior parameter
x_data	Data

Value
 Σ^{-1}
Author(s)

Panagiotis Papastamoulis

update_SigmaINV_faster_Sj

Gibbs sampling for Σ^{-1} per component

Description

Gibbs sampling for Σ^{-1} per component

Usage

```
update_SigmaINV_faster_Sj(x_data, z, y, Lambda, mu, K, alpha_sigma, beta_sigma)
```

Arguments

x_data	Data
z	Allocation vector
y	Factors
Lambda	Factor loadings
mu	Marginal means
K	Number of components
alpha_sigma	Prior parameter
beta_sigma	Prior parameter

Value

Σ^{-1}

Author(s)

Panagiotis Papastamoulis

update_z2

Collapsed Gibbs for z using matrix inversion lemma

Description

Collapsed Gibbs for z using matrix inversion lemma

Usage

```
update_z2(w, mu, Lambda, SigmaINV, K, x_data)
```

Arguments

w	Mixture weights
mu	Marginal means
Lambda	Factor loadings
SigmaINV	Precision matrix
K	Number of components
x_data	Data

Value

Allocation vector

Author(s)

Panagiotis Papastamoulis

update_z2_Sj	<i>Collapsed Gibbs for z using matrix inversion lemma</i>
--------------	--

Description

Collapsed Gibbs for z using matrix inversion lemma

Usage

update_z2_Sj(w, mu, Lambda, SigmaINV, K, x_data)

Arguments

w	Mixture weights
mu	Marginal means
Lambda	Factor loadings
SigmaINV	Precision matrix per component
K	Number of components
x_data	Data

Value

Allocation vector

Author(s)

Panagiotis Papastamoulis

update_z4	<i>Collapsed Gibbs for z</i>
-----------	---

Description

Collapsed Gibbs for z

Usage

update_z4(w, mu, Lambda, SigmaINV, K, x_data)

Arguments

w	Mixture weights
mu	Marginal means
Lambda	Factor loadings
SigmaINV	Precision matrix
K	Number of components
x_data	Data

Value

Allocation vector

Author(s)

Panagiotis Papastamoulis

update_z4_Sj	<i>Collapsed Gibbs for z</i>
--------------	---

Description

Collapsed Gibbs for z

Usage

update_z4_Sj(w, mu, Lambda, SigmaINV, K, x_data)

Arguments

w	Mixture weights
mu	Marginal means
Lambda	Factor loadings
SigmaINV	Precision matrix per component
K	Number of components
x_data	Data

Value

Allocation vector

Author(s)

Panagiotis Papastamoulis

update_z_b	<i>Gibbs sampling for z</i>
------------	--

Description

Gibbs sampling for z

Usage

update_z_b(w, mu, Lambda, y, SigmaINV, K, x_data)

Arguments

w	Mixture weights
mu	Marginal means
Lambda	Factor loadings
y	Matrix of factors
SigmaINV	Precision matrix
K	Number of components
x_data	Data

Value

Allocation vector

Author(s)

Panagiotis Papastamoulis

update_z_b_Sj	<i>Gibbs sampling for z</i>
---------------	--

Description

Gibbs sampling for z

Usage

```
update_z_b_Sj(w, mu, Lambda, y, SigmaINV, K, x_data)
```

Arguments

w	Mixture weights
mu	Marginal means
Lambda	Factor loadings
y	Matrix of factors
SigmaINV	Precision matrix per component
K	Number of components
x_data	Data

Value

Allocation vector

Author(s)

Panagiotis Papastamoulis

update_z_q0	<i>Gibbs sampling for z for $q = 0$</i>
-------------	---

Description

Gibbs sampling for z

Usage

```
update_z_q0(w, mu, SigmaINV, K, x_data)
```

Arguments

w	Mixture weights
mu	Marginal means
SigmaINV	Precision matrix per component
K	Number of components
x_data	Data

Value

Allocation vector

Author(s)

Panagiotis Papastamoulis

update_z_q0_sameSigma *Gibbs sampling for z for $q = 0$*

Description

Gibbs sampling for z

Usage

```
update_z_q0_sameSigma(w, mu, SigmaINV, K, x_data)
```

Arguments

w	Mixture weights
mu	Marginal means
SigmaINV	Precision matrix per component
K	Number of components
x_data	Data

Value

Allocation vector

Author(s)

Panagiotis Papastamoulis

waveDataset1500	<i>Wave dataset</i>
-----------------	---------------------

Description

A subset of 1500 randomly sampled observations from the wave dataset (version 1), available from the UCI machine learning repository. It contains 3 classes of waves (variable `class` with values “1”, “2” and “3”) and 21 attributes. Each class is generated from a combination of 2 of 3 base waves with noise.

Usage

```
waveDataset1500
```

Format

A data frame with 1500 rows and 22 columns. The first column denotes the class of each observation.

Source

[https://archive.ics.uci.edu/ml/datasets/Waveform+Database+Generator+\(Version+1\)](https://archive.ics.uci.edu/ml/datasets/Waveform+Database+Generator+(Version+1))

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