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1. #construire des données pour la régression logistique quadratique
2. log_quad <- function(X) {
3.     X2 <- X
4.
5.     for (p in 1:(dim(X)[2]-1))
6.         for (q in (p+1):dim(X)[2])
7.             X2 <- cbind(X2, X[,p]*X[,q])
8.
9.     for (p in 1:dim(X)[2])
10.        X2 <- cbind(X2, X[,p]^2)
11.
12.     return(X2)
13. }
14.
15. # calculer des paramètres de modèle
16. log_quad.app <- function(Xapp, zapp, intr, epsi) {
17.     Xapp <- log_quad(Xapp)
18.
19.     n <- dim(Xapp)[1] # nombre d'individu
20.     p <- dim(Xapp)[2] # nombre de variable
21.
22.     Xapp <- as.matrix(Xapp)
23.
24.     if (intr == T) { # on ajoute une ordonnée à l'origine {
25.         Xapp <- cbind(rep(1,n),Xapp)
26.         p <- p + 1
27.     }
28.
29.     targ <- matrix(as.numeric(zapp),nrow=n) # ti: la réalisation d'une variable  $T_i \sim B(\pi_i)$ 
30.     targ[which(targ==2),] <- 0 # remplacer la classe 2 à 0
31.     tXap <- t(Xapp)
32.
33.     beta <- matrix(0,nrow=p,ncol=1) # w: le paramètre pour calculer
34.     rownames(beta) <- colnames(Xapp)
35.
36.     conv <- F
37.     iter <- 0
38.     while (conv == F) {
39.         iter <- iter + 1
40.         bold <- beta
41.
42.         prob <- postprob.logquad.explicit(beta, Xapp) # la valeur de  $\pi_i$ 
43.         MatW <- diag(as.numeric(prob * (1 - prob))) # W: la matrice diagonale de terme  $W_{ii} = \pi_i(1-$ 
44.  $\pi_i)$ 
45.         beta <- bold - (solve(-(tXap%%MatW%%Xapp)))*tXap%%(targ-prob) # l'équation de nouvelle
46.         esimation
47.
48.         #diagMatW = diag(MatW)
49.         #nanInMatW = diagMatW[which(is.nan(diagMatW))]
50.         #if (length(nanInMatW) > 0)
51.         #    print("Error is comming...")
52.
53.         nanInProb = prob[which(is.nan(prob))]
54.         if (length(nanInProb) > 0)
55.             print("Error is comming...")
56.
57.         #print("Xapp :")

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57.     #print(Xapp)
58.     #print("beta :")
59.     #print(beta)
60.     #print("beta old :")
61.     #print(bold)
62.     #print("prob : ")
63.     #print(head(prob))
64.     #print("MatW")
65.     #print(head(MatW[,1:5]))
66.     #print("diag(MatW)")
67.     #print(diag(MatW))
68.     #a = diag(MatW)
69.     #a = a[which(is.nan(a))]
70.     #print(a)
71.     #print("targ-prob")
72.     #print(head(targ-prob))
73.     #print("tXap")
74.     #print(head(tXap[,1:5]))
75.     #print("tXap%%(targ-prob)")
76.     #print(head(tXap%%(targ-prob)))
77.
78.     #print("-(tXap%%MatW%%Xapp)")
79.     #print(-(tXap%%MatW%%Xapp))
80.     #print("det de -(tXap%%MatW%%Xapp)")
81.     #print(det(-(tXap%%MatW%%Xapp)))
82.
83.     #print("-----")
84.
85.     if (norm(beta-bold)<epsi) {
86.         conv <- T
87.     }
88. }
89.
90. prob <- postprob(beta, Xapp)
91. out <- NULL
92. out$beta <- beta
93. out$iter <- iter
94. out$logL <- sum(targ*prob+(1-targ)*(1-prob))
95. out$X <- Xapp
96. out$z <- targ
97.
98. out
99. }
100.
101. log_quad.val <- function(beta, Xtst) {
102.     Xtst <- log_quad(Xtst)
103.     m <- dim(Xtst)[1] # nombre d'individu des données de test
104.     p <- dim(beta)[1]
105.     pX <- dim(Xtst)[2] # nombre de variable des données de test
106.
107.     Xtst <- as.matrix(Xtst)
108.
109.     if (pX == (p-1)) {
110.         Xtst <- cbind(rep(1,m),Xtst)
111.     }
112.
113.     prob_w1 <- postprob(beta, Xtst) # proportions à postériori de la classe 1
114.     prob_w2 <- 1 - prob_w1

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115. prob <- cbind(prob_w1, prob_w2) # les probabilités a posteriori
116. pred <- max.col(prob) # trouver la position de la valeur maximale pour chaque ligne de matrice
117.
118. out <- NULL
119. out$prob <- prob
120. out$pred <- pred
121.
122. return(out)
123. }
124.
125. postprob.logquad <- function(beta, X) {
126.   X <- as.matrix(X)
127.   num = exp(t(beta)%*%t(X))
128.   den = (1+exp(t(beta)%*%t(X)))
129.   prob <- t( num / den )
130.   nb_nan_probs = 0
131.   for (i in 1:length(prob)) {
132.     if (is.nan(prob[i])) {
133.       prob[i] = 0.99
134.       nb_nan_probs = nb_nan_probs + 1
135.     }
136.   }
137.   pourcentage_proba_indetermine = nb_nan_probs / length(prob) * 100
138.   if (pourcentage_proba_indetermine > 0)
139.     cat("Il y a eu", pourcentage_proba_indetermine, "% de probabilités indéterminées.\n")
140.   return(prob)
141. }
142.
143. postprob.logquad.explicit <- function(beta, X) {
144.   X <- as.matrix(X)
145.   num = exp(t(beta)%*%t(X))
146.   den = (1+exp(t(beta)%*%t(X)))
147.   prob <- t( num / den )
148.
149.   nanInProb = prob[which(is.nan(prob))]
150.   if (length(nanInProb) > 0)
151.     print("nanInProb => Error is coming...")
152.
153.   for (i in 1:dim(num)[2]) {
154.     prob_i = num[1,i] / den[1,i]
155.     if (is.nan(prob_i))
156.       cat(num[1,i], " / ", den[1,i], " is NaN\n")
157.   }
158.   return(prob)
159. }

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