VarSelLCM

Variable Selection for Model-Based Clustering of Continuous, Count, Categorical or Mixed-Type Data Set with Missing Values.

Description:

- Authors: Matthieu Marbac and Mohammed Sedki.
- License: GPL-2.
- Download VarSelLCM 2.0.1 (beta version for mixed-type data): link.

References:

- Marbac, M. and Sedki, M. (2017), Variable selection for model-based clustering using the integrated complete-data likelihood, Statistics and Computing, Volume 27, Issue 4, pp 1049–1063.
- Marbac, M. and Patin, E. and Sedki, M. (2018). Variable selection for mixed data clustering: Application in human population genomics. Arxiv 1703.02293.

Introduction:

VarSelLCM permits model selection (number of component and variable selection) for clustering.

It can analyze continuous, categorical, integer and mixed-data. Moreover, data with missing values can be analyze without any pre-processing.

A Shiny application is implemented to easily interpret the clustering results.

Imputation function is implemented. Thus, VarSelLCM can be used as an imputation approach based on mixture model.

Tool functions (summary, print and plot) facilitate the result interpretation.

Percentile of missing values for the integer variables: 0.37

Overview of the VarSelLCM functions

Number of count variables: 1

Number of categorical variables: 8

This section performs the whole analysis of the *Heart* data set . It uses all the functions implemented in the package *VarSelLCM* and can be used as a tutorial.

Clustering is performed with two clusters by doing a variable selection. Model selection is done with BIC.

Loadings

```
library(VarSelLCM)

# Data loading
data("heart")

# Add a missing value (just to show that it works!)
heart[1,1] <- NA

# Clustering with variable selection and a number of cluster betwee 1 and 4

# Model selection is BIC (to use MICL, the option must be specified)
out <- VarSelCluster(heart[,-13], 2)

# Summary of the best model
summary(out)

Data set:
    Number of individuals: 270
    Number of continuous variables: 3</pre>
```

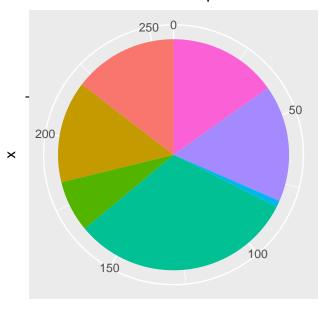
Model:

```
Number of components: 2 Model selection has been performed according to the BIC criterion Variable selection has been performed, 8 (66.67%) of the variables are relevant for clustering
```

Information Criteria:
 loglike: -6403.136
 AIC: -6441.136
 BIC: -6509.506
 ICL: -6638.116

Discriminative power (pie)
plot(out, type="pie")

Discriminative power

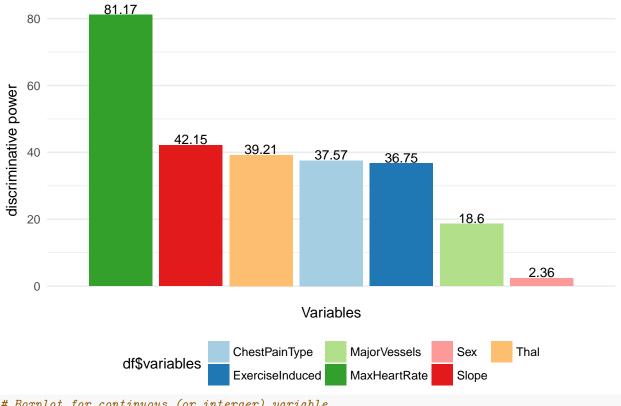


discriminative power



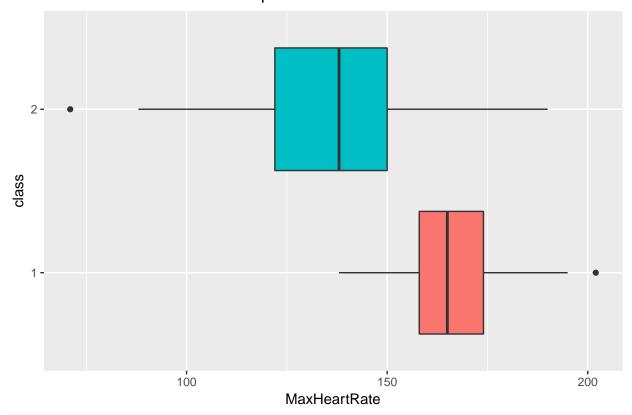
Discriminative power (bar)
plot(out, type="bar")

Discriminative power

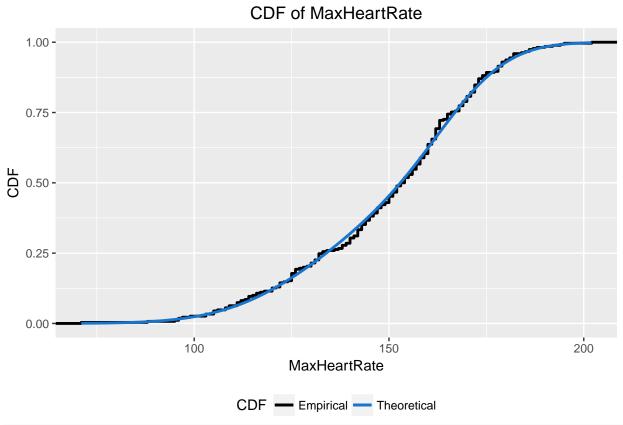


Boxplot for continuous (or interger) variable
plot(out, y="MaxHeartRate", type="boxplot")

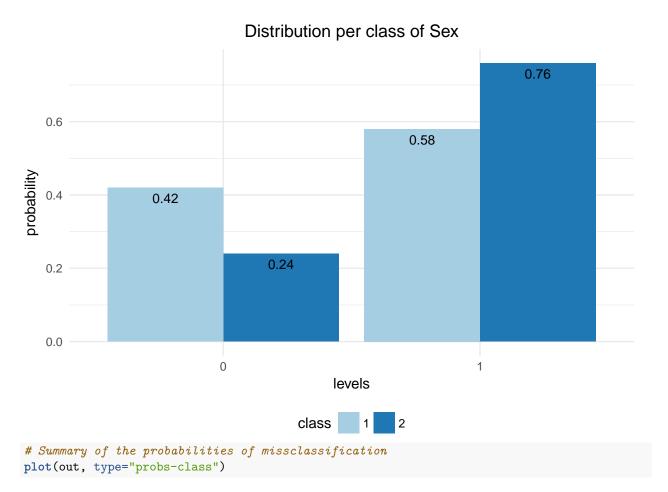
Boxplots of MaxHeartRate



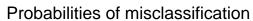
Empirical and theoretical distributions (to check that clustering is pertinent)
plot(out, y="MaxHeartRate", type="cdf")

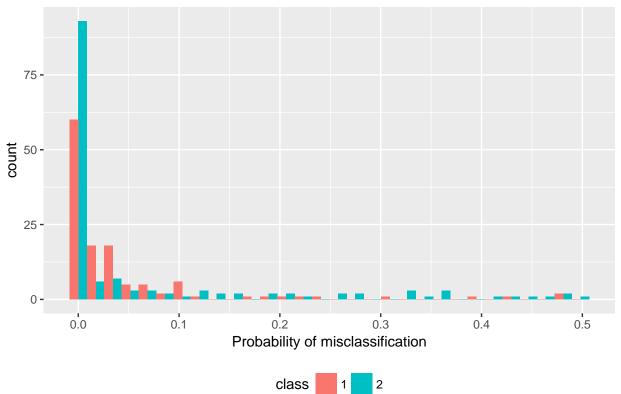


Summary of categorical variable
plot(out, y="Sex")



[`]stat_bin()` using `bins = 30`. Pick better value with `binwidth`.





Start the shiny application
VarSelShiny(out)