Using stSpikeSlabEEG

Shariq Mohammed

R package for "Mohammed, S., Dey, D.K. and Zhang, Y., 2020. Classification of high-dimensional electroencephalography data with location selection using structured spike-and-slab prior. Statistical Analysis and Data Mining: The ASA Data Science Journal, pp.1-17. https://doi.org/10.1002/sam.11477"

Code to run the model in (Mohammed et.al, 2020) on the EEG data using the package stSpikeSlabEEG.

Contents

- 1. Load EEG data and divide it into training and test.
- 2. Build the model proposed in the manuscript with the training data and predict for the test data set.
- 3. Run a 5-fold cross-validation with the EEG data provided in the package.

```
# install the package (devtools package needed)
if(!require(devtools)) install.packages("devtools")
devtools::install_github('shariq-mohammed/stSpikeSlabEEG')

# Load the package
library(stSpikeSlabEEG)
```

Load EEG data and divide it into training and test

Load EEG Data

```
X = stSpikeSlabEEG::X_eeg
```

Load location indices for which distance matrix is available

```
ind64to57 = stSpikeSlabEEG::ind64to57_eeg
```

Update EEG data for locations above

```
X = X[,ind64to57,]
```

Load binary response

```
y = t(stSpikeSlabEEG::y_eeg)
```

Dimensions of EEG data

```
tau = dim(X)[1]
p = dim(X)[2]
n = dim(X)[3]
```

Scale data at subject level by its Frobenius norm

```
X_int = sapply(1:n, function(i) sqrt(sum(X[,,i]^2)))
X_sc = array(NA, dim = dim(X))
for(i in 1:n) X_sc[,,i] = X[,,i]/X_int[i]
```

Sample indices for training data

```
trn.ind = sample.int(n, size = 100)
```

Responses for training and testing

```
y.trn = y[trn.ind] # responses from training data
y.test = y[-trn.ind] # responses from test data
```

EEG data for training and testing

```
X.trn = aperm(X_sc[,,trn.ind], c(3,2,1)) # training EEG data
X.test = aperm(X_sc[,,-trn.ind], c(3,2,1)) # test EEG data
```

Build the model proposed in the manuscript with the training data and predict for the test data set

Fit the model

Estimates for the coefficients, local predicted probabilities.

```
modelFit$b.strucBayes
modelFit$p.strucBayes.pred
```

Response prediction for the test data set

```
modelFit$y.strucBayes.pred
```

Run a 5-fold cross-validation with the EEG data provided in the package