

Package ‘SSLfmm’

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Type Package

Title Semi-Supervised Learning under a Mixed-Missingness Mechanism in Finite Mixture Models

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Description Implements a semi-supervised learning framework for finite mixture models under a mixed-missingness mechanism. The approach models both missing completely at random (MCAR) and entropy-based missing at random (MAR) processes using a logistic–entropy formulation. Estimation is carried out via an Expectation–Conditional Maximisation (ECM) algorithm with robust initialisation routines for stable convergence. The methodology relates to the statistical perspective and informative missingness behaviour discussed in Ahfock and McLachlan (2020) <[doi:10.1007/s11222-020-09971-5](https://doi.org/10.1007/s11222-020-09971-5)> and Ahfock and McLachlan (2023) <[doi:10.1016/j.ecosta.2022.03.007](https://doi.org/10.1016/j.ecosta.2022.03.007)>. The package provides functions for data simulation, model estimation, prediction, and theoretical Bayes error evaluation for analysing partially labelled data under a mixed-missingness mechanism.

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Contents

bayesclassifier	2
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compute_d2	3
EM_FMM_SemiSupervised	4
EM_FMM_SemiSupervised_Complete_Initial	6
EM_FMM_SemiSupervised_Initial	7
error_beta_classification	8
get_clusterprobs	9
get_entropy	11
initialestimate	12
logsumexp	13
neg_loglik	13
normalise_logprob	15
pack_theta	15
rmix	16
simulate_mixed_missingness	17
unpack_theta	18

Index	19
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bayesclassifier	<i>Bayes' Rule Classifier</i>
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Description

Classifier specified by Bayes' rule. Assigns $\arg \max_i \{\log(\pi_i) + \log \mathcal{N}(y_j | \mu_i, \Sigma_i)\}$.

Usage

```
bayesclassifier(dat, p, g, pi = NULL, mu = NULL, sigma = NULL, paralist = NULL)
```

Arguments

dat	An $n \times p$ numeric matrix (or a length- p numeric vector, treated as $1 \times p$).
p	Integer; dimension of the observation vector.
g	Integer; number of Gaussian components/classes.
pi	Numeric length- g vector of mixing proportions (must sum to 1).
mu	Either: <ul style="list-style-type: none"> • A $p \times g$ numeric matrix (column i is μ_i), or • A length-g list of length-p numeric vectors.
sigma	Either: <ul style="list-style-type: none"> • A $p \times p$ covariance matrix (shared), or • A length-g list of $p \times p$ covariance matrices, or • A $p \times p \times g$ numeric array.
paralist	Optional list with elements pi, mu, sigma (overrides explicit args if provided and non-NULL).

Value

An integer vector of length n with predicted class labels in $1 : g$.

Examples

```
# Minimal example with list-style mu and sigma:
set.seed(1)
p <- 2; g <- 2
pi <- c(0.5, 0.5)
mu <- list(`1`=c(0.96, 0.02), `2`=c(-1.02, -0.03))
sigma <- list(
  matrix(c(0.9417379, 0.5447264, 0.5447264, 0.9811853), 2, 2, byrow=TRUE),
  matrix(c(0.9984812, 0.3314474, 0.3314474, 1.1316865), 2, 2, byrow=TRUE)
)
X <- mvtnorm::rmvnorm(5, mean = mu[[1]], sigma = sigma[[1]])
bayesclassifier(X, p=p, g=g, pi=pi, mu=mu, sigma=sigma)
```

compute_d2

*Squared Discriminant Score for Two-Group LDA (Equal Covariance)***Description**

Computes d^2 where $d = \beta_0 + y^\top \beta_1$ for two classes under the common-covariance (LDA) model:

$$\beta_1 = \Sigma^{-1}(\mu_1 - \mu_2), \quad \beta_0 = \log(\pi_1/\pi_2) - \frac{1}{2}(\mu_1 + \mu_2)^\top \Sigma^{-1}(\mu_1 - \mu_2).$$

Usage

```
compute_d2(y, mu1, mu2, Sigma_inv, pi1, pi2)
```

Arguments

<code>y</code>	Numeric vector (length p) or numeric matrix with p columns; rows are observations.
<code>mu1, mu2</code>	Numeric vectors of length p : class means.
<code>Sigma_inv</code>	$p \times p$ numeric precision matrix (inverse covariance).
<code>pi1, pi2</code>	Positive scalars: class prior probabilities (need not sum to 1).

Value

If `y` is a vector, a single numeric d^2 . If `y` is a matrix, a numeric vector of d^2 values for each row.

Examples

```
set.seed(1)
mu1 <- c(0, 0); mu2 <- c(1, 1)
S <- matrix(c(1, .2, .2, 1), 2, 2)
Sigma_inv <- solve(S)
x <- c(0.5, -0.2)
compute_d2(x, mu1, mu2, Sigma_inv, pi1 = 0.6, pi2 = 0.4)

X <- matrix(rnorm(10 * 2), ncol = 2)
compute_d2(X, mu1, mu2, Sigma_inv, 0.5, 0.5)
```

EM_FMM_SemiSupervised *EM for Semi-Supervised FMM with a Mixed-Missingness Mechanism
(MCAR + entropy-based MAR)*

Description

Runs an EM-like procedure that models a mixed-missingness mechanism: unlabeled indicator m_j follows a mixed-missingness mechanism with MCAR (prob α) and entropy-based MAR via a logistic link $q_j = \text{logit}^{-1}(\xi_0 + \xi_1 \log e_j)$. Supports shared (`ncov = 1`) or class-specific (`ncov = 2`) covariance.

Usage

```
EM_FMM_SemiSupervised(
  data,
  g = 2,
  init_res,
  max_iter = 5,
  tol = 1e-06,
  ncov = 1,
  verbose = FALSE
)
```

Arguments

<code>data</code>	A data.frame or matrix with $p+2$ columns: first p are features, then <code>missing</code> (0 = labelled, 1 = unlabelled), and <code>z</code> (class label for labelled rows; ignored otherwise).
<code>g</code>	Integer, number of mixture components (classes).
<code>init_res</code>	A list with initial parameters: <ul style="list-style-type: none"> • <code>pi</code>: numeric length-g (mixture weights, sum to 1) • <code>mu</code>: list of length g, each length-p mean vector • <code>Sigma</code>: if <code>ncov = 1</code>, a $p \times p$ matrix; if <code>ncov = 2</code>, a list of g $p \times p$ matrices • <code>alpha</code>: scalar in (0,1) • <code>xi</code>: numeric length-2, logistic coefficients (x_{i0}, x_{i1})

max_iter	Integer, max EM iterations.
tol	Convergence tolerance on log-likelihood increase.
ncov	Integer covariance structure: 1 = shared/equal, 2 = class-specific/unequal.
verbose	Logical; if TRUE, progress messages are printed using message(). Default is FALSE.

Details

This function expects the following helpers to be available:

- pack_theta(pi_k, mu_k, Sigma_k, g, p, ncov)
- unpack_theta(theta, g, p, ncov)
- neg_loglik(theta, Y_all, m_j, Z_all, d2_yj, xi, alpha_k, unpacker)
- get_entropy(dat, n, p, g, paralist) returning per-observation entropy-like values

Value

A list with elements: pi, mu, Sigma, xi, alpha, loglik, and ncov.

Examples

```
## Toy example using a simple partially-labelled dataset
set.seed(1)

## 1) Construct an n x (p+2) partially-labelled dataset:
##     first p columns = features, then 'missing' and 'z'
n <- 100; p <- 2; g <- 2

X <- matrix(rnorm(n * p), nrow = n, ncol = p)

## missing: 0 = labelled, 1 = unlabelled
missing <- rbinom(n, size = 1, prob = 0.3)

## z: observed class labels for labelled rows, NA for unlabelled
z <- rep(NA_integer_, n)
z[missing == 0] <- sample(1:g, sum(missing == 0), replace = TRUE)

sim_dat <- data.frame(X, missing = missing, z = z)

## 2) Warm-up initialisation using the complete-data initializer
init <- EM_FMM_SemiSupervised_Complete_Initial(
  data = sim_dat,
  g    = g,
  ncov = 1
)

## 3) Run the main EM algorithm (small number of iterations)
fit <- EM_FMM_SemiSupervised(
  data      = sim_dat,
  g         = g,
```

```

    init_res = init,
    ncov      = 1,
    max_iter  = 5,
    verbose   = FALSE
)
str(fit)

```

EM_FMM_SemiSupervised_Complete_Initial

*Complete-Data Warm-Up Initialization for Semi-Supervised FMM
with a Mixed-Missingness Mechanism*

Description

Uses both labeled and unlabeled subsets of the data to obtain quick initial estimates for mixture parameters and missingness mechanism parameters (α , ξ) via a warm-up EM procedure.

Usage

```
EM_FMM_SemiSupervised_Complete_Initial(
  data,
  g = 2,
  ncov = 1,
  alpha_init = 0.01,
  warm_up_iter = 200,
  tol = 1e-06
)
```

Arguments

data	A data frame containing:
	<ul style="list-style-type: none"> The first p columns: numeric variables used in the FMM. A column missing: indicator (0 = labeled, 1 = unlabeled/missing). A column z: class labels for labeled rows (1:g); NA for unlabeled.
g	Integer, number of mixture components (default 2).
ncov	Integer, covariance structure: 1 = shared (equal), 2 = class-specific (unequal).
alpha_init	Numeric in (0,1), initial MCAR proportion (default 0.01).
warm_up_iter	Integer, number of warm-up EM iterations (default 200).
tol	Convergence tolerance on alpha (default 1e-6).

Details

- This function first calls `initialestimate` to get initial π, μ, Σ .
- Then it calls `EM_FMM_SemiSupervised_Initial` with these values for a short warm-up run.
- Covariance structure (equal vs. unequal) is determined by `ncov`.

Value

A list with initial values for `EM_FMM_SemiSupervised`:

- `pi` - mixture weights.
- `mu` - list of component mean vectors.
- `Sigma` - covariance matrix/matrices.
- `alpha` - MCAR proportion.
- `xi` - logistic regression coefficients for MAR mechanism.

EM_FMM_SemiSupervised_Initial

Quick Initializer for alpha, xi, and Mixture Parameters

Description

Provides rough initial estimates of the missingness parameters `alpha` and `xi`, together with mixture parameters `pi`, `mu`, and covariance matrices, using a lightweight EM-style routine. The covariance structure is chosen automatically based on `Sigma_init`:

- If `Sigma_init` is a $p \times p$ matrix, a **shared (equal)** covariance is used.
- If `Sigma_init` is a list of length g of $p \times p$ matrices or a $p \times p \times g$ array, **class-specific (unequal)** covariances are used.
- If `Sigma_init` is `NULL`, a shared covariance is estimated from the labeled data.

This function is intended as a fast, heuristic initializer rather than a final estimator for the mixed missingness model.

Usage

```
EM_FMM_SemiSupervised_Initial(
  Y_labelled,
  Z_labelled,
  Y_unlabelled,
  g = 2,
  pi_init = NULL,
  mu_init = NULL,
  Sigma_init = NULL,
  alpha_init = 0.01,
  warm_up_iter = 50,
  tol = 1e-06
)
```

Arguments

Y_labelled	Numeric matrix of labeled observations ($n_L \times p$).
Z_labelled	Integer vector of class labels in 1:g for Y_labelled.
Y_unlabelled	Numeric matrix of unlabeled observations ($n_U \times p$).
g	Integer, number of mixture components (default 2).
pi_init	Optional numeric length-g vector of initial mixing proportions.
mu_init	Optional list of length g of initial mean vectors (each of length p).
Sigma_init	Optional initial covariance: a $p \times p$ matrix (shared), or a list of g $p \times p$ matrices, or a $p \times p \times g$ array (class-specific).
alpha_init	Numeric in (0, 1), initial MCAR proportion (default 0.01).
warm_up_iter	Integer, number of warm-up EM iterations used to refine the quick initial estimates (default 50).
tol	Convergence tolerance on alpha (default 1e-6).

Value

A list with elements:

- pi - length-g vector of mixing proportions.
- mu - list of g mean vectors.
- Sigma - shared $p \times p$ matrix (equal-Sigma) or list of g matrices (unequal-Sigma).
- xi - length-2 numeric vector c(xi0, xi1) from the logistic MAR model.
- alpha - estimated MCAR proportion.
- gamma - $n \times g$ responsibility matrix.
- d2_yj - numeric vector of entropy-based scores used in the missingness model.

Note

This is a heuristic warm-up routine. It requires helper functions `normalise_logprob()` and `get_entropy()` to be available in the package namespace.

error_beta_classification

Compute Theoretical Bayes' Error for a Binary Gaussian Mixture

Description

Computes the Bayes' classification error rate for a two-component Gaussian mixture given `mu_hat`, `Sigma_hat`, and `pi_hat`. If `mu_hat` is supplied as a list of length 2, it is converted to a $p \times 2$ matrix internally.

Usage

```
error_beta_classification(mu_hat, Sigma_hat, pi_hat)
```

Arguments

<code>mu_hat</code>	Either a numeric matrix of size $p \times 2$ whose columns are component means, or a list of two numeric vectors.
<code>Sigma_hat</code>	Numeric $p \times p$ covariance matrix shared across components.
<code>pi_hat</code>	Numeric vector of length 2 with mixing proportions (π_1, π_2) that are non-negative and sum to 1.

Details

The linear discriminant is

$$\beta_1 = \Sigma^{-1}(\mu_1 - \mu_2), \quad \beta_0 = -\frac{1}{2}(\mu_1 + \mu_2)^\top \Sigma^{-1}(\mu_1 - \mu_2) + \log(\pi_1/\pi_2)$$

and the Bayes' error is

$$\text{Err} = \sum_{k=1}^2 \pi_k \Phi \left(\frac{(-1)^k \{\beta_0 + \beta_1^\top \mu_k\}}{\|\beta_1\|} \right),$$

where Φ is the standard normal cdf.

Value

A numeric scalar giving the theoretical Bayes' classification error rate.

Examples

```
mu_hat <- matrix(c(1, 0, -1, 0), nrow = 2) # columns are mu1, mu2
Sigma_hat <- diag(2)
pi_hat <- c(0.5, 0.5)
error_beta_classification(mu_hat, Sigma_hat, pi_hat)
```

Description

Compute posterior membership probabilities τ_{ij} for each observation under a Gaussian mixture with either a shared covariance matrix or component-specific covariances.

Usage

```
get_clusterprobs(
  dat,
  n,
  p,
  g,
  pi = NULL,
  mu = NULL,
  sigma = NULL,
  paralist = NULL
)
```

Arguments

<code>dat</code>	Numeric matrix $n \times p$. Data matrix (rows = observations).
<code>n</code>	Integer. Number of observations (checked against <code>nrow(dat)</code>).
<code>p</code>	Integer. Number of variables (checked against <code>ncol(dat)</code>).
<code>g</code>	Integer. Number of components.
<code>pi</code>	Optional numeric vector length g . Mixing proportions (sum to 1).
<code>mu</code>	Optional numeric matrix $p \times g$. Column i is mean of component i .
<code>sigma</code>	Optional numeric matrix $p \times p$ (shared covariance) or array $p \times p \times g$ (component-specific covariances).
<code>paralist</code>	Optional list with elements <code>pi</code> , <code>mu</code> , <code>sigma</code> . If provided, these take precedence over the corresponding explicit args.

Value

Numeric matrix $n \times g$ of posterior probabilities τ_{ij} .

Examples

```
n <- 100; p <- 2; g <- 2
X <- matrix(rnorm(n*p), n, p)
pi <- c(0.6, 0.4)
mu <- cbind(c(0,0), c(1,1))
Sig <- array(0, dim = c(p,p,g)); Sig[,1] <- diag(p); Sig[,2] <- diag(p)
tau <- get_clusterprobs(X, n, p, g, pi = pi, mu = mu, sigma = Sig)
head(tau)
```

get_entropy*Per-Row Entropy of Posterior Cluster Probabilities*

Description

Compute the Shannon entropy (in nats) of posterior membership probabilities for each observation, given a Gaussian mixture model. Posterior probabilities τ_{ij} are obtained via `get_clusterprobs()`.

Usage

```
get_entropy(dat, n, p, g, pi = NULL, mu = NULL, sigma = NULL, paralist = NULL)
```

Arguments

<code>dat</code>	Numeric matrix $n \times p$. The data matrix.
<code>n</code>	Integer. Number of rows in <code>dat</code> .
<code>p</code>	Integer. Number of columns (features) in <code>dat</code> .
<code>g</code>	Integer. Number of mixture components.
<code>pi</code>	Optional numeric vector length g . Mixing proportions (sum to 1).
<code>mu</code>	Optional numeric matrix $p \times g$. Column j is the mean of component j .
<code>sigma</code>	Optional numeric matrix $p \times p$ (shared covariance) or array $p \times p \times g$ (component-specific covariances).
<code>paralist</code>	Optional list with elements <code>pi</code> , <code>mu</code> , <code>sigma</code> . If supplied, these take precedence over the corresponding explicit arguments.

Value

Numeric vector of length n , the entropy per observation (in nats).

See Also

[get_clusterprobs](#)

Examples

```
# Suppose you have get_clusterprobs(), and a fitted/pi, mu, sigma:
n <- 100; p <- 2; g <- 2
X <- matrix(rnorm(n * p), n, p)
pi <- c(0.6, 0.4)
mu <- cbind(c(0,0), c(1,1))
Sigma <- array(0, dim = c(p, p, g))
Sigma[, , 1] <- diag(p); Sigma[, , 2] <- diag(p)
ent <- get_entropy(dat = X, n = n, p = p, g = g, pi = pi, mu = mu, sigma = Sigma)
summary(ent)
```

initialestimate*Initialize Parameters for a FMM from Labeled Subset***Description**

Builds initial estimates (π, μ, Σ) for a g -component Gaussian mixture using only rows with observed labels in zm . Supports either a shared covariance ($ncov = 1$) or class-specific covariances ($ncov = 2$).

Usage

```
initialestimate(dat, zm, g, ncov = 2, ridge = 1e-06)
```

Arguments

<code>dat</code>	A numeric matrix or data frame of features ($n \times p$).
<code>zm</code>	Integer vector of length n with class labels in $1:g$; use NA for unlabeled rows. Only labeled rows contribute to the initialization.
<code>g</code>	Integer, number of mixture components.
<code>ncov</code>	Integer, 1 for a shared covariance matrix, 2 for class-specific covariance matrices. Default 2.
<code>ridge</code>	Numeric, small diagonal ridge added to covariance(s) for numerical stability. Default $1e-6$.

Details

If a class has zero or one labeled sample, its covariance is set to the global empirical covariance (from labeled data) with a small ridge. Class means for empty classes default to the global mean with a small jitter.

Value

A list with

- `pi`: length- g vector of mixing proportions (summing to 1).
- `mu`: $p \times g$ matrix of class means (column i is μ_i).
- `sigma`: if $ncov = 1$, a $p \times p$ shared covariance matrix; if $ncov = 2$, a $p \times p \times g$ array of class-specific covariances.

Examples

```
set.seed(1)
n <- 50; p <- 3; g <- 2
X <- matrix(rnorm(n*p), n, p)
z <- sample(c(1:g, NA), n, replace = TRUE, prob = c(0.4, 0.4, 0.2))
init <- initialestimate(X, z, g, ncov = 2)
str(init)
```

logsumexp*Numerically Stable Log-Sum-Exp***Description**

Computes $\log(\sum_i \exp(x_i))$ in a numerically stable way by subtracting the maximum value before exponentiation.

Usage

```
logsumexp(x)
```

Arguments

<code>x</code>	A numeric vector.
----------------	-------------------

Value

A single numeric value: the log-sum-exp of `x`.

Examples

```
logsumexp(c(1000, 1001, 1002))
```

neg_loglik*Negative Log-Likelihood for Semi-Supervised FMM with a Mixed-Missingness Mechanism***Description**

Computes the negative log-likelihood for a semi-supervised Gaussian mixture model under a mixed missingness mechanism (MCAR + entropy-based MAR). Assumes a covariance matrix Σ across all mixture components.

Usage

```
neg_loglik(theta, Y, m_j, Z, d2_yj, xi, alpha_k, unpack_fn)
```

Arguments

<code>theta</code>	Numeric vector of packed model parameters to be unpacked by <code>unpack_fn</code> .
<code>Y</code>	Numeric matrix of observations ($n \times p$).
<code>m_j</code>	Integer or logical vector of length n indicating missingness: 0 for observed (labeled block), 1 for unlabeled/missingness block.

Z	Integer vector of length n with class labels for labeled samples (1..g); use NA for unlabeled rows.
d2_yj	Numeric vector of length n with the entropy-like score used in the MAR mechanism (e.g., posterior entropy or any scalar proxy).
xi	Numeric length-2 vector c(xi0, xi1) for the logistic MAR model $q_j = \text{logit}^{-1}(\xi_0 + \xi_1 d_{2,yj})$.
alpha_k	Numeric scalar in (0,1), the MCAR mixing proportion in the missingness mechanism.
unpack_fn	Function that takes theta and returns a list with elements: pi Numeric vector of length g with mixture weights. mu List of length g; each element is a numeric mean vector (length p). sigma Shared covariance matrix (p x p).

Details

The total log-likelihood is composed of three parts:

1. Labeled samples ($m_j = 0$) with observed class labels Z_j .
2. Unlabeled samples attributed to MCAR with probability mass m_{1j} .
3. Unlabeled samples attributed to MAR with probability mass m_{2j} .

The MAR probability for each sample is $q_j = \text{logit}^{-1}(\xi_0 + \xi_1 d_{2,yj})$. Internally, the function uses a numerically stable logSumExp.

Value

A single numeric value: the negative log-likelihood.

Note

This implementation is for the equal covariance case (shared Σ).

Examples

```
# Minimal example (illustrative only):
library(mvtnorm)
set.seed(1)
n <- 20; p <- 2; g <- 2
Y <- matrix(rnorm(n*p), n, p)
Z <- sample(c(1:g, rep(NA, n - g)), n, replace = TRUE)
m_j <- ifelse(is.na(Z), 1L, 0L)
d2_yj <- runif(n)
xi <- c(-1, 2)
alpha_k <- 0.4
unpack_fn <- function(theta) {
  list(pi = c(0.6, 0.4),
       mu = list(c(0,0), c(1,1)),
       sigma = diag(p))
}
```

```
theta <- numeric(1) # not used in this toy unpack_fn
neg_loglik(theta, Y, m_j, Z, d2_yj, xi, alpha_k, unpack_fn)
```

normalise_logprob *Normalise Log-Probabilities*

Description

Converts log-probabilities into a probability distribution by exponentiating in a numerically stable way.

Usage

```
normalise_logprob(log_probs)
```

Arguments

log_probs A numeric vector of log-probabilities.

Value

A numeric vector summing to 1 (the normalised probabilities).

Examples

```
lp <- c(-1000, -999, -998)
normalise_logprob(lp)
```

pack_theta *Pack FMM Parameters into a Vector*

Description

Packs mixture weights, means, and covariance(s) into a single numeric vector. Uses the last component as the baseline for mixture weights (g-1 logits stored).

Usage

```
pack_theta(pi_k, mu_k, Sigma, g, p, ncov = 1)
```

Arguments

pi_k	Numeric vector of length g with mixture weights (positive, sum to 1).
mu_k	List of length g; each element a numeric vector of length p (component means).
Sigma	Covariance: if ncov = 1, a single p x p matrix; if ncov = 2, a list of g p x p matrices.
g	Integer: number of components.
p	Integer: dimension.
ncov	Integer: covariance structure; 1 for shared covariance, 2 for class-specific.

Value

Numeric vector with parameters packed.

rmix

Draw from a Gaussian Mixture Model

Description

Generate i.i.d. samples from a finite Gaussian mixture with either a shared covariance matrix or component-specific covariance matrices.

Usage

```
rmix(n, pi, mu, sigma, seed_number)
```

Arguments

n	Integer. Number of observations to generate.
pi	Numeric vector of length g. Mixing proportions (must sum to 1).
mu	Numeric matrix $p \times g$. Column j is the mean for component j .
sigma	Either a numeric matrix $p \times p$ (shared covariance), or a numeric array $p \times p \times g$ (component-specific covariances).
seed_number	Integer. Seed for reproducibility.

Value

A list with:

Y	Numeric matrix $n \times p$ of generated features.
Z	Numeric matrix $n \times g$ of one-hot component indicators.
clust	Integer vector n , the component labels in 1:g.

Examples

```
set.seed(1)
g <- 2; p <- 2
pi <- c(0.5, 0.5)
mu <- cbind(c(1,0), c(-1,0))
Sigma <- diag(p)
out <- rmix(500, pi, mu, Sigma, seed_number = 123)
str(out)
```

simulate_mixed_missingness

Simulate a Gaussian Mixture Dataset with a Mixed-Missingness Mechanism (MAR + MCAR)

Description

Simulate a Gaussian Mixture Dataset with a Mixed-Missingness Mechanism (MAR + MCAR)

Usage

```
simulate_mixed_missingness(
  n = 500,
  pi,
  mu,
  sigma,
  xi0 = 2,
  xi1 = 3,
  alpha = 0.1,
  seed_id = 123
)
```

Arguments

n	Integer; sample size.
pi	Numeric vector; mixing proportions (sum to 1).
mu	Matrix (p x K); component means, columns = components.
sigma	Array (p x p x K); component covariance matrices.
xi0	Numeric; MAR logit intercept.
xi1	Numeric; MAR logit slope on entropy.
alpha	Numeric in [0, 1]; MCAR rate applied within both MAR and observed groups.
seed_id	Integer; seed passed to rmix() (your generator).

Details

Requires user-provided functions:

- `rmix(n, pi, mu, sigma, seed_number)`
- `get_entropy(dat, n, p, g, paralist)`

Missingness mechanism codes:

- 0 = fully observed
- 1 = MCAR
- 2 = MAR (entropy-based)

Value

A list with:

- `data`: data.frame with columns `x1..xp`, `en`, `missing`, `label`, `truth`
- `true_setup`: list(`pi`, `mu`, `sigma`)
- `groups`: list(`mar_group`, `obs_group`, `mcar_in_mar`, `mcar_in_obs`)
- `probs`: vector `prob_mar`
- `raw`: original `rmix` output `dat` augmented with `en` and labels

`unpack_theta`

Unpack FMM Parameter Vector

Description

Unpacks mixture weights, means, and covariance(s) from a parameter vector.

Usage

```
unpack_theta(theta, g, p, ncov = 1)
```

Arguments

<code>theta</code>	Numeric vector as returned by <code>pack_theta()</code> .
<code>g</code>	Integer: number of components.
<code>p</code>	Integer: dimension.
<code>ncov</code>	Integer: covariance structure; 1 for shared covariance, 2 for class-specific.

Value

A list with:

pi Mixture weights (length `g`).

mu List of `g` mean vectors.

sigma Shared covariance matrix (`ncov=1`) or list of `g` covariance matrices (`ncov=2`).

Index

bayesclassifier, 2
compute_d2, 3
EM_FMM_SemiSupervised, 4, 7
EM_FMM_SemiSupervised_Complete_Initial,
6
EM_FMM_SemiSupervised_Initial, 7, 7
error_beta_classification, 8
get_clusterprobs, 9, 11
get_entropy, 11
initialestimate, 7, 12
logsumexp, 13
neg_loglik, 13
normalise_logprob, 15
pack_theta, 15
rmix, 16
simulate_mixed_missingness, 17
unpack_theta, 18