Package 'plsRglm'

March 14, 2023

```
Imports mytnorm, boot, bipartite, car, MASS
Enhances pls
Suggests plsdof, R.rsp, chemometrics, plsdepot
Title Partial Least Squares Regression for Generalized Linear Models
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Description Provides (weighted) Partial least squares Regression for generalized linear models and re-
      peated k-fold cross-validation of such models using various criteria <arXiv:1810.01005>. It al-
      lows for missing data in the explanatory variables. Bootstrap confidence intervals construc-
      tions are also available.
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Description

Provides (weighted) Partial least squares Regression for generalized linear models and repeated k-fold cross-validation of such models using various criteria <arXiv:1810.01005>. It allows for missing data in the explanatory variables. Bootstrap confidence intervals constructions are also available.

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References

A short paper that sums up some of features of the package is available on https://arxiv.org/, Frédéric Bertrand and Myriam Maumy-Bertrand (2018), "plsRglm: Partial least squares linear and generalized linear regression for processing incomplete datasets by cross-validation and bootstrap techniques with R", *arxiv*, https://arxiv.org/abs/1810.01005, https://github.com/fbertran/plsRglm/ et https://fbertran.github.io/plsRglm/

Examples

```
set.seed(314)
library(plsRglm)
data(Cornell)
cv.modpls<-cv.plsR(Y~.,data=Cornell,nt=6,K=6)
res.cv.modpls<-cvtable(summary(cv.modpls))</pre>
```

aic.dof

Akaike and Bayesian Information Criteria and Generalized minimum description length

Description

This function computes the Akaike and Bayesian Information Criteria and the Generalized minimum description length.

Usage

```
aic.dof(RSS, n, DoF, sigmahat)
bic.dof(RSS, n, DoF, sigmahat)
gmdl.dof(sigmahat, n, DoF, yhat)
```

Arguments

RSS vector of residual sum of squares.

n number of observations.

DOF vector of Degrees of Freedom. The length of DoF is the same as the length of

RSS.

sigmahat Estimated model error. The length of sigmahat is the same as the length of RSS.

yhat vector of squared norm of Yhat. The length of yhat is the same as the length of

sigmahat.

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Details

The gmdl criterion is defined as

$$gmdl = \frac{n}{2}log(S) + \frac{DoF}{2}log(F) + \frac{1}{2}log(n)$$

with

$$S = \hat{\sigma}^2$$

Value

vector

numerical values of the requested AIC, BIC or GMDL.

Author(s)

Frédéric Bertrand <frederic.bertrand@utt.fr> https://fbertran.github.io/homepage/

References

M. Hansen, B. Yu. (2001). Model Selection and Minimum Descripion Length Principle, *Journal of the American Statistical Association*, 96, 746-774.

N. Kraemer, M. Sugiyama. (2011). The Degrees of Freedom of Partial Least Squares Regression. *Journal of the American Statistical Association*, 106(494), 697-705.

N. Kraemer, M.L. Braun, Kernelizing PLS, Degrees of Freedom, and Efficient Model Selection, *Proceedings of the 24th International Conference on Machine Learning*, Omni Press, (2007) 441-448.

See Also

plsR. dof for degrees of freedom computation and infcrit. dof for computing information criteria directly from a previously fitted plsR model.

```
data(Cornell)
XCornell<-Cornell[,1:7]
yCornell<-Cornell[,8]
modpls <- plsR(yCornell,XCornell,4)
dof.object <- plsR.dof(modpls)
aic.dof(modpls$RSS,modpls$nr,dof.object$DoF,dof.object$sigmahat)
bic.dof(modpls$RSS,modpls$nr,dof.object$DoF,dof.object$sigmahat)
gmdl.dof(dof.object$sigmahat,modpls$nr,dof.object$DoF,dof.object$yhat)
naive.object <- plsR.dof(modpls,naive=TRUE)
aic.dof(modpls$RSS,modpls$nr,naive.object$DoF,naive.object$sigmahat)
bic.dof(modpls$RSS,modpls$nr,naive.object$DoF,naive.object$sigmahat)
gmdl.dof(naive.object$sigmahat,modpls$nr,naive.object$DoF,naive.object$yhat)</pre>
```

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AICpls

AIC function for plsR models

Description

This function provides AIC computation for an univariate plsR model.

Usage

```
AICpls(ncomp, residpls, weights = rep.int(1, length(residpls)))
```

Arguments

ncomp Number of components

residpls Residuals of a fitted univariate plsR model

weights Weights of observations

Details

AIC function for plsR models with univariate response.

Value

real AIC value

Author(s)

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

References

Baibing Li, Julian Morris, Elaine B. Martin, Model selection for partial least squares regression, Chemometrics and Intelligent Laboratory Systems 64 (2002) 79-89, doi:10.1016/S01697439(02)00051-5.

See Also

loglikpls for loglikelihood computations for plsR models and AIC for AIC computation for a linear models

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Examples

```
data(pine)
ypine <- pine[,11]</pre>
Xpine <- pine[,1:10]</pre>
(Pinscaled <- as.data.frame(cbind(scale(ypine),scale(as.matrix(Xpine)))))</pre>
colnames(Pinscaled)[1] <- "yy"</pre>
lm(yy^x1+x2+x3+x4+x5+x6+x7+x8+x9+x10, data=Pinscaled)
modpls <- plsR(ypine,Xpine,10)</pre>
modpls$Std.Coeffs
lm(yy^x1+x2+x3+x4+x5+x6+x7+x8+x9+x10, data=Pinscaled)
AIC(lm(yy^x1+x2+x3+x4+x5+x6+x7+x8+x9+x10, data=Pinscaled))
print(logLik(lm(yy^x1+x2+x3+x4+x5+x6+x7+x8+x9+x10,data=Pinscaled)))
sum(dnorm(modpls$RepY, modpls$Std.ValsPredictY, sqrt(mean(modpls$residY^2)), log=TRUE))
sum(dnorm(Pinscaled$yy,fitted(lm(yy~x1+x2+x3+x4+x5+x6+x7+x8+x9+x10,data=Pinscaled)),
sqrt(mean(residuals(lm(yy^x1+x2+x3+x4+x5+x6+x7+x8+x9+x10,data=Pinscaled))^2)), log=TRUE))
loglikpls(modpls$residY)
loglikpls(residuals(lm(yy~x1+x2+x3+x4+x5+x6+x7+x8+x9+x10,data=Pinscaled)))
AICpls(10, residuals(lm(yy\sim x1+x2+x3+x4+x5+x6+x7+x8+x9+x10, data=Pinscaled)))
AICpls(10, modpls$residY)
```

aze

Microsatellites Dataset

Description

This database was collected on patients carrying a colon adenocarcinoma. It has 104 observations on 33 binary qualitative explanatory variables and one response variable y representing the cancer stage according to the to Astler-Coller classification (Astler and Coller, 1954). This dataset has some missing data due to technical limits. A microsattelite is a non-coding DNA sequence.

Format

A data frame with 104 observations on the following 34 variables.

y the response: a binary vector (Astler-Coller score).

D2S138 a binary vector that indicates whether this microsatellite is altered or not.

D18S61 a binary vector that indicates whether this microsatellite is altered or not.

D16S422 a binary vector that indicates whether this microsatellite is altered or not.

D17S794 a binary vector that indicates whether this microsatellite is altered or not.

D6S264 a binary vector that indicates whether this microsatellite is altered or not.

D14S65 a binary vector that indicates whether this microsatellite is altered or not.

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D18S53 a binary vector that indicates whether this microsatellite is altered or not. **D17S790** a binary vector that indicates whether this microsatellite is altered or not. **D1S225** a binary vector that indicates whether this microsatellite is altered or not. D3S1282 a binary vector that indicates whether this microsatellite is altered or not. **D9S179** a binary vector that indicates whether this microsatellite is altered or not. **D5S430** a binary vector that indicates whether this microsatellite is altered or not. **D8S283** a binary vector that indicates whether this microsatellite is altered or not. **D11S916** a binary vector that indicates whether this microsatellite is altered or not. **D2S159** a binary vector that indicates whether this microsatellite is altered or not. D16S408 a binary vector that indicates whether this microsatellite is altered or not. **D5S346** a binary vector that indicates whether this microsatellite is altered or not. **D10S191** a binary vector that indicates whether this microsatellite is altered or not. D13S173 a binary vector that indicates whether this microsatellite is altered or not. **D6S275** a binary vector that indicates whether this microsatellite is altered or not. **D15S127** a binary vector that indicates whether this microsatellite is altered or not. **D1S305** a binary vector that indicates whether this microsatellite is altered or not. **D4S394** a binary vector that indicates whether this microsatellite is altered or not. **D20S107** a binary vector that indicates whether this microsatellite is altered or not. **D1S197** a binary vector that indicates whether this microsatellite is altered or not. **D1S207** a binary vector that indicates whether this microsatellite is altered or not. **D10S192** a binary vector that indicates whether this microsatellite is altered or not. D3S1283 a binary vector that indicates whether this microsatellite is altered or not. **D4S414** a binary vector that indicates whether this microsatellite is altered or not. **D8S264** a binary vector that indicates whether this microsatellite is altered or not. **D22S928** a binary vector that indicates whether this microsatellite is altered or not. **TP53** a binary vector that indicates whether this microsatellite is altered or not. **D9S171** a binary vector that indicates whether this microsatellite is altered or not.

Source

Weber *et al.* (2007). Allelotyping analyzes of synchronous primary and metastasis CIN colon cancers identified different subtypes. *Int J Cancer*, 120(3), pages 524-32.

References

Nicolas Meyer, Myriam Maumy-Bertrand et Frédéric Bertrand (2010). Comparing the linear and the logistic PLS regression with qualitative predictors: application to allelotyping data. *Journal de la Société Française de Statistique*, 151(2), pages 1-18.

```
data(aze)
str(aze)
```

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aze_compl

As aze without missing values

Description

This is a single imputation of the aze dataset which was collected on patients carrying a colon adenocarcinoma. It has 104 observations on 33 binary qualitative explanatory variables and one response variable y representing the cancer stage according to the to Astler-Coller classification (Astler and Coller, 1954). A microsattelite is a non-coding DNA sequence.

Format

A data frame with 104 observations on the following 34 variables.

y the response: a binary vector (Astler-Coller score).

D2S138 a binary vector that indicates whether this microsatellite is altered or not.

D18S61 a binary vector that indicates whether this microsatellite is altered or not.

D16S422 a binary vector that indicates whether this microsatellite is altered or not.

D17S794 a binary vector that indicates whether this microsatellite is altered or not.

D6S264 a binary vector that indicates whether this microsatellite is altered or not.

D14S65 a binary vector that indicates whether this microsatellite is altered or not.

D18S53 a binary vector that indicates whether this microsatellite is altered or not.

D17S790 a binary vector that indicates whether this microsatellite is altered or not.

D1S225 a binary vector that indicates whether this microsatellite is altered or not.

D3S1282 a binary vector that indicates whether this microsatellite is altered or not.

D9S179 a binary vector that indicates whether this microsatellite is altered or not.

D5S430 a binary vector that indicates whether this microsatellite is altered or not.

D8S283 a binary vector that indicates whether this microsatellite is altered or not.

D11S916 a binary vector that indicates whether this microsatellite is altered or not.

D2S159 a binary vector that indicates whether this microsatellite is altered or not.

D16S408 a binary vector that indicates whether this microsatellite is altered or not.

D5S346 a binary vector that indicates whether this microsatellite is altered or not.

D10S191 a binary vector that indicates whether this microsatellite is altered or not.

D13S173 a binary vector that indicates whether this microsatellite is altered or not.

D6S275 a binary vector that indicates whether this microsatellite is altered or not.

D15S127 a binary vector that indicates whether this microsatellite is altered or not.

D1S305 a binary vector that indicates whether this microsatellite is altered or not.

D4S394 a binary vector that indicates whether this microsatellite is altered or not.

D20S107 a binary vector that indicates whether this microsatellite is altered or not.

D1S197 a binary vector that indicates whether this microsatellite is altered or not.

D1S207 a binary vector that indicates whether this microsatellite is altered or not.

D10S192 a binary vector that indicates whether this microsatellite is altered or not.

D3S1283 a binary vector that indicates whether this microsatellite is altered or not.

D4S414 a binary vector that indicates whether this microsatellite is altered or not.

D8S264 a binary vector that indicates whether this microsatellite is altered or not.

D22S928 a binary vector that indicates whether this microsatellite is altered or not.

TP53 a binary vector that indicates whether this microsatellite is altered or not.

D9S171 a binary vector that indicates whether this microsatellite is altered or not.

Source

Weber *et al.* (2007). Allelotyping analyzes of synchronous primary and metastasis CIN colon cancers identified different subtypes. *Int J Cancer*, 120(3), pages 524-32.

References

Nicolas Meyer, Myriam Maumy-Bertrand et Frédéric Bertrand (2010). Comparing the linear and the logistic PLS regression with qualitative predictors: application to allelotyping data. *Journal de la Société Française de Statistique*, 151(2), pages 1-18.

Examples

```
data(aze_compl)
str(aze_compl)
```

bootpls

Non-parametric Bootstrap for PLS models

Description

Provides a wrapper for the bootstrap function boot from the boot R package. Implements non-parametric bootstraps for PLS Regression models by either (Y,X) or (Y,T) resampling.

Usage

```
bootpls(
  object,
  typeboot = "plsmodel",
  R = 250,
  statistic = NULL,
  sim = "ordinary",
```

```
stype = "i",
stabvalue = 1e+06,
verbose = TRUE,
...
)
```

Arguments

object An object of class plsRmodel to bootstrap

typeboot The type of bootstrap. Either (Y,X) boostrap (typeboot="plsmodel") or (Y,T)

bootstrap (typeboot="fmodel_np"). Defaults to (Y,X) resampling.

R The number of bootstrap replicates. Usually this will be a single positive integer.

For importance resampling, some resamples may use one set of weights and others use a different set of weights. In this case R would be a vector of integers where each component gives the number of resamples from each of the rows of

weights.

statistic A function which when applied to data returns a vector containing the statistic(s)

of interest. statistic must take at least two arguments. The first argument passed will always be the original data. The second will be a vector of indices, frequencies or weights which define the bootstrap sample. Further, if predictions are required, then a third argument is required which would be a vector of the random indices used to generate the bootstrap predictions. Any further

arguments can be passed to statistic through the . . . argument.

sim A character string indicating the type of simulation required. Possible values are

"ordinary" (the default), "balanced", "permutation", or "antithetic".

stype A character string indicating what the second argument of statistic repre-

sents. Possible values of stype are "i" (indices - the default), "f" (frequencies),

or "w" (weights).

stabvalue A value to hard threshold bootstrap estimates computed from atypical resam-

plings. Especially useful for Generalized Linear Models.

verbose should info messages be displayed?

... Other named arguments for statistic which are passed unchanged each time it

is called. Any such arguments to statistic should follow the arguments which statistic is required to have for the simulation. Beware of partial matching to

arguments of boot listed above.

Details

More details on bootstrap techniques are available in the help of the boot function.

Value

An object of class "boot". See the Value part of the help of the function boot.

Author(s)

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

References

A. Lazraq, R. Cleroux, and J.-P. Gauchi. (2003). Selecting both latent and explanatory variables in the PLS1 regression model. *Chemometrics and Intelligent Laboratory Systems*, 66(2):117-126. P. Bastien, V. Esposito-Vinzi, and M. Tenenhaus. (2005). PLS generalised linear regression. *Computational Statistics & Data Analysis*, 48(1):17-46.

A. C. Davison and D. V. Hinkley. (1997). *Bootstrap Methods and Their Applications*. Cambridge University Press, Cambridge.

See Also

boot

```
data(Cornell)
XCornell<-Cornell[,1:7]</pre>
yCornell<-Cornell[,8]
# Lazraq-Cleroux PLS ordinary bootstrap
set.seed(250)
modpls <- plsR(yCornell, XCornell, 3)</pre>
#(Y,X) resampling
Cornell.bootYX <- bootpls(modpls, R=250, verbose=FALSE)</pre>
#(Y,T) resampling
Cornell.bootYT <- bootpls(modpls, typeboot="fmodel_np", R=250, verbose=FALSE)</pre>
# Using the boxplots.bootpls function
boxplots.bootpls(Cornell.bootYX,indices=2:8)
# Confidence intervals plotting
confints.bootpls(Cornell.bootYX,indices=2:8)
plots.confints.bootpls(confints.bootpls(Cornell.bootYX,indices=2:8))
# Graph similar to the one of Bastien et al. in CSDA 2005
boxplot(as.vector(Cornell.bootYX$t[,-1])~factor(rep(1:7,rep(250,7))),
main="Bootstrap distributions of standardised bj (j = 1, ..., 7).")
points(c(1:7),Cornell.bootYX$t0[-1],col="red",pch=19)
library(boot)
boot.ci(Cornell.bootYX, conf = c(0.90,0.95), type = c("norm","basic","perc","bca"), index=2)
plot(Cornell.bootYX,index=2)
jack.after.boot(Cornell.bootYX, index=2, useJ=TRUE, nt=3)
```

```
plot(Cornell.bootYX,index=2,jack=TRUE)
car::dataEllipse(Cornell.bootYX$t[,2], Cornell.bootYX$t[,3], cex=.3,
levels=c(.5, .95, .99), robust=TRUE)
rm(Cornell.bootYX)
# PLS balanced bootstrap
set.seed(225)
Cornell.bootYX <- bootpls(modpls, sim="balanced", R=250, verbose=FALSE)</pre>
boot.array(Cornell.bootYX, indices=TRUE)
# Using the boxplots.bootpls function
boxplots.bootpls(Cornell.bootYX,indices=2:8)
# Confidence intervals plotting
confints.bootpls(Cornell.bootYX,indices=2:8)
plots.confints.bootpls(confints.bootpls(Cornell.bootYX,indices=2:8))
# Graph similar to the one of Bastien et al. in CSDA 2005
boxplot(as.vector(Cornell.bootYX$t[,-1])~factor(rep(1:7,rep(250,7))),
main="Bootstrap distributions of standardised bj (j = 1, ..., 7).")
points(c(1:7),Cornell.bootYX$t0[-1],col="red",pch=19)
library(boot)
boot.ci(Cornell.bootYX, conf = c(0.90,0.95), type = c("norm","basic","perc","bca"),
index=2, verbose=FALSE)
plot(Cornell.bootYX,index=2)
jack.after.boot(Cornell.bootYX, index=2, useJ=TRUE, nt=3)
plot(Cornell.bootYX,index=2,jack=TRUE)
rm(Cornell.bootYX)
# PLS permutation bootstrap
set.seed(500)
Cornell.bootYX <- bootpls(modpls, sim="permutation", R=1000, verbose=FALSE)</pre>
boot.array(Cornell.bootYX, indices=TRUE)
# Graph of bootstrap distributions
boxplot(as.vector(Cornell.bootYX$t[,-1])~factor(rep(1:7,rep(1000,7))),
main="Bootstrap distributions of standardised bj (j = 1, ..., 7).")
points(c(1:7),Cornell.bootYX$t0[-1],col="red",pch=19)
# Using the boxplots.bootpls function
boxplots.bootpls(Cornell.bootYX,indices=2:8)
library(boot)
plot(Cornell.bootYX,index=2)
qqnorm(Cornell.bootYX$t[,2],ylim=c(-1,1))
abline(h=Cornell.bootYX$t0[2],lty=2)
```

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```
(sum(abs(Cornell.bootYX$t[,2])>=abs(Cornell.bootYX$t0[2]))+1)/(length(Cornell.bootYX$t[,2])+1)
rm(Cornell.bootYX)
```

bootplsglm

Non-parametric Bootstrap for PLS generalized linear models

Description

Provides a wrapper for the bootstrap function boot from the boot R package. Implements non-parametric bootstraps for PLS Generalized Linear Regression models by either (Y,X) or (Y,T) resampling.

Usage

```
bootplsglm(
  object,
  typeboot = "fmodel_np",
  R = 250,
  statistic = NULL,
  sim = "ordinary",
  stype = "i",
  stabvalue = 1e+06,
  verbose = TRUE,
  ...
)
```

Arguments

R

object An object of class plsRglmmodel to bootstrap

typeboot The type of bootstrap. Either (Y,X) boostrap (typeboot="plsmodel") or (Y,T)

bootstrap (typeboot="fmodel_np"). Defaults to (Y,T) resampling.

bootstrap (typeboot = fillode1_np). Defaults to (1,1) resampting.

The number of bootstrap replicates. Usually this will be a single positive integer. For importance resampling, some resamples may use one set of weights and others use a different set of weights. In this case R would be a vector of integers where each component gives the number of resamples from each of the rows of

weights.

statistic A function which when applied to data returns a vector containing the statistic(s) of interest. statistic must take at least two arguments. The first argument

passed will always be the original data. The second will be a vector of indices, frequencies or weights which define the bootstrap sample. Further, if predictions are required, then a third argument is required which would be a vector of the random indices used to generate the bootstrap predictions. Any further

arguments can be passed to statistic through the . . . argument.

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sim A character string indicating the type of simulation required. Possible values are "ordinary" (the default), "balanced", "permutation", or "antithetic". A character string indicating what the second argument of statistic represtype sents. Possible values of stype are "i" (indices - the default), "f" (frequencies), or "w" (weights). stabvalue A value to hard threshold bootstrap estimates computed from atypical resamplings. Especially useful for Generalized Linear Models. verbose should info messages be displayed? Other named arguments for statistic which are passed unchanged each time it is called. Any such arguments to statistic should follow the arguments which statistic is required to have for the simulation. Beware of partial matching to arguments of boot listed above.

Details

More details on bootstrap techniques are available in the help of the boot function.

Value

An object of class "boot". See the Value part of the help of the function boot.

Author(s)

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

References

A. Lazraq, R. Cleroux, and J.-P. Gauchi. (2003). Selecting both latent and explanatory variables in the PLS1 regression model. *Chemometrics and Intelligent Laboratory Systems*, 66(2):117-126. P. Bastien, V. Esposito-Vinzi, and M. Tenenhaus. (2005). PLS generalised linear regression. *Computational Statistics & Data Analysis*, 48(1):17-46.

A. C. Davison and D. V. Hinkley. (1997). *Bootstrap Methods and Their Applications*. Cambridge University Press, Cambridge.

See Also

boot

```
#Imputed aze dataset
data(aze_compl)
Xaze_compl<-aze_compl[,2:34]
yaze_compl<-aze_compl$y
dataset <- cbind(y=yaze_compl,Xaze_compl)</pre>
```

16 bootplsglm

```
modplsglm <- plsRglm(y~.,data=dataset,3,modele="pls-glm-logistic")</pre>
library(boot)
# Bastien (Y,T) PLS bootstrap
aze_compl.bootYT <- bootplsglm(modplsglm, R=250, verbose=FALSE)</pre>
boxplots.bootpls(aze_compl.bootYT)
confints.bootpls(aze_compl.bootYT)
plots.confints.bootpls(confints.bootpls(aze_compl.bootYT))
# (Y,X) PLS bootstrap
aze_compl.bootYX <- bootplsglm(modplsglm, R=250, verbose=FALSE,</pre>
typeboot = "plsmodel")
boxplots.bootpls(aze_compl.bootYX)
confints.bootpls(aze_compl.bootYX)
plots.confints.bootpls(confints.bootpls(aze_compl.bootYX))
# (Y,X) PLS bootstrap raw coefficients
aze_compl.bootYX.raw <- bootplsglm(modplsglm, R=250, verbose=FALSE,</pre>
typeboot = "plsmodel", statistic=coefs.plsRglm.raw)
boxplots.bootpls(aze_compl.bootYX.raw)
confints.bootpls(aze_compl.bootYX.raw)
plots.confints.bootpls(confints.bootpls(aze_compl.bootYX.raw))
plot(aze_compl.bootYT,index=2)
jack.after.boot(aze_compl.bootYT, index=2, useJ=TRUE, nt=3)
plot(aze_compl.bootYT, index=2,jack=TRUE)
aze_compl.tilt.boot <- tilt.bootplsglm(modplsglm, statistic=coefs.plsRglm,</pre>
R=c(499, 100, 100), alpha=c(0.025, 0.975), sim="ordinary", stype="i", index=1)
# PLS bootstrap balanced
aze_compl.bootYT <- bootplsglm(modplsglm, sim="balanced", R=250, verbose=FALSE)</pre>
boxplots.bootpls(aze_compl.bootYT)
confints.bootpls(aze_compl.bootYT)
plots.confints.bootpls(confints.bootpls(aze_compl.bootYT))
plot(aze_compl.bootYT)
jack.after.boot(aze_compl.bootYT, index=1, useJ=TRUE, nt=3)
plot(aze_compl.bootYT, jack=TRUE)
aze_compl.tilt.boot <- tilt.bootplsglm(modplsglm, statistic=coefs.plsR,</pre>
R=c(499, 100, 100), alpha=c(0.025, 0.975), sim="balanced", stype="i", index=1)
# PLS permutation bootstrap
aze_compl.bootYT <- bootplsglm(modplsglm, sim="permutation", R=250, verbose=FALSE)</pre>
boxplots.bootpls(aze_compl.bootYT)
plot(aze_compl.bootYT)
#Original aze dataset with missing values
data(aze)
```

bordeaux 17

```
Xaze<-aze[,2:34]
yaze<-aze$y
library(boot)
modplsglm2 <- plsRglm(yaze, Xaze, 3, modele="pls-glm-logistic")</pre>
aze.bootYT <- bootplsglm(modplsglm2, R=250, verbose=FALSE)</pre>
boxplots.bootpls(aze.bootYT)
confints.bootpls(aze.bootYT)
plots.confints.bootpls(confints.bootpls(aze.bootYT))
#Ordinal logistic regression
data(bordeaux)
Xbordeaux<-bordeaux[,1:4]
ybordeaux<-factor(bordeaux$Quality,ordered=TRUE)</pre>
dataset <- cbind(y=ybordeaux,Xbordeaux)</pre>
options(contrasts = c("contr.treatment", "contr.poly"))
modplsglm3 <- plsRglm(ybordeaux, Xbordeaux, 1, modele="pls-glm-polr")</pre>
bordeaux.bootYT<- bootplsglm(modplsglm3, sim="permutation", R=250, verbose=FALSE)
boxplots.bootpls(bordeaux.bootYT)
boxplots.bootpls(bordeaux.bootYT,ranget0=TRUE)
bordeaux.bootYT2<- bootplsglm(modplsglm3, sim="permutation", R=250,</pre>
strata=unclass(ybordeaux), verbose=FALSE)
boxplots.bootpls(bordeaux.bootYT2,ranget0=TRUE)
if(require(chemometrics)){
data(hyptis)
hyptis
yhyptis <- factor(hyptis$Group,ordered=TRUE)</pre>
Xhyptis <- as.data.frame(hyptis[,c(1:6)])</pre>
dataset <- cbind(y=yhyptis, Xhyptis)</pre>
options(contrasts = c("contr.treatment", "contr.poly"))
modplsglm4 <- plsRglm(yhyptis, Xhyptis, 3, modele="pls-glm-polr")</pre>
hyptis.bootYT3<- bootplsglm(modplsglm4, sim="permutation", R=250, verbose=FALSE)
rownames(hyptis.bootYT3$t0)<-c("Sabi\nnene","Pin\nene",</pre>
"Cine\nole", "Terpi\nnene", "Fenc\nhone", "Terpi\nnolene")
boxplots.bootpls(hyptis.bootYT3)
boxplots.bootpls(hyptis.bootYT3,xaxisticks=FALSE)
boxplots.bootpls(hyptis.bootYT3,ranget0=TRUE)
boxplots.bootpls(hyptis.bootYT3,ranget0=TRUE,xaxisticks=FALSE)
}
```

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Description

Quality of Bordeaux wines (Quality) and four potentially predictive variables (Temperature, Sunshine, Heat and Rain).

Format

A data frame with 34 observations on the following 5 variables.

Temperature a numeric vector

Sunshine a numeric vector

Heat a numeric vector

Rain a numeric vector

Quality an ordered factor with levels 1 < 2 < 3

Source

P. Bastien, V. Esposito-Vinzi, and M. Tenenhaus. (2005). PLS generalised linear regression. *Computational Statistics & Data Analysis*, 48(1):17-46.

References

M. Tenenhaus. (2005). La regression logistique PLS. In J.-J. Droesbeke, M. Lejeune, and G. Saporta, editors, Modeles statistiques pour données qualitatives. Editions Technip, Paris.

Examples

data(bordeaux)
str(bordeaux)

bordeauxNA

Quality of wine dataset

Description

Quality of Bordeaux wines (Quality) and four potentially predictive variables (Temperature, Sunshine, Heat and Rain).

Format

A data frame with 34 observations on the following 5 variables.

Temperature a numeric vector

Sunshine a numeric vector

Heat a numeric vector

Rain a numeric vector

Quality an ordered factor with levels 1 < 2 < 3

boxplots.bootpls 19

Details

The value of x1 for the first observation was removed from the matrix of predictors on purpose.

The bordeauxNA is a dataset with a missing value for testing purpose.

Source

P. Bastien, V. Esposito-Vinzi, and M. Tenenhaus. (2005). PLS generalised linear regression. *Computational Statistics & Data Analysis*, 48(1):17-46.

References

M. Tenenhaus. (2005). La regression logistique PLS. In J.-J. Droesbeke, M. Lejeune, and G. Saporta, editors, Modeles statistiques pour données qualitatives. Editions Technip, Paris.

Examples

```
data(bordeauxNA)
str(bordeauxNA)
```

boxplots.bootpls

Boxplot bootstrap distributions

Description

Boxplots for bootstrap distributions.

Usage

```
boxplots.bootpls(
  bootobject,
  indices = NULL,
  prednames = TRUE,
  articlestyle = TRUE,
  xaxisticks = TRUE,
  ranget0 = FALSE,
  las = par("las"),
  mar,
  mgp,
  ...
)
```

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Arguments

bootobject a object of class "boot"

indices vector of indices of the variables to plot. Defaults to NULL: all the predictors will

be used.

prednames do the original names of the predictors shall be plotted? Defaults to TRUE: the

names are plotted.

articlestyle do the extra blank zones of the margin shall be removed from the plot? Defaults

to TRUE: the margins are removed.

xaxisticks do ticks for the x axis shall be plotted? Defaults to TRUE: the ticks are plotted.

ranget0 does the vertival range of the plot shall be computed to include the initial es-

timates of the coefficients? Defaults to FALSE: the vertical range is calculated only using the bootstrapped values of the statistics. Especially using for permu-

tation bootstrap.

las numeric in 0,1,2,3; the style of axis labels. 0: always parallel to the axis [de-

fault], 1: always horizontal, 2: always perpendicular to the axis, 3: always

vertical.

mar A numerical vector of the form c(bottom, left, top, right) which gives the

number of lines of margin to be specified on the four sides of the plot. The

default is c(5, 4, 4, 2) + 0.1.

mgp The margin line (in mex units) for the axis title, axis labels and axis line. Note

that mgp[1] affects title whereas mgp[2:3] affect axis. The default is c(3, 1,

0).

... further options to pass to the boxplot function.

Value

NULL

Author(s)

Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/

See Also

bootpls

```
data(Cornell)
XCornell<-Cornell[,1:7]
yCornell<-Cornell[,8]

# Lazraq-Cleroux PLS ordinary bootstrap
set.seed(250)</pre>
```

coef.plsRgImmodel 21

```
modpls <- plsR(yCornell,XCornell,3)
Cornell.bootYX <- bootpls(modpls, R=250)

# Graph similar to the one of Bastien et al. in CSDA 2005
boxplots.bootpls(Cornell.bootYX,indices=2:8)

data(aze_compl)
modplsglm<-plsRglm(y~.,data=aze_compl,3,modele="pls-glm-logistic")
aze_compl.boot3 <- bootplsglm(modplsglm, R=250, verbose=FALSE)
boxplots.bootpls(aze_compl.boot3)
boxplots.bootpls(aze_compl.boot3,las=3,mar=c(5,2,1,1))
boxplots.bootpls(aze_compl.boot3,indices=c(2,4,6),prednames=FALSE)</pre>
```

coef.plsRglmmodel

coef method for plsR models

Description

This function provides a coef method for the class "plsRglmmodel"

Usage

```
## S3 method for class 'plsRglmmodel'
coef(object, type = c("scaled", "original"), ...)
```

Arguments

object an object of the class "plsRglmmodel"

type if scaled, the coefficients of the predictors are given for the scaled predictors,

if original the coefficients are to be used with the predictors on their original

scale.

... not used

Value

An object of class coef.plsRglmmodel.

CoeffC Coefficients of the components.

Std.Coeffs Coefficients of the scaled predictors in the regression function.

Coeffs Coefficients of the untransformed predictors (on their original scale).

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Author(s)

```
Frédéric Bertrand

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https://fbertran.github.io/homepage/
```

See Also

coef

Examples

```
data(Cornell)
XCornell<-Cornell[,1:7]
yCornell<-Cornell[,8]
modpls <- plsRglm(yCornell,XCornell,3,modele="pls-glm-family",family=gaussian())
class(modpls)
coef(modpls)
coef(modpls,type="scaled")
rm(list=c("XCornell","yCornell","modpls"))</pre>
```

coef.plsRmodel

coef method for plsR models

Description

This function provides a coef method for the class "plsRmodel"

Usage

```
## S3 method for class 'plsRmodel'
coef(object, type = c("scaled", "original"), ...)
```

Arguments

object an object of the class "plsRmodel"

type if scaled, the coefficients of the predictors are given for the scaled predictors,

if original the coefficients are to be used with the predictors on their original

scale.

... not used

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Value

An object of class coef.plsRmodel.

CoeffC Coefficients of the components.

Std.Coeffs Coefficients of the scaled predictors.

Coeffs Coefficients of the untransformed predictors (on their original scale).

Author(s)

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

See Also

coef

Examples

```
data(Cornell)
XCornell<-Cornell[,1:7]
yCornell<-Cornell[,8]
modpls <- plsRglm(yCornell, XCornell, 3, modele="pls")
class(modpls)
coef(modpls)
coef(modpls, type="scaled")
rm(list=c("XCornell", "yCornell", "modpls"))</pre>
```

coefs.plsR

Coefficients for bootstrap computations of PLSR models

Description

A function passed to boot to perform bootstrap.

Usage

```
coefs.plsR(dataset, ind, nt, modele, maxcoefvalues, ifbootfail, verbose)
```

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Arguments

dataset dataset to resample ind indices for resampling

nt number of components to use modele type of modele to use, see plsR

maxcoefvalues maximum values allowed for the estimates of the coefficients to discard those

coming from singular bootstrap samples

ifbootfail value to return if the estimation fails on a bootstrap sample

verbose should info messages be displayed?

Value

estimates on a bootstrap sample or ifbootfail value if the bootstrap computation fails.

Author(s)

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

See Also

See also bootpls.

Examples

```
data(Cornell)
XCornell<-Cornell[,1:7]
yCornell<-Cornell[,8]

# Lazraq-Cleroux PLS (Y,X) bootstrap
# statistic=coefs.plsR is the default for (Y,X) resampling of PLSR models.
set.seed(250)
modpls <- plsR(yCornell,XCornell,1)
Cornell.bootYX <- bootpls(modpls, R=250, statistic=coefs.plsR, verbose=FALSE)</pre>
```

coefs.plsR.raw

Raw coefficients for bootstrap computations of PLSR models

Description

A function passed to boot to perform bootstrap.

coefs.plsR.raw 25

Usage

```
coefs.plsR.raw(dataset, ind, nt, modele, maxcoefvalues, ifbootfail, verbose)
```

Arguments

dataset dataset to resample ind indices for resampling

nt number of components to use modele type of modele to use, see plsR

maxcoefvalues maximum values allowed for the estimates of the coefficients to discard those

coming from singular bootstrap samples

ifbootfail value to return if the estimation fails on a bootstrap sample

verbose should info messages be displayed?

Value

estimates on a bootstrap sample or ifbootfail value if the bootstrap computation fails.

Author(s)

```
Frédéric Bertrand

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https://fbertran.github.io/homepage/
```

See Also

See also bootpls.

```
data(Cornell)
XCornell<-Cornell[,1:7]
yCornell<-Cornell[,8]

# Lazraq-Cleroux PLS (Y,X) bootstrap
set.seed(250)
modpls <- coefs.plsR.raw(Cornell[,-8],1:nrow(Cornell),nt=3,
maxcoefvalues=1e5,ifbootfail=rep(0,3),verbose=FALSE)</pre>
```

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coefs.plsRglm

Coefficients for bootstrap computations of PLSGLR models

Description

A function passed to boot to perform bootstrap.

Usage

```
coefs.plsRglm(
  dataset,
  ind,
  nt,
  modele,
  family = NULL,
  maxcoefvalues,
  ifbootfail,
  verbose
)
```

Arguments

dataset dataset to resample ind indices for resampling

nt number of components to use
modele type of modele to use, see plsRglm
family glm family to use, see plsRglm

maxcoefvalues maximum values allowed for the estimates of the coefficients to discard those

coming from singular bootstrap samples

ifbootfail value to return if the estimation fails on a bootstrap sample

verbose should info messages be displayed?

Value

estimates on a bootstrap sample or ifbootfail value if the bootstrap computation fails.

Author(s)

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

See Also

See also bootplsglm.

coefs.plsRglm.raw 27

Examples

```
data(Cornell)
# (Y,X) bootstrap of a PLSGLR model
# statistic=coefs.plsRglm is the default for (Y,X) bootstrap of a PLSGLR models.
set.seed(250)
modplsglm <- plsRglm(Y~.,data=Cornell,1,modele="pls-glm-family",family=gaussian)
Cornell.bootYX <- bootplsglm(modplsglm, R=250, typeboot="plsmodel",
statistic=coefs.plsRglm, verbose=FALSE)</pre>
```

coefs.plsRglm.raw

Raw coefficients for bootstrap computations of PLSGLR models

Description

A function passed to boot to perform bootstrap.

Usage

```
coefs.plsRglm.raw(
  dataset,
  ind,
  nt,
  modele,
  family = NULL,
  maxcoefvalues,
  ifbootfail,
  verbose
)
```

Arguments

dataset dataset to resample ind indices for resampling

nt number of components to use
modele type of modele to use, see plsRglm
family glm family to use, see plsRglm

maxcoefvalues maximum values allowed for the estimates of the coefficients to discard those

coming from singular bootstrap samples

ifbootfail value to return if the estimation fails on a bootstrap sample

verbose should info messages be displayed?

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Value

estimates on a bootstrap sample or ifbootfail value if the bootstrap computation fails.

Author(s)

```
Frédéric Bertrand

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https://fbertran.github.io/homepage/
```

See Also

See also bootplsglm.

Examples

```
data(Cornell)
# (Y,X) bootstrap of a PLSGLR model
set.seed(250)
modplsglm <- coefs.plsRglm.raw(Cornell[,-8],1:nrow(Cornell),nt=3,
modele="pls-glm-family",family=gaussian,maxcoefvalues=1e5,
ifbootfail=rep(0,3),verbose=FALSE)</pre>
```

coefs.plsRglmnp

Coefficients for bootstrap computations of PLSGLR models

Description

A function passed to boot to perform bootstrap.

Usage

```
coefs.plsRglmnp(
  dataRepYtt,
  ind,
  nt,
  modele,
  family = NULL,
  maxcoefvalues,
  wwetoile,
  ifbootfail
)
```

coefs.plsRglmnp 29

Arguments

dataRepYtt components' coordinates to bootstrap

ind indices for resampling

nt number of components to use

modele type of modele to use, see plsRglm

family glm family to use, see plsRglm

maxcoefvalues maximum values allowed for the estimates of the coefficients to discard those

coming from singular bootstrap samples

wwetoile values of the Wstar matrix in the original fit

ifbootfail value to return if the estimation fails on a bootstrap sample

Value

estimates on a bootstrap sample or ifbootfail value if the bootstrap computation fails.

Note

```
~~some notes~~
```

Author(s)

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

See Also

See also bootplsglm

```
data(Cornell)
# (Y,X) bootstrap of a PLSGLR model
# statistic=coefs.plsRglm is the default for (Y,X) bootstrap of a PLSGLR models.
set.seed(250)
modplsglm <- plsRglm(Y~.,data=Cornell,1,modele="pls-glm-family",family=gaussian)
Cornell.bootYT <- bootplsglm(modplsglm, R=250, statistic=coefs.plsRglmnp, verbose=FALSE)</pre>
```

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coefs.plsRnp	Coefficients for bootstrap computation	ons of PLSR models
coci o.pioinip	eeejjieteitis joi oooisii ap eeinpiiteiti	nis of 1 Bort models

Description

A function passed to boot to perform bootstrap.

Usage

```
coefs.plsRnp(dataRepYtt, ind, nt, modele, maxcoefvalues, wwetoile, ifbootfail)
```

Arguments

dataRepYtt components' coordinates to bootstrap

ind indices for resampling

nt number of components to use

modele type of modele to use, see plsRglm

maxcoefvalues maximum values allowed for the estimates of the coefficients to discard those

coming from singular bootstrap samples

wwetoile values of the Wstar matrix in the original fit

ifbootfail value to return if the estimation fails on a bootstrap sample

Value

estimates on a bootstrap sample or ifbootfail value if the bootstrap computation fails.

Author(s)

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

See Also

See also bootpls

```
data(Cornell)
XCornell<-Cornell[,1:7]
yCornell<-Cornell[,8]

# Lazraq-Cleroux PLS (Y,X) bootstrap
# statistic=coefs.plsR is the default for (Y,X) resampling of PLSR models.
set.seed(250)
modpls <- plsR(yCornell,XCornell,1)</pre>
```

confints.bootpls 31

```
Cornell.bootYT <- bootpls(modpls, R=250, typeboot="fmodel_np",
statistic=coefs.plsRnp, verbose=FALSE)</pre>
```

confints.bootpls

Bootstrap confidence intervals

Description

This function is a wrapper for boot.ci to derive bootstrap-based confidence intervals from a "boot" object.

Usage

```
confints.bootpls(bootobject, indices = NULL, typeBCa = TRUE)
```

Arguments

bootobject an object of class "boot"

indices the indices of the predictor for which CIs should be calculated. Defaults to NULL:

all the predictors will be used.

typeBCa shall BCa bootstrap based CI derived? Defaults to TRUE. This is a safety op-

tion since sometimes computing BCa bootstrap based CI fails whereas the other

types of CI can still be derived.

Value

Matrix with the limits of bootstrap based CI for all (defaults) or only the selected predictors (indices option). The limits are given in that order: Normal Lower then Upper Limit, Basic Lower then Upper Limit, Percentile Lower then Upper Limit, BCa Lower then Upper Limit.

Author(s)

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

See Also

See also bootpls and bootplsglm.

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Examples

```
data(Cornell)
#Lazraq-Cleroux PLS (Y,X) bootstrap
set.seed(250)
modpls <- plsR(Y~.,data=Cornell,3)
Cornell.bootYX <- bootpls(modpls, R=250, verbose=FALSE)
confints.bootpls(Cornell.bootYX,2:8)
confints.bootpls(Cornell.bootYX,2:8,typeBCa=FALSE)</pre>
```

CorMat

Correlation matrix for simulating plsR datasets

Description

A correlation matrix to simulate datasets

Format

A data frame with 17 observations on the following 17 variables.

- y a numeric vector
- x11 a numeric vector
- x12 a numeric vector
- x13 a numeric vector
- x21 a numeric vector
- x22 a numeric vector
- x31 a numeric vector
- x32 a numeric vector
- x33 a numeric vector
- x34 a numeric vector
- x41 a numeric vector
- x42 a numeric vector
- **x51** a numeric vector
- x61 a numeric vector
- x62 a numeric vector
- x63 a numeric vector
- x64 a numeric vector

Cornell 33

Source

Handmade.

References

Nicolas Meyer, Myriam Maumy-Bertrand et Frédéric Bertrand (2010). Comparing the linear and the logistic PLS regression with qualitative predictors: application to allelotyping data. *Journal de la Societe Française de Statistique*, 151(2), pages 1-18. http://publications-sfds.math.cnrs.fr/index.php/J-SFdS/article/view/47

Examples

```
data(CorMat)
str(CorMat)
```

Cornell

Cornell dataset

Description

The famous Cornell dataset. A mixture experiment on X1, X2, X3, X4, X5, X6 and X7 to analyse octane degree (Y) in gazoline.

Format

A data frame with 12 observations on the following 8 variables.

X1 a numeric vector

X2 a numeric vector

X3 a numeric vector

X4 a numeric vector

X5 a numeric vector

X6 a numeric vector

X7 a numeric vector

Y response value: a numeric vector

Source

M. Tenenhaus. (1998). La regression PLS, Theorie et pratique. Editions Technip, Paris.

References

N. Kettaneh-Wold. Analysis of mixture data with partial least squares. (1992). *Chemometrics and Intelligent Laboratory Systems*, 14(1):57-69.

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Examples

```
data(Cornell)
str(Cornell)
```

cv.plsR

Partial least squares regression models with k-fold cross-validation

Description

This function implements k-fold cross-validation on complete or incomplete datasets for partial least squares regression models

Usage

```
cv.plsR(object, ...)
## Default S3 method:
cv.plsRmodel(object,dataX,nt=2,limQ2set=.0975,modele="pls",
K=5, NK=1, grouplist=NULL, random=TRUE, scaleX=TRUE,
scaleY=NULL, keepcoeffs=FALSE, keepfolds=FALSE, keepdataY=TRUE,
keepMclassed=FALSE, tol_Xi=10^(-12), weights, verbose=TRUE,...)
## S3 method for class 'formula'
cv.plsRmodel(object,data=NULL,nt=2,limQ2set=.0975,modele="pls",
K=5, NK=1, grouplist=NULL, random=TRUE, scaleX=TRUE,
scaleY=NULL, keepcoeffs=FALSE, keepfolds=FALSE, keepdataY=TRUE,
keepMclassed=FALSE, tol_Xi=10^(-12), weights,subset,contrasts=NULL, verbose=TRUE,...)
PLS_lm_kfoldcv(dataY, dataX, nt = 2, limQ2set = 0.0975, modele = "pls",
K = 5, NK = 1, grouplist = NULL, random = TRUE, scaleX = TRUE,
scaleY = NULL, keepcoeffs = FALSE, keepfolds = FALSE, keepdataY = TRUE,
keepMclassed=FALSE, tol_Xi = 10^(-12), weights, verbose=TRUE)
PLS_lm_kfoldcv_formula(formula,data=NULL,nt=2,limQ2set=.0975,modele="pls",
K=5, NK=1, grouplist=NULL, random=TRUE, scaleX=TRUE,
scaleY=NULL, keepcoeffs=FALSE, keepfolds=FALSE, keepdataY=TRUE,
keepMclassed=FALSE, tol_Xi=10^(-12), weights,subset,contrasts=NULL,verbose=TRUE)
```

Arguments

object	response (training) dataset or an object of class "formula" (or one that can be coerced to that class): a symbolic description of the model to be fitted. The details of model specification are given under 'Details'.
dataY	response (training) dataset
dataX	predictor(s) (training) dataset
formula	an object of class "formula" (or one that can be coerced to that class): a symbolic description of the model to be fitted. The details of model specification are given under 'Details'.

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data an optional data frame, list or environment (or object coercible by as.data.frame

to a data frame) containing the variables in the model. If not found in data, the variables are taken from environment (formula), typically the environment

from which plsRglm is called.

nt number of components to be extracted

limQ2set limit value for the Q2

modele name of the PLS model to be fitted, only ("pls" available for this fonction.

K number of groups. Defaults to 5.

NK number of times the group division is made

grouplist to specify the members of the K groups

random should the K groups be made randomly. Defaults to TRUE

scaleX scale the predictor(s): must be set to TRUE for modele="pls" and should be

for glms pls.

scaleY scale the response: Yes/No. Ignored since non always possible for glm re-

sponses.

keepcoeffs shall the coefficients for each model be returned

keepfolds shall the groups' composition be returned

keepdataY shall the observed value of the response for each one of the predicted value be

returned

keepMclassed shall the number of miss classed be returned

tol_Xi minimal value for Norm2(Xi) and $det(pp' \times pp)$ if there is any missing value in

the dataX. It defaults to 10^{-12}

weights an optional vector of 'prior weights' to be used in the fitting process. Should be

NULL or a numeric vector.

subset an optional vector specifying a subset of observations to be used in the fitting

process.

contrasts an optional list. See the contrasts.arg of model.matrix.default.

verbose should info messages be displayed?

... arguments to pass to cv.plsRmodel.default or to cv.plsRmodel.formula

Details

Predicts 1 group with the K-1 other groups. Leave one out cross validation is thus obtained for K==nrow(dataX).

A typical predictor has the form response ~ terms where response is the (numeric) response vector and terms is a series of terms which specifies a linear predictor for response. A terms specification of the form first + second indicates all the terms in first together with all the terms in second with any duplicates removed.

A specification of the form first:second indicates the set of terms obtained by taking the interactions of all terms in first with all terms in second. The specification first*second indicates the cross of first and second. This is the same as first + second + first:second.

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The terms in the formula will be re-ordered so that main effects come first, followed by the interactions, all second-order, all third-order and so on: to avoid this pass a terms object as the formula.

Non-NULL weights can be used to indicate that different observations have different dispersions (with the values in weights being inversely proportional to the dispersions); or equivalently, when the elements of weights are positive integers w_i, that each response y_i is the mean of w_i unit-weight observations.

Value

An object of class "cv.plsRmodel".

results_kfolds list of NK. Each element of the list sums up the results for a group division:

list of K matrices of size about nrow(dataX)/K * nt with the predicted values for a growing number of components

•••

list of K matrices of size about nrow(dataX)/K * nt with the predicted values for a growing number of components

folds list of NK. Each element of the list sums up the results for a group division:

list of K vectors of length about nrow(dataX) with the numbers of the rows of dataX that were used as a training set

•••

list of K vectors of length about nrow(dataX) with the numbers of the rows of dataX that were used as a training set

dataY_kfolds list of NK. Each element of the list sums up the results for a group division:

list of K matrices of size about nrow(dataX)/K * 1 with the observed values of the response

•••

list of K matrices of size about nrow(dataX)/K * 1 with the observed values of the response

call the call of the function

Note

Work for complete and incomplete datasets.

Author(s)

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https://fbertran.github.io/homepage/

References

Nicolas Meyer, Myriam Maumy-Bertrand et Frederic Bertrand (2010). Comparing the linear and the logistic PLS regression with qualitative predictors: application to allelotyping data. *Journal de la Societe Française de Statistique*, 151(2), pages 1-18. http://publications-sfds.math.cnrs.fr/index.php/J-SFdS/article/view/47

See Also

Summary method summary.cv.plsRmodel. kfolds2coeff, kfolds2Pressind, kfolds2Press, kfolds2Mclassedind, kfolds2Mclassed and kfolds2CVinfos_1m to extract and transform results from k-fold cross-validation.

Examples

```
data(Cornell)
XCornell<-Cornell[,1:7]
yCornell<-Cornell[,8]

#Leave one out CV (K=nrow(Cornell)) one time (NK=1)
bbb <- cv.plsR(object=yCornell,dataX=XCornell,nt=6,K=nrow(Cornell),NK=1)
bbb2 <- cv.plsR(Y~.,data=Cornell,nt=6,K=12,NK=1,verbose=FALSE)
(sum1<-summary(bbb2))

#6-fold CV (K=6) two times (NK=2)
#use random=TRUE to randomly create folds for repeated CV
bbb3 <- cv.plsR(object=yCornell,dataX=XCornell,nt=6,K=6,NK=2)
bbb4 <- cv.plsR(Y~.,data=Cornell,nt=6,K=6,NK=2,verbose=FALSE)
(sum3<-summary(bbb4))

cvtable(sum1)
cvtable(sum3)
rm(list=c("XCornell","yCornell","bbb","bbb2","bbb3","bbb4"))</pre>
```

cv.plsRglm

Partial least squares regression glm models with k-fold cross validation

Description

This function implements k-fold cross-validation on complete or incomplete datasets for partial least squares regression generalized linear models

Usage

```
cv.plsRglm(object, ...)
## Default S3 method:
cv.plsRglmmodel(object,dataX,nt=2,limQ2set=.0975,
modele="pls", family=NULL, K=5, NK=1, grouplist=NULL, random=TRUE,
scaleX=TRUE, scaleY=NULL, keepcoeffs=FALSE, keepfolds=FALSE,
keepdataY=TRUE, keepMclassed=FALSE, tol_Xi=10^(-12), weights, method,
verbose=TRUE,...)
## S3 method for class 'formula'
cv.plsRglmmodel(object,data=NULL,nt=2,limQ2set=.0975,
modele="pls", family=NULL, K=5, NK=1, grouplist=NULL, random=TRUE,
scaleX=TRUE, scaleY=NULL, keepcoeffs=FALSE, keepfolds=FALSE,
```

keepdataY=TRUE, keepMclassed=FALSE, tol_Xi=10^(-12), weights, subset,
start=NULL, etastart, mustart, offset, method, control= list(), contrasts=NULL,
verbose=TRUE,...)
PLS_glm_kfoldcv(dataY, dataX, nt = 2, limQ2set = 0.0975, modele = "pls",
family = NULL, K = 5, NK = 1, grouplist = NULL, random = TRUE,
scaleX = TRUE, scaleY = NULL, keepcoeffs = FALSE, keepfolds = FALSE,
keepdataY = TRUE, keepMclassed=FALSE, tol_Xi = 10^(-12), weights, method,
verbose=TRUE)
PLS_glm_kfoldcv_formula(formula,data=NULL,nt=2,limQ2set=.0975,modele="pls",
family=NULL, K=5, NK=1, grouplist=NULL, random=TRUE,
scaleX=TRUE, scaleY=NULL, keepcoeffs=FALSE, keepfolds=FALSE, keepdataY=TRUE,
keepMclassed=FALSE, tol_Xi=10^(-12), weights, subset, start=NULL, etastart,
mustart,offset,method,control= list(),contrasts=NULL, verbose=TRUE)

Arguments

object response (training) dataset or an object of class "formula" (or one that can be

coerced to that class): a symbolic description of the model to be fitted. The

details of model specification are given under 'Details'.

dataY response (training) dataset dataX predictor(s) (training) dataset

formula an object of class "formula" (or one that can be coerced to that class): a sym-

bolic description of the model to be fitted. The details of model specification are

given under 'Details'.

data an optional data frame, list or environment (or object coercible by as.data.frame

to a data frame) containing the variables in the model. If not found in data, the variables are taken from environment(formula), typically the environment

from which plsRglm is called.

nt number of components to be extracted

limQ2set limit value for the Q2

modele name of the PLS glm model to be fitted ("pls", "pls-glm-Gamma", "pls-glm-gaussian",

"pls-glm-inverse.gaussian", "pls-glm-logistic", "pls-glm-poisson", "pls-glm-polr"). Use "modele=pls-glm-family" to enable the family op-

tion.

family a description of the error distribution and link function to be used in the model.

This can be a character string naming a family function, a family function or the result of a call to a family function. (See family for details of family functions.) To use the family option, please set modele="pls-glm-family". User defined

families can also be defined. See details.

K number of groups. Defaults to 5.

NK number of times the group division is made grouplist to specify the members of the K groups

random should the K groups be made randomly. Defaults to TRUE

scaleX scale the predictor(s): must be set to TRUE for modele="pls" and should be

for glms pls.

scaleY scale the response: Yes/No. Ignored since non always possible for glm re-

sponses.

keepcoeffs shall the coefficients for each model be returned

keepfolds shall the groups' composition be returned

keepdataY shall the observed value of the response for each one of the predicted value be

returned

keepMclassed shall the number of miss classed be returned (unavailable)

tol_Xi minimal value for Norm2(Xi) and $det(pp' \times pp)$ if there is any missing value in

the dataX. It defaults to 10^{-12}

weights an optional vector of 'prior weights' to be used in the fitting process. Should be

NULL or a numeric vector.

subset an optional vector specifying a subset of observations to be used in the fitting

process.

start starting values for the parameters in the linear predictor.

etastart starting values for the linear predictor.
mustart starting values for the vector of means.

offset this can be used to specify an a priori known component to be included in the

linear predictor during fitting. This should be NULL or a numeric vector of length equal to the number of cases. One or more offset terms can be included in the formula instead or as well, and if more than one is specified their sum is used.

See model.offset.

method **for fitting glms with glm (**"pls-glm-Gamma", "pls-glm-gaussian", "pls-glm-inverse.gaussian",

the method to be used in fitting the model. The default method "glm.fit" uses iteratively reweighted least squares (IWLS). User-supplied fitting functions can be supplied either as a function or a character string naming a function, with a function which takes the same arguments as glm.fit. If

"model.frame", the model frame is returned.

pls-glm-polr logistic, probit, complementary log-log or cauchit (correspond-

ing to a Cauchy latent variable).

control a list of parameters for controlling the fitting process. For glm. fit this is passed

to glm.control.

contrasts an optional list. See the contrasts.arg of model.matrix.default.

verbose should info messages be displayed?

... arguments to pass to cv.plsRglmmodel.default or to cv.plsRglmmodel.formula

Details

Predicts 1 group with the K-1 other groups. Leave one out cross validation is thus obtained for K==nrow(dataX).

There are seven different predefined models with predefined link functions available:

"pls" ordinary pls models

"pls-glm-Gamma" glm gaussian with inverse link pls models

```
"pls-glm-gaussian" glm gaussian with identity link pls models
```

"pls-glm-inverse-gamma" glm binomial with square inverse link pls models

"pls-glm-logistic" glm binomial with logit link pls models

"pls-glm-poisson" glm poisson with log link pls models

"pls-glm-polr" glm polr with logit link pls models

Using the "family=" option and setting "modele=pls-glm-family" allows changing the family and link function the same way as for the glm function. As a consequence user-specified families can also be used.

The gaussian family accepts the links (as names) identity, log and inverse.

The binomial **family** accepts the links logit, probit, cauchit, (corresponding to logistic, normal and Cauchy CDFs respectively) log and cloglog (complementary log-log).

The Gamma family accepts the links inverse, identity and log.

The poisson family accepts the links log, identity, and sqrt.

The inverse gaussian family accepts the links 1/mu², inverse, identity and log.

The quasi **family** accepts the links logit, probit, cloglog, identity, inverse, log, 1/mu² and sqrt.

The function power can be used to create a power link function.

... arguments to pass to cv.plsRglmmodel.default or to cv.plsRglmmodel.formula

A typical predictor has the form response ~ terms where response is the (numeric) response vector and terms is a series of terms which specifies a linear predictor for response. A terms specification of the form first + second indicates all the terms in first together with all the terms in second with any duplicates removed.

A specification of the form first:second indicates the set of terms obtained by taking the interactions of all terms in first with all terms in second. The specification first*second indicates the cross of first and second. This is the same as first + second + first:second.

The terms in the formula will be re-ordered so that main effects come first, followed by the interactions, all second-order, all third-order and so on: to avoid this pass a terms object as the formula.

Non-NULL weights can be used to indicate that different observations have different dispersions (with the values in weights being inversely proportional to the dispersions); or equivalently, when the elements of weights are positive integers w_i, that each response y_i is the mean of w_i unit-weight observations.

Value

An object of class "cv.plsRglmmodel".

results_kfolds list of NK. Each element of the list sums up the results for a group division:

list of K matrices of size about nrow(dataX)/K * nt with the predicted values for a growing number of components

•••

list of K matrices of size about nrow(dataX)/K * nt with the predicted values for a growing number of components

folds list of NK. Each element of the list sums up the informations for a group division:

list of K vectors of length about nrow(dataX) with the numbers of the rows of dataX that were used as a training set

list of K vectors of length about nrow(dataX) with the numbers of the rows of dataX that were used as a training set

dataY_kfolds list of NK. Each element of the list sums up the results for a group division:

list of K matrices of size about nrow(dataX)/K * 1 with the observed values of the response

•••

list of K matrices of size about nrow(dataX)/K * 1 with the observed values of the response

call the call of the function

Note

Work for complete and incomplete datasets.

Author(s)

```
Frederic Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

References

Nicolas Meyer, Myriam Maumy-Bertrand et Frederic Bertrand (2010). Comparing the linear and the logistic PLS regression with qualitative predictors: application to allelotyping data. *Journal de la Societe Française de Statistique*, 151(2), pages 1-18.

See Also

Summary method summary.cv.plsRglmmodel. kfolds2coeff, kfolds2Pressind, kfolds2Press, kfolds2Mclassedind, kfolds2Mclassed and summary to extract and transform results from k-fold cross validation.

```
data(Cornell)
bbb <- cv.plsRglm(Y~.,data=Cornell,nt=10)
(sum1<-summary(bbb))
cvtable(sum1)

bbb2 <- cv.plsRglm(Y~.,data=Cornell,nt=3,
modele="pls-glm-family",family=gaussian(),K=12,verbose=FALSE)
(sum2<-summary(bbb2))</pre>
```

```
cvtable(sum2)
#random=TRUE is the default to randomly create folds for repeated CV
bbb3 <- cv.plsRglm(Y~.,data=Cornell,nt=3,</pre>
modele="pls-glm-family",family=gaussian(),K=6,NK=10, verbose=FALSE)
(sum3<-summary(bbb3))</pre>
plot(cvtable(sum3))
data(aze_compl)
bbb <- cv.plsRglm(y~.,data=aze_compl,nt=10,K=10,modele="pls",keepcoeffs=TRUE, verbose=FALSE)
#For Jackknife computations
kfolds2coeff(bbb)
bbb2 <- cv.plsRglm(y~.,data=aze_compl,nt=10,K=10,modele="pls-glm-family",
family=binomial(probit),keepcoeffs=TRUE, verbose=FALSE)
bbb2 <- cv.plsRglm(y~.,data=aze_compl,nt=10,K=10,</pre>
modele="pls-glm-logistic",keepcoeffs=TRUE, verbose=FALSE)
summary(bbb,MClassed=TRUE)
summary(bbb2,MClassed=TRUE)
kfolds2coeff(bbb2)
kfolds2Chisqind(bbb2)
kfolds2Chisq(bbb2)
summary(bbb2)
rm(list=c("bbb","bbb2"))
data(pine)
Xpine<-pine[,1:10]</pre>
ypine<-pine[,11]</pre>
bbb <- cv.plsRglm(round(x11)~.,data=pine,nt=10,modele="pls-glm-family",
family=poisson(log),K=10,keepcoeffs=TRUE,keepfolds=FALSE,verbose=FALSE)
bbb <- cv.plsRglm(round(x11)~.,data=pine,nt=10,
modele="pls-glm-poisson", K=10, keepcoeffs=TRUE, keepfolds=FALSE, verbose=FALSE)
#For Jackknife computations
kfolds2coeff(bbb)
boxplot(kfolds2coeff(bbb)[,1])
kfolds2Chisqind(bbb)
kfolds2Chisq(bbb)
summary(bbb)
PLS_lm(ypine, Xpine, 10, typeVC="standard") $InfCrit
data(pineNAX21)
bbb2 <- cv.plsRglm(round(x11)~.,data=pineNAX21,nt=10,</pre>
modele="pls-glm-family", family=poisson(log), K=10, keepcoeffs=TRUE, keepfolds=FALSE, verbose=FALSE)
bbb2 <- cv.plsRglm(round(x11)~.,data=pineNAX21,nt=10,</pre>
modele="pls-glm-poisson", K=10, keepcoeffs=TRUE, keepfolds=FALSE, verbose=FALSE)
#For Jackknife computations
```

```
kfolds2coeff(bbb2)
boxplot(kfolds2coeff(bbb2)[,1])
kfolds2Chisqind(bbb2)
kfolds2Chisq(bbb2)
summary(bbb2)
data(XpineNAX21)
PLS_lm(ypine, XpineNAX21, 10, typeVC="standard") $InfCrit
rm(list=c("Xpine","XpineNAX21","ypine","bbb","bbb2"))
data(pine)
Xpine<-pine[,1:10]</pre>
ypine<-pine[,11]</pre>
bbb <- cv.plsRglm(x11~.,data=pine,nt=10,modele="pls-glm-family",</pre>
family=Gamma,K=10,keepcoeffs=TRUE,keepfolds=FALSE,verbose=FALSE)
bbb <- cv.plsRglm(x11~.,data=pine,nt=10,modele="pls-glm-Gamma",</pre>
K=10,keepcoeffs=TRUE,keepfolds=FALSE,verbose=FALSE)
#For Jackknife computations
kfolds2coeff(bbb)
boxplot(kfolds2coeff(bbb)[,1])
kfolds2Chisqind(bbb)
kfolds2Chisq(bbb)
summary(bbb)
PLS_lm(ypine, Xpine, 10, typeVC="standard") $InfCrit
data(pineNAX21)
bbb2 <- cv.plsRglm(x11~.,data=pineNAX21,nt=10,</pre>
modele="pls-glm-family", family=Gamma(), K=10, keepcoeffs=TRUE, keepfolds=FALSE, verbose=FALSE)
bbb2 <- cv.plsRglm(x11~.,data=pineNAX21,nt=10,
modele="pls-glm-Gamma",K=10,keepcoeffs=TRUE,keepfolds=FALSE,verbose=FALSE)
#For Jackknife computations
kfolds2coeff(bbb2)
boxplot(kfolds2coeff(bbb2)[,1])
kfolds2Chisqind(bbb2)
kfolds2Chisq(bbb2)
summary(bbb2)
XpineNAX21 <- Xpine
XpineNAX21[1,2] <- NA
PLS_lm(ypine, XpineNAX21, 10, typeVC="standard") $InfCrit
rm(list=c("Xpine","XpineNAX21","ypine","bbb","bbb2"))
data(Cornell)
XCornell<-Cornell[,1:7]</pre>
yCornell<-Cornell[,8]
```

```
bbb <- cv.plsRglm(Y~.,data=Cornell,nt=10,NK=1,modele="pls",verbose=FALSE)
summary(bbb)
cv.plsRglm(object=yCornell,dataX=XCornell,nt=3,modele="pls-glm-inverse.gaussian",K=12,verbose=FALSE)
cv.plsRglm(object=yCornell,dataX=XCornell,nt=3,modele="pls-glm-family",
family=inverse.gaussian,K=12,verbose=FALSE)
cv.plsRglm(object=yCornell,dataX=XCornell,nt=3,modele="pls-glm-inverse.gaussian",K=6,
NK=2, verbose=FALSE) $results_kfolds
cv.plsRglm(object=yCornell,dataX=XCornell,nt=3,modele="pls-glm-family",family=inverse.gaussian(),
K=6,NK=2,verbose=FALSE)$results_kfolds
cv.plsRglm(object=yCornell,dataX=XCornell,nt=3,modele="pls-glm-inverse.gaussian",K=6,
NK=2, verbose=FALSE) $results_kfolds
cv.plsRglm(object=yCornell,dataX=XCornell,nt=3,modele="pls-glm-family",
family=inverse.gaussian(link = "1/mu^2"),K=6,NK=2,verbose=FALSE)$results_kfolds
bbb2 <- cv.plsRglm(Y~.,data=Cornell,nt=10,
modele="pls-glm-inverse.gaussian",keepcoeffs=TRUE,verbose=FALSE)
#For Jackknife computations
kfolds2coeff(bbb2)
boxplot(kfolds2coeff(bbb2)[,1])
kfolds2Chisqind(bbb2)
kfolds2Chisq(bbb2)
summary(bbb2)
PLS_lm(yCornell, XCornell, 10, typeVC="standard") $InfCrit
rm(list=c("XCornell","yCornell","bbb","bbb2"))
data(Cornell)
bbb <- cv.plsRglm(Y~.,data=Cornell,nt=10,NK=1,modele="pls")</pre>
summary(bbb)
cv.plsRglm(Y~.,data=Cornell,nt=3,modele="pls-glm-family",family=gaussian(),K=12)
cv.plsRglm(Y~.,data=Cornell,nt=3,modele="pls-glm-family",family=gaussian(),K=6,
NK=2,random=TRUE,keepfolds=TRUE,verbose=FALSE)$results_kfolds
#Different ways of model specifications
cv.plsRglm(Y~.,data=Cornell,nt=3,modele="pls-glm-family",family=gaussian(),K=6,
NK=2, verbose=FALSE) $results_kfolds
cv.plsRglm(Y~.,data=Cornell,nt=3,modele="pls-glm-family",family=gaussian,
K=6,NK=2,verbose=FALSE)$results_kfolds
cv.plsRglm(Y~.,data=Cornell,nt=3,modele="pls-glm-family",family=gaussian(),
K=6,NK=2,verbose=FALSE)$results_kfolds
cv.plsRglm(Y~.,data=Cornell,nt=3,modele="pls-glm-family",family=gaussian(link=log),
K=6,NK=2,verbose=FALSE)$results_kfolds
bbb2 <- cv.plsRglm(Y~.,data=Cornell,nt=10,</pre>
modele="pls-glm-gaussian",keepcoeffs=TRUE,verbose=FALSE)
bbb2 <- cv.plsRglm(Y~.,data=Cornell,nt=3,modele="pls-glm-family",
family=gaussian(link=log),K=6,keepcoeffs=TRUE,verbose=FALSE)
```

```
#For Jackknife computations
kfolds2coeff(bbb2)
boxplot(kfolds2coeff(bbb2)[,1])
kfolds2Chisqind(bbb2)
kfolds2Chisq(bbb2)
summary(bbb2)
PLS_lm_formula(Y~.,data=Cornell,10,typeVC="standard")$InfCrit
rm(list=c("bbb","bbb2"))
data(pine)
bbb <- cv.plsRglm(x11~.,data=pine,nt=10,modele="pls-glm-family",
family=gaussian(log), K=10, keepcoeffs=TRUE, keepfolds=FALSE, verbose=FALSE)
bbb <- cv.plsRglm(x11~.,data=pine,nt=10,modele="pls-glm-family",family=gaussian(),
K=10,keepcoeffs=TRUE,keepfolds=FALSE,verbose=FALSE)
#For Jackknife computations
kfolds2coeff(bbb)
boxplot(kfolds2coeff(bbb)[,1])
kfolds2Chisqind(bbb)
kfolds2Chisq(bbb)
summary(bbb)
PLS_lm_formula(x11~.,data=pine,nt=10,typeVC="standard")$InfCrit
data(pineNAX21)
bbb2 <- cv.plsRglm(x11~.,data=pineNAX21,nt=10,
modele="pls-glm-family", family=gaussian(log), K=10, keep coeffs=TRUE, keep folds=FALSE, verbose=FALSE) \\
bbb2 <- cv.plsRglm(x11~.,data=pineNAX21,nt=10,</pre>
modele="pls-glm-gaussian",K=10,keepcoeffs=TRUE,keepfolds=FALSE,verbose=FALSE)
#For Jackknife computations
kfolds2coeff(bbb2)
boxplot(kfolds2coeff(bbb2)[,1])
kfolds2Chisqind(bbb2)
kfolds2Chisq(bbb2)
summary(bbb2)
PLS_lm_formula(x11~.,data=pineNAX21,nt=10,typeVC="standard")$InfCrit
rm(list=c("bbb","bbb2"))
data(aze_compl)
bbb <- cv.plsRglm(y~.,data=aze_compl,nt=10,K=10,modele="pls",</pre>
keepcoeffs=TRUE, verbose=FALSE)
#For Jackknife computations
kfolds2coeff(bbb)
bbb2 <- cv.plsRglm(y~.,data=aze_compl,nt=3,K=10,</pre>
\verb|modele="pls-glm-family", family=binomial(probit), keep coeffs=TRUE, verbose=FALSE)|
bbb2 <- cv.plsRglm(y~.,data=aze_compl,nt=3,K=10,</pre>
modele="pls-glm-logistic",keepcoeffs=TRUE,verbose=FALSE)
```

```
summary(bbb,MClassed=TRUE)
summary(bbb2,MClassed=TRUE)
kfolds2coeff(bbb2)
kfolds2Chisqind(bbb2)
kfolds2Chisq(bbb2)
summary(bbb2)
rm(list=c("bbb","bbb2"))
data(pine)
bbb <- cv.plsRglm(round(x11)~.,data=pine,nt=10,
modele="pls-glm-family", family=poisson(log), K=10, keepcoeffs=TRUE, keepfolds=FALSE, verbose=FALSE)
bbb <- cv.plsRglm(round(x11)~.,data=pine,nt=10,
modele="pls-glm-poisson",K=10,keepcoeffs=TRUE,keepfolds=FALSE,verbose=FALSE)
#For Jackknife computations
kfolds2coeff(bbb)
boxplot(kfolds2coeff(bbb)[,1])
kfolds2Chisqind(bbb)
kfolds2Chisq(bbb)
summary(bbb)
PLS_lm_formula (x11~.~, data=pine, 10, type VC="standard") \\ \$InfCrit
data(pineNAX21)
bbb2 <- cv.plsRglm(round(x11)~.,data=pineNAX21,nt=10,</pre>
modele="pls-glm-family", family=poisson(log), K=10, keep coeffs=TRUE, keep folds=FALSE, verbose=FALSE) \\
bbb2 <- cv.plsRglm(round(x11)~.,data=pineNAX21,nt=10,</pre>
modele="pls-glm-poisson",K=10,keepcoeffs=TRUE,keepfolds=FALSE,verbose=FALSE)
#For Jackknife computations
kfolds2coeff(bbb2)
boxplot(kfolds2coeff(bbb2)[,1])
kfolds2Chisqind(bbb2)
kfolds2Chisq(bbb2)
summary(bbb2)
PLS_lm_formula(x11~.,data=pineNAX21,10,typeVC="standard")$InfCrit
rm(list=c("bbb","bbb2"))
data(pine)
bbb <- cv.plsRglm(x11~.,data=pine,nt=10,modele="pls-glm-family",
family=Gamma, K=10, keepcoeffs=TRUE, keepfolds=FALSE, verbose=FALSE)
bbb <- cv.plsRglm(x11~.,data=pine,nt=10,modele="pls-glm-Gamma",</pre>
K=10,keepcoeffs=TRUE,keepfolds=FALSE,verbose=FALSE)
#For Jackknife computations
kfolds2coeff(bbb)
boxplot(kfolds2coeff(bbb)[,1])
```

```
kfolds2Chisqind(bbb)
kfolds2Chisq(bbb)
summary(bbb)
PLS_lm_formula(x11~.,data=pine,10,typeVC="standard")$InfCrit
data(pineNAX21)
bbb2 <- cv.plsRglm(x11~.,data=pineNAX21,nt=10,
modele="pls-glm-family",family=Gamma(),K=10,keepcoeffs=TRUE,keepfolds=FALSE,verbose=FALSE)
bbb2 <- cv.plsRglm(x11~.,data=pineNAX21,nt=10,
modele="pls-glm-Gamma",K=10,keepcoeffs=TRUE,keepfolds=FALSE,verbose=FALSE)
#For Jackknife computations
kfolds2coeff(bbb2)
boxplot(kfolds2coeff(bbb2)[,1])
kfolds2Chisqind(bbb2)
kfolds2Chisq(bbb2)
summary(bbb2)
PLS_lm_formula(x11~.,data=pineNAX21,10,typeVC="standard")$InfCrit
rm(list=c("bbb","bbb2"))
data(Cornell)
summary(cv.plsRglm(Y~.,data=Cornell,nt=10,NK=1,modele="pls",verbose=FALSE))
cv.plsRglm(Y~.,data=Cornell,nt=3,
modele="pls-glm-inverse.gaussian",K=12,verbose=FALSE)
\verb|cv.plsRglm(Y^-, data=Cornell, nt=3, modele="pls-glm-family", family=inverse.gaussian, K=12, verbose=FALSE)|
cv.plsRglm(Y~.,data=Cornell,nt=3,modele="pls-glm-inverse.gaussian",K=6,
NK=2,verbose=FALSE)$results_kfolds
cv.plsRglm(Y~.,data=Cornell,nt=3,modele="pls-glm-family",
family=inverse.gaussian(), K=6, NK=2, verbose=FALSE)$results_kfolds
cv.plsRglm(Y~.,data=Cornell,nt=3,modele="pls-glm-inverse.gaussian",K=6,
NK=2, verbose=FALSE) $results_kfolds
cv.plsRglm(Y~.,data=Cornell,nt=3,modele="pls-glm-family",
family=inverse.gaussian(link = "1/mu^2"),K=6,NK=2,verbose=FALSE)$results_kfolds
bbb2 <- cv.plsRglm(Y~.,data=Cornell,nt=10,
modele="pls-glm-inverse.gaussian",keepcoeffs=TRUE,verbose=FALSE)
#For Jackknife computations
kfolds2coeff(bbb2)
boxplot(kfolds2coeff(bbb2)[,1])
kfolds2Chisqind(bbb2)
kfolds2Chisq(bbb2)
summary(bbb2)
PLS_lm_formula(Y^{-}.,data=Cornell,10,typeVC="standard")\\ \$InfCrit
rm(list=c("bbb","bbb2"))
```

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```
data(bordeaux)
summary(cv.plsRglm(Quality~.,data=bordeaux,10,
modele="pls-glm-polr",K=7))

data(bordeauxNA)
summary(cv.plsRglm(Quality~.,data=bordeauxNA,
10,modele="pls-glm-polr",K=10,verbose=FALSE))

summary(cv.plsRglm(Quality~.,data=bordeaux,nt=2,K=7,
modele="pls-glm-polr",method="logistic",verbose=FALSE))
summary(cv.plsRglm(Quality~.,data=bordeaux,nt=2,K=7,
modele="pls-glm-polr",method="probit",verbose=FALSE))
summary(cv.plsRglm(Quality~.,data=bordeaux,nt=2,K=7,
modele="pls-glm-polr",method="cloglog",verbose=FALSE))
suppressWarnings(summary(cv.plsRglm(Quality~.,data=bordeaux,nt=2,K=7,
modele="pls-glm-polr",method="cauchit",verbose=FALSE)))
```

cvtable

Table method for summary of cross validated PLSR and PLSGLR mod-

Description

The function cvtable is wrapper of cvtable.plsR and cvtable.plsRglm that provides a table summary for the classes "summary.cv.plsRmodel" and "summary.cv.plsRglmmodel"

Usage

```
cvtable(x, verbose = TRUE, ...)
```

Arguments

x an object of the class "summary.cv.plsRmodel"verbose should results be displayed?further arguments to be passed to or from methods.

Value

listList of Information Criteria computed for each fold.

Author(s)

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

dicho 49

References

Nicolas Meyer, Myriam Maumy-Bertrand et Frédéric Bertrand (2010). Comparing the linear and the logistic PLS regression with qualitative predictors: application to allelotyping data. *Journal de la Societe Française de Statistique*, 151(2), pages 1-18. http://publications-sfds.math.cnrs.fr/index.php/J-SFdS/article/view/47

See Also

summary

Examples

```
data(Cornell)
cv.modpls <- cv.plsR(Y~.,data=Cornell,nt=6,K=6,NK=5)</pre>
res.cv.modpls <- cvtable(summary(cv.modpls))</pre>
plot(res.cv.modpls) #defaults to type="CVQ2"
rm(list=c("cv.modpls","res.cv.modpls"))
data(Cornell)
cv.modpls <- cv.plsR(Y~.,data=Cornell,nt=6,K=6,NK=25,verbose=FALSE)</pre>
res.cv.modpls <- cvtable(summary(cv.modpls))</pre>
plot(res.cv.modpls) #defaults to type="CVQ2"
rm(list=c("cv.modpls","res.cv.modpls"))
data(Cornell)
cv.modpls <- cv.plsR(Y~.,data=Cornell,nt=6,K=6,NK=100,verbose=FALSE)</pre>
res.cv.modpls <- cvtable(summary(cv.modpls))</pre>
plot(res.cv.modpls) #defaults to type="CVQ2"
rm(list=c("cv.modpls","res.cv.modpls"))
data(Cornell)
cv.modplsglm <- cv.plsRglm(Y~.,data=Cornell,nt=6,K=6,</pre>
modele="pls-glm-gaussian",NK=100,verbose=FALSE)
res.cv.modplsglm <- cvtable(summary(cv.modplsglm))</pre>
plot(res.cv.modplsglm) #defaults to type="CVQ2Chi2"
rm(list=c("res.cv.modplsglm"))
```

dicho

Dichotomization

Description

This function takes a real value and converts it to 1 if it is positive and else to 0.

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Usage

```
dicho(val)
```

Arguments

val A real value

Value

0 or 1.

Author(s)

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

See Also

ifelse

Examples

```
dimX <- 6
Astar <- 4
(dataAstar4 <- t(replicate(10,simul_data_YX(dimX,Astar))))
dicho(dataAstar4)
rm(list=c("dimX","Astar"))</pre>
```

fowlkes

Fowlkes dataset

Description

A classic dataset from Fowlkes.

Format

A data frame with 9949 observations on the following 13 variables.

Y binary response

MA a numeric vector

MW a numeric vector

NE a numeric vector

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```
NW a numeric vector
```

PA a numeric vector

SO a numeric vector

SW a numeric vector

color a numeric vector

age1 a numeric vector

age2 a numeric vector

age3 a numeric vector

sexe a numeric vector

Examples

```
data(fowlkes)
str(fowlkes)
```

infcrit.dof

Information criteria

Description

This function computes information criteria for existing plsR model using Degrees of Freedom estimation.

Usage

```
infcrit.dof(modplsR, naive = FALSE)
```

Arguments

modplsR A plsR model i.e. an object returned by one of the functions plsR, plsRmodel.default,

plsRmodel.formula, PLS_lm or PLS_lm_formula.

naive A boolean.

Details

If naive=FALSE returns AIC, BIC and gmdl values for estimated and naive degrees of freedom. If naive=TRUE returns NULL.

Value

matrix

AIC, BIC and gmdl values or NULL.

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Author(s)

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

References

M. Hansen, B. Yu. (2001). Model Selection and Minimum Descripion Length Principle, *Journal of the American Statistical Association*, 96, 746-774.

N. Kraemer, M. Sugiyama. (2011). The Degrees of Freedom of Partial Least Squares Regression. *Journal of the American Statistical Association*, 106(494), 697-705.

N. Kraemer, M. Sugiyama, M.L. Braun. (2009). Lanczos Approximations for the Speedup of Kernel Partial Least Squares Regression, *Proceedings of the Twelfth International Conference on Artificial Intelligence and Statistics (AISTATS)*, 272-279.

See Also

plsR. dof for degrees of freedom computation and infcrit. dof for computing information criteria directly from a previously fitted plsR model.

Examples

```
data(Cornell)
XCornell<-Cornell[,1:7]
yCornell<-Cornell[,8]
modpls <- plsR(yCornell,XCornell,4)
infcrit.dof(modpls)</pre>
```

kfolds2Chisq

Computes Predicted Chisquare for k-fold cross-validated partial least squares regression models.

Description

This function computes Predicted Chisquare for k-fold cross validated partial least squares regression models.

Usage

```
kfolds2Chisq(pls_kfolds)
```

Arguments

pls_kfolds

a k-fold cross validated partial least squares regression glm model

kfolds2Chisq 53

Value

list	Total Predicted Chisquare vs number of components for the first group partition
list()	
list	Total Predicted Chisquare vs number of components for the last group partition

Note

Use cv.plsRglm to create k-fold cross validated partial least squares regression glm models.

Author(s)

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

References

Nicolas Meyer, Myriam Maumy-Bertrand et Frédéric Bertrand (2010). Comparing the linear and the logistic PLS regression with qualitative predictors: application to allelotyping data. *Journal de la Societe Française de Statistique*, 151(2), pages 1-18. http://publications-sfds.math.cnrs.fr/index.php/J-SFdS/article/view/47

See Also

kfolds2coeff, kfolds2Press, kfolds2Pressind, kfolds2Chisqind, kfolds2Mclassedind and kfolds2Mclassed to extract and transforms results from k-fold cross validation.

```
data(Cornell)
XCornell<-Cornell[,1:7]
yCornell<-Cornell[,8]
bbb <- cv.plsRglm(object=yCornell,dataX=XCornell,nt=3,modele="pls-glm-gaussian",K=16,verbose=FALSE)
bbb2 <- cv.plsRglm(object=yCornell,dataX=XCornell,nt=3,modele="pls-glm-gaussian",K=5,verbose=FALSE)
kfolds2Chisq(bbb)
kfolds2Chisq(bbb2)
rm(list=c("XCornell","yCornell","bbb","bbb2"))
data(pine)
Xpine<-pine[,1:10]</pre>
ypine<-pine[,11]</pre>
bbb <- cv.plsRglm(object=ypine,dataX=Xpine,nt=4,modele="pls-glm-gaussian",verbose=FALSE)
bbb2 <- cv.plsRglm(object=ypine,dataX=Xpine,nt=10,modele="pls-glm-gaussian",K=10,verbose=FALSE)
kfolds2Chisq(bbb)
kfolds2Chisq(bbb2)
XpineNAX21 <- Xpine</pre>
XpineNAX21[1,2] <- NA
```

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```
bbbNA <- cv.plsRglm(object=ypine,dataX=XpineNAX21,nt=10,modele="pls",K=10,verbose=FALSE)
kfolds2Press(bbbNA)
kfolds2Chisq(bbbNA)
bbbNA2 <- cv.plsRglm(object=ypine,dataX=XpineNAX21,nt=4,modele="pls-glm-gaussian",verbose=FALSE)
bbbNA3 <- cv.plsRglm(object=ypine,dataX=XpineNAX21,nt=10,modele="pls-glm-gaussian",K=10,
verbose=FALSE)
kfolds2Chisq(bbbNA2)
kfolds2Chisq(bbbNA3)
rm(list=c("Xpine","XpineNAX21","ypine","bbb","bbb2","bbbNA","bbbNA2","bbbNA3"))
data(aze_compl)
Xaze_compl<-aze_compl[,2:34]</pre>
yaze_compl<-aze_compl$y
kfolds2Chisq(cv.plsRglm(object=yaze_compl,dataX=Xaze_compl,nt=4,modele="pls-glm-family",
family="binomial",verbose=FALSE))
kfolds2Chisq(cv.plsRglm(object=yaze_compl,dataX=Xaze_compl,nt=4,modele="pls-glm-logistic",
verbose=FALSE))
kfolds2Chisq(cv.plsRglm(object=yaze_compl,dataX=Xaze_compl,nt=10,modele="pls-glm-family",
family=binomial(),K=10,verbose=FALSE))
kfolds2Chisq(cv.plsRglm(object=yaze_compl,dataX=Xaze_compl,nt=10,modele="pls-glm-logistic",
K=10, verbose=FALSE))
rm(list=c("Xaze_compl","yaze_compl"))
```

kfolds2Chisqind

Computes individual Predicted Chisquare for k-fold cross validated partial least squares regression models.

Description

This function computes individual Predicted Chisquare for k-fold cross validated partial least squares regression models.

Usage

```
kfolds2Chisqind(pls_kfolds)
```

Arguments

pls_kfolds a k-fold cross validated partial least squares regression glm model

Value

list	Individual PChisq vs number of components for the first group partition
list()	
list	Individual PChisq vs number of components for the last group partition

kfolds2Chisqind 55

Note

Use cv.plsRglm to create k-fold cross validated partial least squares regression glm models.

Author(s)

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

References

Nicolas Meyer, Myriam Maumy-Bertrand et Frédéric Bertrand (2010). Comparing the linear and the logistic PLS regression with qualitative predictors: application to allelotyping data. *Journal de la Societe Française de Statistique*, 151(2), pages 1-18. http://publications-sfds.math.cnrs.fr/index.php/J-SFdS/article/view/47

See Also

kfolds2coeff, kfolds2Press, kfolds2Pressind, kfolds2Chisq, kfolds2Mclassedind and kfolds2Mclassed to extract and transforms results from k-fold cross-validation.

```
data(Cornell)
XCornell<-Cornell[,1:7]
vCornell<-Cornell[,8]
bbb <- cv.plsRglm(object=yCornell,dataX=XCornell,nt=3,modele="pls-glm-gaussian",K=16,verbose=FALSE)
bbb2 <- cv.plsRglm(object=yCornell,dataX=XCornell,nt=3,modele="pls-glm-gaussian",K=5,verbose=FALSE)
kfolds2Chisqind(bbb)
kfolds2Chisqind(bbb2)
rm(list=c("XCornell","yCornell","bbb","bbb2"))
data(pine)
Xpine<-pine[,1:10]</pre>
ypine<-pine[,11]</pre>
bbb <- cv.plsRglm(object=ypine,dataX=Xpine,nt=4,modele="pls-glm-gaussian",verbose=FALSE)
bbb2 <- cv.plsRglm(object=ypine,dataX=Xpine,nt=10,modele="pls-glm-gaussian",K=10,verbose=FALSE)
kfolds2Chisqind(bbb)
kfolds2Chisqind(bbb2)
XpineNAX21 <- Xpine
XpineNAX21[1,2] <- NA
bbbNA <- cv.plsRglm(object=ypine,dataX=XpineNAX21,nt=10,modele="pls",K=10,verbose=FALSE)
kfolds2Pressind(bbbNA)
kfolds2Chisqind(bbbNA)
bbbNA2 <- cv.plsRglm(object=ypine,dataX=XpineNAX21,nt=4,modele="pls-glm-gaussian",verbose=FALSE)
bbbNA3 <- cv.plsRglm(object=ypine,dataX=XpineNAX21,nt=10,modele="pls-glm-gaussian",
K=10, verbose=FALSE)
kfolds2Chisqind(bbbNA2)
```

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```
kfolds2Chisqind(bbbNA3)
rm(list=c("Xpine", "XpineNAX21", "ypine", "bbb", "bbb2", "bbbNA", "bbbNA2", "bbbNA2", "bbbNA3"))

data(aze_compl)
Xaze_compl<-aze_compl[,2:34]
yaze_compl<-aze_compl$y
kfolds2Chisqind(cv.plsRglm(object=yaze_compl,dataX=Xaze_compl,nt=4,modele="pls-glm-family",family=binomial(),verbose=FALSE))
kfolds2Chisqind(cv.plsRglm(object=yaze_compl,dataX=Xaze_compl,nt=4,modele="pls-glm-logistic",verbose=FALSE))
kfolds2Chisqind(cv.plsRglm(object=yaze_compl,dataX=Xaze_compl,nt=10,modele="pls-glm-family",family=binomial(),K=10,verbose=FALSE))
kfolds2Chisqind(cv.plsRglm(object=yaze_compl,dataX=Xaze_compl,nt=10,modele="pls-glm-logistic",K=10,verbose=FALSE))
rm(list=c("Xaze_compl","yaze_compl"))</pre>
```

kfolds2coeff

Extracts coefficients from k-fold cross validated partial least squares regression models

Description

This fonction extracts coefficients from k-fold cross validated partial least squares regression models

Usage

```
kfolds2coeff(pls_kfolds)
```

Arguments

pls_kfolds

an object that is a k-fold cross validated partial least squares regression models either lm or glm

Details

This fonctions works for plsR and plsRglm models.

Value

coef.all

matrix with the values of the coefficients for each leave one out step or NULL if another type of cross validation was used.

Note

Only for NK=1 and leave one out CV

kfolds2CVinfos_glm 57

Author(s)

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

References

Nicolas Meyer, Myriam Maumy-Bertrand et Frédéric Bertrand (2010). Comparing the linear and the logistic PLS regression with qualitative predictors: application to allelotyping data. *Journal de la Societe Française de Statistique*, 151(2), pages 1-18. http://publications-sfds.math.cnrs.fr/index.php/J-SFdS/article/view/47

See Also

kfolds2Pressind, kfolds2Press, kfolds2Mclassed and summary to extract and transform results from k-fold cross validation.

Examples

```
data(Cornell)
XCornell<-Cornell[,1:7]
yCornell<-Cornell[,8]
bbb <- PLS_lm_kfoldcv(dataY=yCornell,dataX=XCornell,nt=3,K=nrow(XCornell),keepcoeffs=TRUE,
verbose=FALSE)
kfolds2coeff(bbb)
boxplot(kfolds2coeff(bbb)[,2])
rm(list=c("XCornell","yCornell","bbb"))

data(pine)
Xpine<-pine[,1:10]
ypine<-pine[,1:1]
bbb2 <- cv.plsR(object=ypine,dataX=Xpine,nt=4,K=nrow(Xpine),keepcoeffs=TRUE,verbose=FALSE)
kfolds2coeff(bbb2)
boxplot(kfolds2coeff(bbb2)[,1])
rm(list=c("Xpine","ypine","bbb2"))</pre>
```

kfolds2CVinfos_glm

Extracts and computes information criteria and fits statistics for k-fold cross validated partial least squares glm models

Description

This function extracts and computes information criteria and fits statistics for k-fold cross validated partial least squares glm models for both formula or classic specifications of the model.

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Usage

```
kfolds2CVinfos_glm(pls_kfolds, MClassed = FALSE, verbose = TRUE)
```

Arguments

pls_kfolds an object computed using cv.plsRglm

MClassed should number of miss classed be computed?

verbose should infos be displayed?

Details

The Mclassed option should only set to TRUE if the response is binary.

Value

list table of fit statistics for first group partition

list() ..

list table of fit statistics for last group partition

Note

Use summary and cv.plsRglm instead.

Author(s)

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

References

Nicolas Meyer, Myriam Maumy-Bertrand et Frédéric Bertrand (2010). Comparing the linear and the logistic PLS regression with qualitative predictors: application to allelotyping data. *Journal de la Societe Française de Statistique*, 151(2), pages 1-18. http://publications-sfds.math.cnrs.fr/index.php/J-SFdS/article/view/47

See Also

kfolds2coeff, kfolds2Pressind, kfolds2Press, kfolds2Mclassedind and kfolds2Mclassed to extract and transforms results from k-fold cross-validation.

```
data(Cornell) summary(cv.plsRglm(Y^{\sim}.,data=Cornell, nt=6,K=12,NK=1,keepfolds=FALSE,keepdataY=TRUE,modele="pls",verbose=FALSE),MClassed=TRUE)
```

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```
data(aze_compl)
summary(cv.plsR(y^{-}.,data=aze\_compl,nt=10,K=8,modele="pls",verbose=FALSE),
MClassed=TRUE,verbose=FALSE)
summary(cv.plsRglm(y~.,data=aze_compl,nt=10,K=8,modele="pls",verbose=FALSE),
MClassed=TRUE,verbose=FALSE)
summary(cv.plsRglm(y~.,data=aze_compl,nt=10,K=8,
modele="pls-glm-family",
family=gaussian(),verbose=FALSE),
MClassed=TRUE, verbose=FALSE)
summary(cv.plsRglm(y~.,data=aze_compl,nt=10,K=8,
modele="pls-glm-logistic",
verbose=FALSE), MClassed=TRUE, verbose=FALSE)
summary(cv.plsRglm(y~.,data=aze_compl,nt=10,K=8,
modele="pls-glm-family",
family=binomial(), verbose=FALSE),
MClassed=TRUE, verbose=FALSE)
if(require(chemometrics)){
data(hyptis)
hyptis
yhyptis <- factor(hyptis$Group,ordered=TRUE)</pre>
Xhyptis <- as.data.frame(hyptis[,c(1:6)])</pre>
options(contrasts = c("contr.treatment", "contr.poly"))
modpls2 <- plsRglm(yhyptis,Xhyptis,6,modele="pls-glm-polr")</pre>
modpls2$Coeffsmodel_vals
modpls2$InfCrit
modpls2$Coeffs
modpls2$std.coeffs
table(yhyptis,predict(modpls2$FinalModel,type="class"))
modpls3 \leftarrow PLS_glm(yhyptis[-c(1,2,3)],Xhyptis[-c(1,2,3),],3,modele="pls-glm-polr",
dataPredictY=Xhyptis[c(1,2,3),],verbose=FALSE)
summary(cv.plsRglm(factor(Group,ordered=TRUE)~.,data=hyptis[,-c(7,8)],nt=4,K=10,
random=TRUE, modele="pls-glm-polr", keepcoeffs=TRUE, verbose=FALSE),
MClassed=TRUE,verbose=FALSE)
```

kfolds2CVinfos_lm

Extracts and computes information criteria and fits statistics for k-fold cross validated partial least squares models

Description

This function extracts and computes information criteria and fits statistics for k-fold cross validated partial least squares models for both formula or classic specifications of the model.

60 kfolds2CVinfos_lm

Usage

```
kfolds2CVinfos_lm(pls_kfolds, MClassed = FALSE, verbose = TRUE)
```

Arguments

pls_kfolds an object computed using PLS_lm_kfoldcv
MClassed should number of miss classed be computed

verbose should infos be displayed?

Details

The Mclassed option should only set to TRUE if the response is binary.

Value

list table of fit statistics for first group partition

list() ..

list table of fit statistics for last group partition

Note

Use summary and cv.plsR instead.

Author(s)

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

References

Nicolas Meyer, Myriam Maumy-Bertrand et Frédéric Bertrand (2010). Comparing the linear and the logistic PLS regression with qualitative predictors: application to allelotyping data. *Journal de la Societe Française de Statistique*, 151(2), pages 1-18. http://publications-sfds.math.cnrs.fr/index.php/J-SFdS/article/view/47

See Also

kfolds2coeff, kfolds2Pressind, kfolds2Press, kfolds2Mclassedind and kfolds2Mclassed to extract and transforms results from k-fold cross-validation.

```
data(Cornell)
summary(cv.plsR(Y~.,data=Cornell,nt=10,K=6,verbose=FALSE))
data(pine)
```

kfolds2Mclassed 61

```
summary(cv.plsR(x11~.,data=pine,nt=10,NK=3,verbose=FALSE),verbose=FALSE)
data(pineNAX21)
summary(cv.plsR(x11~.,data=pineNAX21,nt=10,NK=3,
verbose=FALSE),verbose=FALSE)

data(aze_compl)
summary(cv.plsR(y~.,data=aze_compl,nt=10,K=8,NK=3,
verbose=FALSE),MClassed=TRUE,verbose=FALSE)
```

kfolds2Mclassed

Number of missclassified individuals for k-fold cross validated partial least squares regression models.

Description

This function indicates the total number of missclassified individuals for k-fold cross validated partial least squares regression models.

Usage

```
kfolds2Mclassed(pls_kfolds)
```

Arguments

pls_kfolds a k-fold cross validated partial least squares regression model used on binary

data

Value

list Total number of missclassified individuals vs number of components for the first

group partition

list() ...

list Total number of missclassified individuals vs number of components for the last

group partition

Note

Use cv.plsR to create k-fold cross validated partial least squares regression models.

Author(s)

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

62 kfolds2Mclassedind

References

Nicolas Meyer, Myriam Maumy-Bertrand et Frédéric Bertrand (2010). Comparing the linear and the logistic PLS regression with qualitative predictors: application to allelotyping data. *Journal de la Societe Française de Statistique*, 151(2), pages 1-18. http://publications-sfds.math.cnrs.fr/index.php/J-SFdS/article/view/47

See Also

kfolds2coeff, kfolds2Press, kfolds2Pressind and kfolds2Mclassedind to extract and transforms results from k-fold cross validation.

Examples

```
data(aze_compl)
Xaze_compl<-aze_compl[,2:34]
yaze_compl<-aze_compl$y
kfolds2Mclassed(cv.plsR(object=yaze_compl,dataX=Xaze_compl,nt=10,K=8,NK=1,verbose=FALSE))
kfolds2Mclassed(cv.plsR(object=yaze_compl,dataX=Xaze_compl,nt=10,K=8,NK=2,verbose=FALSE))
rm(list=c("Xaze_compl","yaze_compl"))</pre>
```

kfolds2Mclassedind

Number of missclassified individuals per group for k-fold cross validated partial least squares regression models.

Description

This function indicates the number of missclassified individuals per group for k-fold cross validated partial least squares regression models.

Usage

```
kfolds2Mclassedind(pls_kfolds)
```

Arguments

pls_kfolds a k-fold cross validated partial least squares regression model used on binary

data

Value

list	Number of	f missclassified indiv	iduals per group vs	number of components for
------	-----------	------------------------	---------------------	--------------------------

the first group partition

list() ...

list Number of missclassified individuals per group vs number of components for

the last group partition

kfolds2Press 63

Note

Use cv.plsR or cv.plsRglm to create k-fold cross validated partial least squares regression models or generalized linear ones.

Author(s)

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

References

Nicolas Meyer, Myriam Maumy-Bertrand et Frédéric Bertrand (2010). Comparing the linear and the logistic PLS regression with qualitative predictors: application to allelotyping data. *Journal de la Societe Française de Statistique*, 151(2), pages 1-18. http://publications-sfds.math.cnrs.fr/index.php/J-SFdS/article/view/47

See Also

kfolds2coeff, kfolds2Press, kfolds2Pressind and kfolds2Mclassed to extract and transforms results from k-fold cross-validation.

Examples

```
data(aze_compl)
Xaze_compl<-aze_compl[,2:34]
yaze_compl<-aze_compl$y
kfolds2Mclassedind(cv.plsR(object=yaze_compl,dataX=Xaze_compl,nt=10,K=8,NK=1,verbose=FALSE))
kfolds2Mclassedind(cv.plsR(object=yaze_compl,dataX=Xaze_compl,nt=10,K=8,NK=2,verbose=FALSE))
rm(list=c("Xaze_compl","yaze_compl"))</pre>
```

kfolds2Press

Computes PRESS for k-fold cross validated partial least squares regression models.

Description

This function computes PRESS for k-fold cross validated partial least squares regression models.

Usage

```
kfolds2Press(pls_kfolds)
```

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Arguments

pls_kfolds a k-fold cross validated partial least squares regression model

Value

list Press vs number of components for the first group partition list() ...

list Press vs number of components for the last group partition

Note

Use cv.plsR to create k-fold cross validated partial least squares regression models.

Author(s)

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

References

Nicolas Meyer, Myriam Maumy-Bertrand et Frédéric Bertrand (2010). Comparing the linear and the logistic PLS regression with qualitative predictors: application to allelotyping data. *Journal de la Societe Française de Statistique*, 151(2), pages 1-18. http://publications-sfds.math.cnrs.fr/index.php/J-SFdS/article/view/47

See Also

kfolds2coeff, kfolds2Pressind, kfolds2Mclassedind and kfolds2Mclassed to extract and transforms results from k-fold cross validation.

```
data(Cornell)
XCornell<-Cornell[,1:7]
yCornell<-Cornell[,8]
kfolds2Press(cv.plsR(object=yCornell,dataX=data.frame(scale(as.matrix(XCornell))[,]),
nt=6,K=12,NK=1,verbose=FALSE))
kfolds2Press(cv.plsR(object=yCornell,dataX=data.frame(scale(as.matrix(XCornell))[,]),
nt=6,K=6,NK=1,verbose=FALSE))
rm(list=c("XCornell","yCornell"))

data(pine)
Xpine<-pine[,1:10]
ypine<-pine[,1:1]
kfolds2Press(cv.plsR(object=ypine,dataX=Xpine,nt=10,NK=1,verbose=FALSE))
kfolds2Press(cv.plsR(object=ypine,dataX=Xpine,nt=10,NK=2,verbose=FALSE))</pre>
```

kfolds2Pressind 65

```
XpineNAX21 <- Xpine
XpineNAX21[1,2] <- NA
kfolds2Press(cv.plsR(object=ypine,dataX=XpineNAX21,nt=10,NK=1,verbose=FALSE))
kfolds2Press(cv.plsR(object=ypine,dataX=XpineNAX21,nt=10,NK=2,verbose=FALSE))
rm(list=c("Xpine","XpineNAX21","ypine"))</pre>
```

kfolds2Pressind Computes individual PRESS for k-fold cross validated partial least squares regression models.

Description

This function computes individual PRESS for k-fold cross validated partial least squares regression models.

Usage

```
kfolds2Pressind(pls_kfolds)
```

Arguments

pls_kfolds a k-fold cross validated partial least squares regression model

Value

list	Individual Press vs number of components for the first group partition
list()	
list	Individual Press vs number of components for the last group partition

Note

Use cv.plsR to create k-fold cross validated partial least squares regression models.

Author(s)

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

References

Nicolas Meyer, Myriam Maumy-Bertrand et Frédéric Bertrand (2010). Comparing the linear and the logistic PLS regression with qualitative predictors: application to allelotyping data. *Journal de la Societe Française de Statistique*, 151(2), pages 1-18. http://publications-sfds.math.cnrs.fr/index.php/J-SFdS/article/view/47

loglikpls

See Also

kfolds2coeff, kfolds2Press, kfolds2Mclassedind and kfolds2Mclassed to extract and transforms results from k-fold cross validation.

Examples

```
data(Cornell)
XCornell<-Cornell[,1:7]
yCornell<-Cornell[,8]
kfolds2Pressind(cv.plsR(object=yCornell,dataX=data.frame(scale(as.matrix(XCornell))[,]),
nt=6,K=12,NK=1))
kfolds2Pressind(cv.plsR(object=yCornell,dataX=data.frame(scale(as.matrix(XCornell))[,]),
nt=6, K=6, NK=1)
rm(list=c("XCornell","yCornell"))
data(pine)
Xpine<-pine[,1:10]</pre>
ypine<-pine[,11]</pre>
kfolds2Pressind(cv.plsR(object=ypine,dataX=Xpine,nt=10,NK=1,verbose=FALSE))
kfolds2Pressind(cv.plsR(object=ypine,dataX=Xpine,nt=10,NK=2,verbose=FALSE))
XpineNAX21 <- Xpine
XpineNAX21[1,2] <- NA
kfolds2Pressind(cv.plsR(object=ypine,dataX=XpineNAX21,nt=10,NK=1,verbose=FALSE))
kfolds2Pressind(cv.plsR(object=ypine,dataX=XpineNAX21,nt=10,NK=2,verbose=FALSE))
rm(list=c("Xpine","XpineNAX21","ypine"))
```

loglikpls

loglikelihood function for plsR models

Description

This function provides loglikelihood computation for an univariate plsR model.

Usage

```
loglikpls(residpls, weights = rep.int(1, length(residpls)))
```

Arguments

residpls Residuals of a fitted univariate plsR model

weights Weights of observations

Details

Loglikelihood functions for plsR models with univariate response.

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Value

real Loglikelihood value

Author(s)

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

References

Baibing Li, Julian Morris, Elaine B. Martin, Model selection for partial least squares regression, Chemometrics and Intelligent Laboratory Systems 64 (2002) 79-89, doi:10.1016/S01697439(02)00051-5.

See Also

AICpls for AIC computation and logLik for loglikelihood computations for linear models

```
data(pine)
ypine <- pine[,11]</pre>
Xpine <- pine[,1:10]</pre>
(Pinscaled <- as.data.frame(cbind(scale(ypine),scale(as.matrix(Xpine)))))</pre>
colnames(Pinscaled)[1] <- "yy"</pre>
lm(yy^x1+x2+x3+x4+x5+x6+x7+x8+x9+x10, data=Pinscaled)
modpls <- plsR(ypine, Xpine, 10)</pre>
modpls$Std.Coeffs
lm(yy^x1+x2+x3+x4+x5+x6+x7+x8+x9+x10, data=Pinscaled)
AIC(lm(yy~x1+x2+x3+x4+x5+x6+x7+x8+x9+x10,data=Pinscaled))
print(logLik(lm(yy\sim x1+x2+x3+x4+x5+x6+x7+x8+x9+x10, data=Pinscaled)))
sum(dnorm(modpls$RepY, modpls$Std.ValsPredictY, sqrt(mean(modpls$residY^2)), log=TRUE))
sum(dnorm(Pinscaled\$yy,fitted(lm(yy~x1+x2+x3+x4+x5+x6+x7+x8+x9+x10,data=Pinscaled)),
sqrt(mean(residuals(lm(yy\sim x1+x2+x3+x4+x5+x6+x7+x8+x9+x10,data=Pinscaled))^2)), log=TRUE))
loglikpls(modpls$residY)
loglikpls(residuals(lm(yy^x1+x2+x3+x4+x5+x6+x7+x8+x9+x10,data=Pinscaled)))\\
AICpls(10, residuals(lm(yy^x1+x2+x3+x4+x5+x6+x7+x8+x9+x10, data=Pinscaled)))
AICpls(10, modpls$residY)
```

68 permcoefs.plsR

permcoefs.plsR Coefficients for

Coefficients for permutation bootstrap computations of PLSR models

Description

A function passed to boot to perform bootstrap.

Usage

```
permcoefs.plsR(dataset, ind, nt, modele, maxcoefvalues, ifbootfail, verbose)
```

Arguments

dataset dataset to resample ind indices for resampling

nt number of components to use modele type of modele to use, see plsR

maxcoefvalues maximum values allowed for the estimates of the coefficients to discard those

coming from singular bootstrap samples

ifbootfail value to return if the estimation fails on a bootstrap sample

verbose should info messages be displayed?

Value

estimates on a bootstrap sample or ifbootfail value if the bootstrap computation fails.

Author(s)

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

See Also

See also bootpls.

```
data(Cornell)
XCornell<-Cornell[,1:7]
yCornell<-Cornell[,8]

# Lazraq-Cleroux PLS (Y,X) bootstrap
# statistic=permcoefs.plsR is the default for (Y,X) permutation resampling of PLSR models.
set.seed(250)
modpls <- plsR(yCornell,XCornell,1)</pre>
```

permcoefs.plsR.raw 69

Cornell.bootYX <- bootpls(modpls, sim="permutation", R=250, statistic=permcoefs.plsR, verbose=FALSE)

permcoefs.plsR.raw Raw coefficients for permutation bootstrap computations of PLSR models

Description

A function passed to boot to perform bootstrap.

Usage

```
permcoefs.plsR.raw(
  dataset,
  ind,
  nt,
  modele,
  maxcoefvalues,
  ifbootfail,
  verbose
)
```

Arguments

dataset dataset to resample ind indices for resampling

nt number of components to use modele type of modele to use, see plsR

maxcoefvalues maximum values allowed for the estimates of the coefficients to discard those

coming from singular bootstrap samples

ifbootfail value to return if the estimation fails on a bootstrap sample

verbose should info messages be displayed?

Value

estimates on a bootstrap sample or ifbootfail value if the bootstrap computation fails.

Author(s)

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

See Also

See also bootpls.

70 permcoefs.plsRglm

Examples

```
data(Cornell)
XCornell<-Cornell[,1:7]
yCornell<-Cornell[,8]

# Lazraq-Cleroux PLS (Y,X) bootstrap
set.seed(250)
modpls <- permcoefs.plsR.raw(Cornell[,-8],1:nrow(Cornell),nt=3,
maxcoefvalues=1e5,ifbootfail=rep(0,3),verbose=FALSE)</pre>
```

permcoefs.plsRglm

Coefficients for permutation bootstrap computations of PLSGLR mod-

Description

A function passed to boot to perform bootstrap.

Usage

```
permcoefs.plsRglm(
  dataset,
  ind,
  nt,
  modele,
  family = NULL,
  maxcoefvalues,
  ifbootfail,
  verbose
)
```

Arguments

dataset dataset to resample ind indices for resampling

nt number of components to use modele type of modele to use, see plsRglm

 $family \hspace{1cm} glm \hspace{1cm} family \hspace{1cm} to \hspace{1cm} use, \hspace{1cm} see \hspace{1cm} plsRglm$

maxcoefvalues maximum values allowed for the estimates of the coefficients to discard those

coming from singular bootstrap samples

ifbootfail value to return if the estimation fails on a bootstrap sample

verbose should info messages be displayed?

Value

estimates on a bootstrap sample or ifbootfail value if the bootstrap computation fails.

Author(s)

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

See Also

See also bootplsglm.

Examples

```
data(Cornell)
# (Y,X) bootstrap of a PLSGLR model
# statistic=coefs.plsRglm is the default for (Y,X) bootstrap of a PLSGLR models.
set.seed(250)
modplsglm <- plsRglm(Y~.,data=Cornell,1,modele="pls-glm-family",family=gaussian)
Cornell.bootYX <- bootplsglm(modplsglm, R=250, typeboot="plsmodel",
sim="permutation", statistic=permcoefs.plsRglm, verbose=FALSE)</pre>
```

 ${\it perm} {\it coefs.plsRglm.raw} \ \ {\it Raw\ coefficients\ for\ permutation\ bootstrap\ computations\ of\ PLSGLR} \\ models$

Description

A function passed to boot to perform bootstrap.

Usage

```
permcoefs.plsRglm.raw(
  dataset,
  ind,
  nt,
  modele,
  family = NULL,
  maxcoefvalues,
  ifbootfail,
  verbose
)
```

Arguments

dataset dataset to resample ind indices for resampling

nt number of components to use
modele type of modele to use, see plsRglm
family glm family to use, see plsRglm

maxcoefvalues maximum values allowed for the estimates of the coefficients to discard those

coming from singular bootstrap samples

ifbootfail value to return if the estimation fails on a bootstrap sample

verbose should info messages be displayed?

Value

estimates on a bootstrap sample or ifbootfail value if the bootstrap computation fails.

Author(s)

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

See Also

See also bootplsglm.

Examples

```
data(Cornell)
# (Y,X) bootstrap of a PLSGLR model
set.seed(250)
modplsglm <- permcoefs.plsRglm.raw(Cornell[,-8],1:nrow(Cornell),nt=3,
modele="pls-glm-family",family=gaussian,maxcoefvalues=1e5,
ifbootfail=rep(0,3),verbose=FALSE)</pre>
```

permcoefs.plsRglmnp Coefficients for permutation bootstrap computations of PLSGLR models

Description

A function passed to boot to perform bootstrap.

permcoefs.plsRglmnp 73

Usage

```
permcoefs.plsRglmnp(
  dataRepYtt,
  ind,
  nt,
  modele,
  family = NULL,
  maxcoefvalues,
  wwetoile,
  ifbootfail
)
```

Arguments

dataRepYtt components' coordinates to bootstrap

ind indices for resampling

nt number of components to use

modele type of modele to use, see plsRglm

family glm family to use, see plsRglm

maxcoefvalues maximum values allowed for the estimates of the coefficients to discard those

coming from singular bootstrap samples

wwetoile values of the Wstar matrix in the original fit

ifbootfail value to return if the estimation fails on a bootstrap sample

Value

estimates on a bootstrap sample or ifbootfail value if the bootstrap computation fails.

Note

```
~~some notes~~
```

Author(s)

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

See Also

See also bootplsglm

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Examples

```
data(Cornell)
# (Y,X) bootstrap of a PLSGLR model
# statistic=coefs.plsRglm is the default for (Y,X) bootstrap of a PLSGLR models.
set.seed(250)
modplsglm <- plsRglm(Y~.,data=Cornell,1,modele="pls-glm-family",family=gaussian)
Cornell.bootYT <- bootplsglm(modplsglm, R=250, statistic=permcoefs.plsRglmnp, verbose=FALSE)</pre>
```

permcoefs.plsRnp

Coefficients computation for permutation bootstrap

Description

A function passed to boot to perform bootstrap.

Usage

```
permcoefs.plsRnp(
  dataRepYtt,
  ind,
  nt,
  modele,
  maxcoefvalues,
  wwetoile,
  ifbootfail
)
```

Arguments

dataRepYtt components' coordinates to bootstrap

ind indices for resampling

nt number of components to use

modele type of modele to use, see plsRglm

maxcoefvalues maximum values allowed for the estimates of the coefficients to discard those

coming from singular bootstrap samples

wwetoile values of the Wstar matrix in the original fit

ifbootfail value to return if the estimation fails on a bootstrap sample

Value

estimates on a bootstrap sample or ifbootfail value if the bootstrap computation fails.

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Author(s)

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

See Also

See also bootpls

Examples

```
data(Cornell)
XCornell<-Cornell[,1:7]
yCornell<-Cornell[,8]

# Lazraq-Cleroux PLS (Y,X) bootstrap
# statistic=coefs.plsR is the default for (Y,X) resampling of PLSR models.
set.seed(250)
modpls <- plsR(yCornell,XCornell,1)
Cornell.bootYT <- bootpls(modpls, R=250, typeboot="fmodel_np", sim="permutation", statistic=permcoefs.plsRnp, verbose=FALSE)</pre>
```

pine

Pine dataset

Description

The caterpillar dataset was extracted from a 1973 study on pine processionary caterpillars. It assesses the influence of some forest settlement characteristics on the development of caterpillar colonies. The response variable is the logarithmic transform of the average number of nests of caterpillars per tree in an area of 500 square meters (x11). There are k=10 potentially explanatory variables defined on n=33 areas.

Format

A data frame with 33 observations on the following 11 variables.

- **x1** altitude (in meters)
- x2 slope (en degrees)
- x3 number of pines in the area
- x4 height (in meters) of the tree sampled at the center of the area
- x5 diameter (in meters) of the tree sampled at the center of the area
- x6 index of the settlement density
- **x7** orientation of the area (from 1 if southbound to 2 otherwise)

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- x8 height (in meters) of the dominant tree
- x9 number of vegetation strata
- **x10** mix settlement index (from 1 if not mixed to 2 if mixed)
- **x11** logarithmic transform of the average number of nests of caterpillars per tree

Details

These caterpillars got their names from their habit of moving over the ground in incredibly long head-to-tail processions when leaving their nest to create a new colony.

The pine_sup dataset can be used as a test set to assess model prediction error of a model trained on the pine dataset.

Source

Tomassone R., Audrain S., Lesquoy-de Turckeim E., Millier C. (1992), "La régression, nouveaux regards sur une ancienne méthode statistique", INRA, *Actualités Scientifiques et Agronomiques*, Masson, Paris.

References

J.-M. Marin, C. Robert. (2007). *Bayesian Core: A Practical Approach to Computational Bayesian Statistics*. Springer, New-York, pages 48-49.

Examples

data(pine)
str(pine)

pineNAX21

Incomplete dataset from the pine caterpillars example

Description

The caterpillar dataset was extracted from a 1973 study on pine processionary caterpillars. It assesses the influence of some forest settlement characteristics on the development of caterpillar colonies. There are k=10 potentially explanatory variables defined on n=33 areas.

The value of x2 for the first observation was removed from the matrix of predictors on purpose.

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Format

A data frame with 33 observations on the following 11 variables and one missing value.

- **x1** altitude (in meters)
- x2 slope (en degrees)
- x3 number of pines in the area
- x4 height (in meters) of the tree sampled at the center of the area
- x5 diameter (in meters) of the tree sampled at the center of the area
- **x6** index of the settlement density
- **x7** orientation of the area (from 1 if southbound to 2 otherwise)
- x8 height (in meters) of the dominant tree
- x9 number of vegetation strata
- **x10** mix settlement index (from 1 if not mixed to 2 if mixed)
- x11 logarithmic transform of the average number of nests of caterpillars per tree

Details

These caterpillars got their names from their habit of moving over the ground in incredibly long head-to-tail processions when leaving their nest to create a new colony.

The pineNAX21 is a dataset with a missing value for testing purpose.

Source

Tomassone R., Audrain S., Lesquoy-de Turckeim E., Millier C. (1992). "La régression, nouveaux regards sur une ancienne méthode statistique", INRA, *Actualités Scientifiques et Agronomiques*, Masson, Paris.

Examples

```
data(pineNAX21)
str(pineNAX21)
```

pine_full

Complete Pine dataset

Description

This is the complete caterpillar dataset from a 1973 study on pine_full processionary caterpillars. It assesses the influence of some forest settlement characteristics on the development of caterpillar colonies. The response variable is the logarithmic transform of the average number of nests of caterpillars per tree in an area of 500 square meters (x11). There are k=10 potentially explanatory variables defined on n=55 areas.

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Format

A data frame with 55 observations on the following 11 variables.

- **x1** altitude (in meters)
- x2 slope (en degrees)
- x3 number of pine_fulls in the area
- x4 height (in meters) of the tree sampled at the center of the area
- x5 diameter (in meters) of the tree sampled at the center of the area
- x6 index of the settlement density
- **x7** orientation of the area (from 1 if southbound to 2 otherwise)
- x8 height (in meters) of the dominant tree
- x9 number of vegetation strata
- **x10** mix settlement index (from 1 if not mixed to 2 if mixed)
- x11 logarithmic transform of the average number of nests of caterpillars per tree

Details

These caterpillars got their names from their habit of moving over the ground in incredibly long head-to-tail processions when leaving their nest to create a new colony.

Source

Tomassone R., Audrain S., Lesquoy-de Turckeim E., Millier C. (1992), "La régression, nouveaux regards sur une ancienne méthode statistique", INRA, *Actualités Scientifiques et Agronomiques*, Masson, Paris.

References

J.-M. Marin, C. Robert. (2007). *Bayesian Core: A Practical Approach to Computational Bayesian Statistics*. Springer, New-York, pages 48-49.

Examples

```
data(pine_full)
str(pine_full)
```

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pine_sup

Complete Pine dataset

Description

This is a supplementary dataset (used as a test set for the pine dataset) that was extracted from a 1973 study on pine_sup processionary caterpillars. It assesses the influence of some forest settlement characteristics on the development of caterpillar colonies. The response variable is the logarithmic transform of the average number of nests of caterpillars per tree in an area of 500 square meters (x11). There are k=10 potentially explanatory variables defined on n=22 areas.

Format

A data frame with 22 observations on the following 11 variables.

- **x1** altitude (in meters)
- x2 slope (en degrees)
- x3 number of pine_sups in the area
- x4 height (in meters) of the tree sampled at the center of the area
- x5 diameter (in meters) of the tree sampled at the center of the area
- x6 index of the settlement density
- **x7** orientation of the area (from 1 if southbound to 2 otherwise)
- **x8** height (in meters) of the dominant tree
- x9 number of vegetation strata
- **x10** mix settlement index (from 1 if not mixed to 2 if mixed)
- **x11** logarithmic transform of the average number of nests of caterpillars per tree

Details

These caterpillars got their names from their habit of moving over the ground in incredibly long head-to-tail processions when leaving their nest to create a new colony.

The pine_sup dataset can be used as a test set to assess model prediction error of a model trained on the pine dataset.

Source

Tomassone R., Audrain S., Lesquoy-de Turckeim E., Millier C. (1992), "La régression, nouveaux regards sur une ancienne méthode statistique", INRA, *Actualités Scientifiques et Agronomiques*, Masson, Paris.

References

J.-M. Marin, C. Robert. (2007). *Bayesian Core: A Practical Approach to Computational Bayesian Statistics*. Springer, New-York, pages 48-49.

Examples

```
data(pine_sup)
str(pine_sup)
```

```
plot.table.summary.cv.plsRglmmodel
```

Plot method for table of summary of cross validated plsRglm models

Description

This function provides a table method for the class "summary.cv.plsRglmmodel"

Usage

```
## S3 method for class 'table.summary.cv.plsRglmmodel'
plot(x, type = c("CVMC", "CVQ2Chi2", "CVPreChi2"), ...)
```

Arguments

```
x an object of the class "table.summary.cv.plsRglmmodel"type the type of cross validation criterion to plot.further arguments to be passed to or from methods.
```

Value

NULL

Author(s)

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

References

Nicolas Meyer, Myriam Maumy-Bertrand et Frédéric Bertrand (2010). Comparing the linear and the logistic PLS regression with qualitative predictors: application to allelotyping data. *Journal de la Societe Française de Statistique*, 151(2), pages 1-18. http://publications-sfds.math.cnrs.fr/index.php/J-SFdS/article/view/47

See Also

summary

Examples

```
data(Cornell)
bbb <- cv.plsRglm(Y~.,data=Cornell,nt=10,NK=1,
modele="pls-glm-family",family=gaussian(), verbose=FALSE)
plot(cvtable(summary(bbb,verbose=FALSE)),type="CVQ2Chi2")
rm(list=c("bbb"))

data(Cornell)
plot(cvtable(summary(cv.plsRglm(Y~.,data=Cornell,nt=10,NK=100,
modele="pls-glm-family",family=gaussian(), verbose=FALSE),
verbose=FALSE)),type="CVQ2Chi2")</pre>
```

```
plot.table.summary.cv.plsRmodel
```

Plot method for table of summary of cross validated plsR models

Description

This function provides a table method for the class "summary.cv.plsRmodel"

Usage

```
## S3 method for class 'table.summary.cv.plsRmodel'
plot(x, type = c("CVMC", "CVQ2", "CVPress"), ...)
```

Arguments

```
x an object of the class "table.summary.cv.plsRmodel"type the type of cross validation criterion to plot.further arguments to be passed to or from methods.
```

Value

NULL

Author(s)

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

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References

Nicolas Meyer, Myriam Maumy-Bertrand et Frédéric Bertrand (2010). Comparing the linear and the logistic PLS regression with qualitative predictors: application to allelotyping data. *Journal de la Societe Française de Statistique*, 151(2), pages 1-18. http://publications-sfds.math.cnrs.fr/index.php/J-SFdS/article/view/47

See Also

summary

Examples

```
data(Cornell)
bbb <- cv.plsR(Y~.,data=Cornell,nt=6,K=6,NK=5, verbose=FALSE)
plot(cvtable(summary(bbb)),type="CVQ2")
rm(list=c("bbb"))

data(Cornell)
plot(cvtable(summary(cv.plsR(Y~.,data=Cornell,nt=6,K=6,NK=100, verbose=FALSE))),type="CVQ2")</pre>
```

```
plots.confints.bootpls
```

Plot bootstrap confidence intervals

Description

This function plots the confidence intervals derived using the function confints.bootpls from from a bootpls based object.

Usage

```
plots.confints.bootpls(
  ic_bootobject,
  indices = NULL,
  legendpos = "topleft",
  prednames = TRUE,
  articlestyle = TRUE,
  xaxisticks = TRUE,
  ltyIC = c(2, 4, 5, 1),
  colIC = c("darkgreen", "blue", "red", "black"),
  typeIC,
  las = par("las"),
  mar,
  mgp,
```

plots.confints.bootpls 83

```
)
```

Arguments

ic_bootobject an object created with the confints.bootpls function.

indices vector of indices of the variables to plot. Defaults to NULL: all the predictors will

be used.

legendpos position of the legend as in legend, defaults to "topleft"

prednames do the original names of the predictors shall be plotted? Defaults to TRUE: the

names are plotted.

articlestyle do the extra blank zones of the margin shall be removed from the plot? Defaults

to TRUE: the margins are removed.

xaxisticks do ticks for the x axis shall be plotted? Defaults to TRUE: the ticks are plotted.

ltyIC lty as in plot colIC col as in plot

typeIC type of CI to plot. Defaults to typeIC=c("Normal", "Basic", "Percentile",

"BCa") if BCa intervals limits were computed and to typeIC=c("Normal",

"Basic", "Percentile") otherwise.

las numeric in 0,1,2,3; the style of axis labels. 0: always parallel to the axis [de-

fault], 1: always horizontal, 2: always perpendicular to the axis, 3: always

vertical.

mar A numerical vector of the form c(bottom, left, top, right) which gives the

number of lines of margin to be specified on the four sides of the plot. The

default is c(5, 4, 4, 2) + 0.1.

mgp The margin line (in mex units) for the axis title, axis labels and axis line. Note

that mgp[1] affects title whereas mgp[2:3] affect axis. The default is c(3, 1,

0).

... further options to pass to the plot function.

Value

NULL

Author(s)

```
Frédéric Bertrand
```

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/

See Also

confints.bootpls

plots.confints.bootpls

Examples

```
data(Cornell)
modpls <- plsR(Y~.,data=Cornell,3)</pre>
# Lazraq-Cleroux PLS (Y,X) bootstrap
set.seed(250)
Cornell.bootYX <- bootpls(modpls, R=250, verbose=FALSE)</pre>
temp.ci <- confints.bootpls(Cornell.bootYX,2:8)</pre>
plots.confints.bootpls(temp.ci)
plots.confints.bootpls(temp.ci,prednames=FALSE)
plots.confints.bootpls(temp.ci,prednames=FALSE,articlestyle=FALSE,
main="Bootstrap confidence intervals for the bj")
plots.confints.bootpls(temp.ci,indices=1:3,prednames=FALSE)
plots.confints.bootpls(temp.ci,c(2,4,6),"bottomright")
plots.confints.bootpls(temp.ci,c(2,4,6),articlestyle=FALSE,
main="Bootstrap confidence intervals for some of the bj")
temp.ci <- confints.bootpls(Cornell.bootYX,typeBCa=FALSE)</pre>
plots.confints.bootpls(temp.ci)
plots.confints.bootpls(temp.ci,2:8)
plots.confints.bootpls(temp.ci,prednames=FALSE)
# Bastien CSDA 2005 (Y,T) bootstrap
Cornell.boot <- bootpls(modpls, typeboot="fmodel_np", R=250, verbose=FALSE)</pre>
temp.ci <- confints.bootpls(Cornell.boot,2:8)</pre>
plots.confints.bootpls(temp.ci)
plots.confints.bootpls(temp.ci,prednames=FALSE)
plots.confints.bootpls(temp.ci,prednames=FALSE,articlestyle=FALSE,
main="Bootstrap confidence intervals for the bj")
plots.confints.bootpls(temp.ci,indices=1:3,prednames=FALSE)
plots.confints.bootpls(temp.ci,c(2,4,6),"bottomright")
plots.confints.bootpls(temp.ci,c(2,4,6),articlestyle=FALSE,
main="Bootstrap confidence intervals for some of the bj")
temp.ci <- confints.bootpls(Cornell.boot,typeBCa=FALSE)</pre>
plots.confints.bootpls(temp.ci)
plots.confints.bootpls(temp.ci,2:8)
plots.confints.bootpls(temp.ci,prednames=FALSE)
data(aze_compl)
modplsglm <- plsRglm(y~.,data=aze_compl,3,modele="pls-glm-logistic")</pre>
# Lazraq-Cleroux PLS (Y,X) bootstrap
# should be run with R=1000 but takes much longer time
aze_compl.bootYX3 <- bootplsglm(modplsglm, typeboot="plsmodel", R=250, verbose=FALSE)</pre>
temp.ci <- confints.bootpls(aze_compl.bootYX3)</pre>
```

```
plots.confints.bootpls(temp.ci)
plots.confints.bootpls(temp.ci,prednames=FALSE)
plots.confints.bootpls(temp.ci,prednames=FALSE,articlestyle=FALSE,
main="Bootstrap confidence intervals for the bj")
plots.confints.bootpls(temp.ci,indices=1:33,prednames=FALSE)
plots.confints.bootpls(temp.ci,c(2,4,6),"bottomleft")
plots.confints.bootpls(temp.ci,c(2,4,6),articlestyle=FALSE,
main="Bootstrap confidence intervals for some of the bj")
plots.confints.bootpls(temp.ci,indices=1:34,prednames=FALSE)
plots.confints.bootpls(temp.ci,indices=1:33,prednames=FALSE,ltyIC=1,colIC=c(1,2))
temp.ci <- confints.bootpls(aze_compl.bootYX3,1:34,typeBCa=FALSE)</pre>
plots.confints.bootpls(temp.ci,indices=1:33,prednames=FALSE)
# Bastien CSDA 2005 (Y,T) Bootstrap
# much faster
aze_compl.bootYT3 <- bootplsglm(modplsglm, R=1000, verbose=FALSE)</pre>
temp.ci <- confints.bootpls(aze_compl.bootYT3)</pre>
plots.confints.bootpls(temp.ci)
plots.confints.bootpls(temp.ci,typeIC="Normal")
plots.confints.bootpls(temp.ci,typeIC=c("Normal","Basic"))
plots.confints.bootpls(temp.ci,typeIC="BCa",legendpos="bottomleft")
plots.confints.bootpls(temp.ci,prednames=FALSE)
plots.confints.bootpls(temp.ci,prednames=FALSE,articlestyle=FALSE,
main="Bootstrap confidence intervals for the bj")
plots.confints.bootpls(temp.ci,indices=1:33,prednames=FALSE)
plots.confints.bootpls(temp.ci,c(2,4,6),"bottomleft")
plots.confints.bootpls(temp.ci,c(2,4,6),articlestyle=FALSE,
main="Bootstrap confidence intervals for some of the bj")
plots.confints.bootpls(temp.ci,prednames=FALSE,ltyIC=c(2,1),colIC=c(1,2))
temp.ci <- confints.bootpls(aze_compl.bootYT3,1:33,typeBCa=FALSE)</pre>
plots.confints.bootpls(temp.ci,prednames=FALSE)
```

plsR

Partial least squares Regression models with leave one out cross validation

Description

This function implements Partial least squares Regression models with leave one out cross validation for complete or incomplete datasets.

Usage

```
plsR(object, ...)
## Default S3 method:
plsRmodel(object, dataX, nt = 2, limQ2set = 0.0975,
dataPredictY = dataX, modele = "pls", family = NULL, typeVC = "none",
EstimXNA = FALSE, scaleX = TRUE, scaleY = NULL, pvals.expli = FALSE,
alpha.pvals.expli = 0.05, MClassed = FALSE, tol_Xi = 10^(-12), weights,
sparse = FALSE, sparseStop = TRUE, naive = FALSE, verbose=TRUE,...)
## S3 method for class 'formula'
plsRmodel(object, data, nt = 2, limQ2set = 0.0975,
dataPredictY, modele = "pls", family = NULL, typeVC = "none",
EstimXNA = FALSE, scaleX = TRUE, scaleY = NULL, pvals.expli = FALSE,
alpha.pvals.expli = 0.05, MClassed = FALSE, tol_Xi = 10^{-12}, weights,
subset, contrasts = NULL, sparse = FALSE, sparseStop = TRUE, naive = FALSE,
verbose=TRUE,...)
PLS_lm(dataY, dataX, nt = 2, limQ2set = 0.0975, dataPredictY = dataX,
modele = "pls", family = NULL, typeVC = "none", EstimXNA = FALSE,
scaleX = TRUE, scaleY = NULL, pvals.expli = FALSE,
alpha.pvals.expli = 0.05, MClassed = FALSE, tol_Xi = 10^(-12),
weights,sparse=FALSE,sparseStop=FALSE,naive=FALSE,verbose=TRUE)
PLS_lm_formula(formula,data=NULL,nt=2,limQ2set=.0975,dataPredictY=dataX,
modele="pls",family=NULL,typeVC="none",EstimXNA=FALSE,scaleX=TRUE,
scaleY=NULL,pvals.expli=FALSE,alpha.pvals.expli=.05,MClassed=FALSE,
tol_Xi=10^(-12), weights, subset, contrasts=NULL, sparse=FALSE,
sparseStop=FALSE,naive=FALSE,verbose=TRUE)
```

Arguments

object response (training) dataset or an object of class "formula" (or one that can be

coerced to that class): a symbolic description of the model to be fitted. The

details of model specification are given under 'Details'.

dataY response (training) dataset dataX predictor(s) (training) dataset

formula an object of class "formula" (or one that can be coerced to that class): a sym-

bolic description of the model to be fitted. The details of model specification are

given under 'Details'.

data an optional data frame, list or environment (or object coercible by as.data.frame

to a data frame) containing the variables in the model. If not found in data, the variables are taken from environment (formula), typically the environment

from which plsR is called.

nt number of components to be extracted

limQ2set limit value for the Q2 dataPredictY predictor(s) (testing) dataset

modele name of the PLS model to be fitted, only ("pls" available for this fonction.

family for the present moment the family argument is ignored and set thanks to the

value of modele.

typeVC

type of leave one out cross validation. Several procedures are available. If cross validation is required, one needs to selects the way of predicting the response for left out observations. For complete rows, without any missing value, there are two different ways of computing these predictions. As a consequence, for mixed datasets, with complete and incomplete rows, there are two ways of computing prediction: either predicts any row as if there were missing values in it (missingdata) or selects the prediction method accordingly to the completeness of the row (adaptative).

none no cross validation

standard as in SIMCA for datasets without any missing value. For datasets with any missing value, it is the as using missingdata

missingdata all values predicted as those with missing values for datasets with any missing values

adaptative predict a response value for an x with any missing value as those with missing values and for an x without any missing value as those without missing values.

EstimXNA only for modele="pls". Set whether the missing X values have to be estimated.

scale the predictor(s): must be set to TRUE for modele="pls" and should be

for glms pls.

scaleY scale the response: Yes/No. Ignored since non always possible for glm re-

sponses.

pvals.expli should individual p-values be reported to tune model selection?

alpha.pvals.expli

scaleX

level of significance for predictors when pvals.expli=TRUE

MClassed number of missclassified cases, should only be used for binary responses

tol_Xi minimal value for Norm2(Xi) and $det(pp' \times pp)$ if there is any missing value in

the dataX. It defaults to 10^{-12}

weights an optional vector of 'prior weights' to be used in the fitting process. Should be

NULL or a numeric vector.

subset an optional vector specifying a subset of observations to be used in the fitting

process.

contrasts an optional list. See the contrasts.arg of model.matrix.default.

sparse should the coefficients of non-significant predictors (<alpha.pvals.expli) be

set to 0

sparseStop should component extraction stop when no significant predictors (<alpha.pvals.expli)

are found

naive Use the naive estimates for the Degrees of Freedom in plsR? Default is FALSE.

verbose should info messages be displayed?

... arguments to pass to plsRmodel.default or to plsRmodel.formula

Details

There are several ways to deal with missing values that leads to different computations of leave one out cross validation criteria.

A typical predictor has the form response ~ terms where response is the (numeric) response vector and terms is a series of terms which specifies a linear predictor for response. A terms specification of the form first + second indicates all the terms in first together with all the terms in second with any duplicates removed.

A specification of the form first:second indicates the set of terms obtained by taking the interactions of all terms in first with all terms in second. The specification first*second indicates the cross of first and second. This is the same as first + second + first:second.

The terms in the formula will be re-ordered so that main effects come first, followed by the interactions, all second-order, all third-order and so on: to avoid this pass a terms object as the formula.

Non-NULL weights can be used to indicate that different observations have different dispersions (with the values in weights being inversely proportional to the dispersions); or equivalently, when the elements of weights are positive integers w_i, that each response y_i is the mean of w_i unit-weight observations.

The default estimator for Degrees of Freedom is the Kramer and Sugiyama's one. Information criteria are computed accordingly to these estimations. Naive Degrees of Freedom and Information Criteria are also provided for comparison purposes. For more details, see N. Kraemer and M. Sugiyama. (2011). The Degrees of Freedom of Partial Least Squares Regression. *Journal of the American Statistical Association*, 106(494), 697-705, 2011.

Value

nr Number of observations nc Number of predictors

nt Number of requested components
ww raw weights (before L2-normalization)

wwnorm L2 normed weights (to be used with deflated matrices of predictor variables)
wwetoile modified weights (to be used with original matrix of predictor variables)

tt PLS components

pp loadings of the predictor variables

CoeffC coefficients of the PLS components

uscores scores of the response variable

YChapeau predicted response values for the dataX set

residYChapeau residuals of the deflated response on the standardized scale

RepY scaled response vector

na.miss.Y is there any NA value in the response vector YNA indicatrix vector of missing values in RepY

residY deflated scaled response vector ExpliX scaled matrix of predictors

na.miss.X is there any NA value in the predictor matrix

XXNA indicator of non-NA values in the predictor matrix

residXX deflated predictor matrix

PredictY response values with NA replaced with 0

press.ind individual PRESS value for each observation (scaled scale)

press.tot total PRESS value for all observations (scaled scale)

family glm family used to fit PLSGLR model

ttPredictY PLS components for the dataset on which prediction was requested

typeVC type of leave one out cross-validation used

dataX predictor values dataY response values

computed_nt number of components that were computed

CoeffCFull matrix of the coefficients of the predictors

CoeffConstante value of the intercept (scaled scale)

Std. Coeffs Vector of standardized regression coefficients

press.ind2 individual PRESS value for each observation (original scale)

RSSresidY residual sum of squares (scaled scale)

Coeffs Vector of regression coefficients (used with the original data scale)

Yresidus residuals of the PLS model

RSS residual sum of squares (original scale)

residusY residuals of the deflated response on the standardized scale

AIC.std AIC.std vs number of components (AIC computed for the standardized model

AIC AIC vs number of components

optional If the response is assumed to be binary:

i.e. MClassed=TRUE.

MissClassed Number of miss classed results

Probs "Probability" predicted by the model. These are not true probabilities

since they may lay outside of [0,1]

Probs.trc Probability predicted by the model and constrained to belong to [0,1]

ttPredictFittedMissingY

Description of 'comp2'

optional If cross validation was requested:

i.e. typeVC="standard", typeVC="missingdata" or typeVC="adaptative".

R2residY R2 coefficient value on the standardized scale

R2 R2 coefficient value on the original scale

press.tot2 total PRESS value for all observations (original scale)

Q2 Q2 value (standardized scale) limQ2 limit of the Q2 value

```
Q2_2 Q2 value (original scale)
Q2cum cumulated Q2 (standardized scale)
Q2cum_2 cumulated Q2 (original scale)

InfCrit table of Information Criteria
Std.ValsPredictY
predicted response values for supplementary dataset (standardized scale)
ValsPredictY
predicted response values for supplementary dataset (original scale)
Std.XChapeau estimated values for missing values in the predictor matrix (standardized scale)
```

XXwotNA predictor matrix with missing values replaced with 0

Note

Use cv.plsR to cross-validate the plsRglm models and bootpls to bootstrap them.

Author(s)

```
Frederic Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

References

Nicolas Meyer, Myriam Maumy-Bertrand et Frederic Bertrand (2010). Comparing the linear and the logistic PLS regression with qualitative predictors: application to allelotyping data. *Journal de la Societe Française de Statistique*, 151(2), pages 1-18. http://publications-sfds.math.cnrs.fr/index.php/J-SFdS/article/view/47

See Also

See also plsRglm to fit PLSGLR models.

Examples

```
data(Cornell)
XCornell<-Cornell[,1:7]
yCornell<-Cornell[,8]

#maximum 6 components could be extracted from this dataset
#trying 10 to trigger automatic stopping criterion
modpls10<-plsR(yCornell, XCornell, 10)
modpls10

#With iterated leave one out CV PRESS
modpls6cv<-plsR(Y~.,data=Cornell,6,typeVC="standard")
modpls6cv
cv.modpls<-cv.plsR(Y~.,data=Cornell,6,NK=100, verbose=FALSE)
res.cv.modpls<-cvtable(summary(cv.modpls))
plot(res.cv.modpls)</pre>
```

```
rm(list=c("XCornell","yCornell","modpls10","modpls6cv"))
#A binary response example
data(aze_compl)
Xaze_compl<-aze_compl[,2:34]</pre>
yaze_compl<-aze_compl$y</pre>
modpls.aze <- plsR(yaze_compl,Xaze_compl,10,MClassed=TRUE,typeVC="standard")</pre>
modpls.aze
#Direct access to not cross-validated values
modpls.aze$AIC
modpls.aze$AIC.std
modpls.aze$MissClassed
#Raw predicted values (not really probabily since not constrained in [0,1]
modpls.aze$Probs
#Truncated to [0;1] predicted values (true probabilities)
modpls.aze$Probs.trc
modpls.aze$Probs-modpls.aze$Probs.trc
#Repeated cross validation of the model (NK=100 times)
\label{eq:cv.modpls.aze} \verb|cv.modpls.aze| <-cv.plsR(y~.,data=aze\_compl,10,NK=100, verbose=FALSE)| \\
res.cv.modpls.aze<-cvtable(summary(cv.modpls.aze,MClassed=TRUE))</pre>
#High discrepancy in the number of component choice using repeated cross validation
#and missclassed criterion
plot(res.cv.modpls.aze)
rm(list=c("Xaze_compl","yaze_compl","modpls.aze","cv.modpls.aze","res.cv.modpls.aze"))
#24 predictors
dimX <- 24
#2 components
Astar <- 2
simul_data_UniYX(dimX,Astar)
dataAstar2 <- data.frame(t(replicate(250, simul_data_UniYX(dimX, Astar))))</pre>
modpls.A2<- plsR(Y~.,data=dataAstar2,10,typeVC="standard")</pre>
modpls.A2
cv.modpls.A2<-cv.plsR(Y~.,data=dataAstar2,10,NK=100, verbose=FALSE)</pre>
res.cv.modpls.A2<-cvtable(summary(cv.modpls.A2,verbose=FALSE))</pre>
#Perfect choice for the Q2 criterion in PLSR
plot(res.cv.modpls.A2)
#Binarized data.frame
simbin1 <- data.frame(dicho(dataAstar2))</pre>
modpls.B2 <- plsR(Y~.,data=simbin1,10,typeVC="standard",MClassed=TRUE, verbose=FALSE)</pre>
modpls.B2
modpls.B2$Probs
modpls.B2$Probs.trc
modpls.B2$MissClassed
plsR(simbin1$Y,dataAstar2[,-1],10,typeVC="standard",MClassed=TRUE,verbose=FALSE)$InfCrit
cv.modpls.B2<-cv.plsR(Y~.,data=simbin1,2,NK=100,verbose=FALSE)
res.cv.modpls.B2<-cvtable(summary(cv.modpls.B2,MClassed=TRUE))</pre>
```

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plsR.dof

Computation of the Degrees of Freedom

Description

This function computes the Degrees of Freedom using the Krylov representation of PLS and other quantities that are used to get information criteria values. For the time present, it only works with complete datasets.

Usage

```
## S3 method for class 'dof'
plsR(modplsR, naive = FALSE)
```

Arguments

modplsR A plsR model i.e. an object returned by one of the functions plsR, plsRmodel.default,

plsRmodel.formula, PLS_lm or PLS_lm_formula.

naive A boolean.

Details

If naive=FALSE returns values for estimated degrees of freedom and error dispersion. If naive=TRUE returns returns values for naive degrees of freedom and error dispersion. The original code from Nicole Kraemer and Mikio L. Braun was unable to handle models with only one component.

Value

DoF Degrees of Freedom sigmahat Estimates of dispersion

Yhat Predicted values

yhat Square Euclidean norms of the predicted values

RSS Residual Sums of Squares

Author(s)

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References

N. Kraemer, M. Sugiyama. (2011). The Degrees of Freedom of Partial Least Squares Regression. *Journal of the American Statistical Association*, 106(494), 697-705.

N. Kraemer, M. Sugiyama, M.L. Braun. (2009). Lanczos Approximations for the Speedup of Kernel Partial Least Squares Regression, *Proceedings of the Twelfth International Conference on Artificial Intelligence and Statistics (AISTATS)*, 272-279.

See Also

aic.dof and infcrit.dof for computing information criteria directly from a previously fitted plsR model.

Examples

```
data(Cornell)
XCornell<-Cornell[,1:7]
yCornell<-Cornell[,8]
modpls <- plsR(yCornell,XCornell,4)
plsR.dof(modpls)
plsR.dof(modpls,naive=TRUE)</pre>
```

plsRglm

Partial least squares Regression generalized linear models

Description

This function implements Partial least squares Regression generalized linear models complete or incomplete datasets.

Usage

```
plsRglm(object, ...)
## Default S3 method:
plsRglmmodel(object,dataX,nt=2,limQ2set=.0975,
dataPredictY=dataX,modele="pls",family=NULL,typeVC="none",
EstimXNA=FALSE,scaleX=TRUE,scaleY=NULL,pvals.expli=FALSE,
alpha.pvals.expli=.05,MClassed=FALSE,tol_Xi=10^(-12),weights,
sparse=FALSE,sparseStop=TRUE,naive=FALSE,verbose=TRUE,...)
## S3 method for class 'formula'
plsRglmmodel(object,data=NULL,nt=2,limQ2set=.0975,
dataPredictY,modele="pls",family=NULL,typeVC="none",
EstimXNA=FALSE,scaleX=TRUE,scaleY=NULL,pvals.expli=FALSE,
alpha.pvals.expli=.05,MClassed=FALSE,tol_Xi=10^(-12),weights,subset,
start=NULL,etastart,mustart,offset,method="glm.fit",control= list(),
contrasts=NULL,sparse=FALSE,sparseStop=TRUE,naive=FALSE,verbose=TRUE,...)
```

```
PLS_glm(dataY, dataX, nt = 2, limQ2set = 0.0975, dataPredictY = dataX, modele = "pls", family = NULL, typeVC = "none", EstimXNA = FALSE, scaleX = TRUE, scaleY = NULL, pvals.expli = FALSE, alpha.pvals.expli = 0.05, MClassed = FALSE, tol_Xi = 10^(-12), weights, method, sparse = FALSE, sparseStop=FALSE, naive=FALSE, verbose=TRUE)
PLS_glm_formula(formula,data=NULL,nt=2,limQ2set=.0975,dataPredictY=dataX, modele="pls",family=NULL,typeVC="none",EstimXNA=FALSE,scaleX=TRUE, scaleY=NULL,pvals.expli=FALSE,alpha.pvals.expli=.05,MClassed=FALSE, tol_Xi=10^(-12),weights,subset,start=NULL,etastart,mustart,offset,method, control= list(),contrasts=NULL,sparse=FALSE,sparseStop=FALSE,naive=FALSE,verbose=TRUE)
```

Arguments

object response (training) dataset or an object of class "formula" (or one that can be

coerced to that class): a symbolic description of the model to be fitted. The

details of model specification are given under 'Details'.

dataY response (training) dataset
dataX predictor(s) (training) dataset

formula an object of class "formula" (or one that can be coerced to that class): a sym-

bolic description of the model to be fitted. The details of model specification are

given under 'Details'.

data an optional data frame, list or environment (or object coercible by as.data.frame

to a data frame) containing the variables in the model. If not found in data, the variables are taken from environment(formula), typically the environment

from which plsRglm is called.

nt number of components to be extracted

limQ2set limit value for the Q2 dataPredictY predictor(s) (testing) dataset

modele name of the PLS glm model to be fitted ("pls", "pls-glm-Gamma", "pls-glm-gaussian",

"pls-glm-inverse.gaussian", "pls-glm-logistic", "pls-glm-poisson", "pls-glm-polr"). Use "modele=pls-glm-family" to enable the family op-

tion.

family a description of the error distribution and link function to be used in the model.

This can be a character string naming a family function, a family function or the result of a call to a family function. (See family for details of family functions.) To use the family option, please set modele="pls-glm-family". User defined

families can also be defined. See details.

typeVC type of leave one out cross validation. For back compatibility purpose.

none no cross validation

EstimXNA only for modele="pls". Set whether the missing X values have to be estimated.

scaleX scale the predictor(s): must be set to TRUE for modele="pls" and should be

for glms pls.

scaleY scale the response: Yes/No. Ignored since non always possible for glm re-

sponses.

pvals.expli should individual p-values be reported to tune model selection? alpha.pvals.expli

level of significance for predictors when pvals.expli=TRUE

MClassed number of missclassified cases, should only be used for binary responses

tol_Xi minimal value for Norm2(Xi) and $det(pp' \times pp)$ if there is any missing value in

the dataX. It defaults to 10^{-12}

weights an optional vector of 'prior weights' to be used in the fitting process. Should be

NULL or a numeric vector.

subset an optional vector specifying a subset of observations to be used in the fitting

process.

start starting values for the parameters in the linear predictor.

etastart starting values for the linear predictor.
mustart starting values for the vector of means.

offset this can be used to specify an a priori known component to be included in the

linear predictor during fitting. This should be NULL or a numeric vector of length equal to the number of cases. One or more offset terms can be included in the formula instead or as well, and if more than one is specified their sum is used.

See model.offset.

method For a glm model (modele="pls-glm-family"), the method to be used in fit-

ting the model. The default method "glm.fit" uses iteratively reweighted least squares (IWLS). User-supplied fitting functions can be supplied either as a function or a character string naming a function, with a function which takes the same arguments as glm.fit. For a polr model (modele="pls-glm-polr"), logistic or probit or (complementary) log-log (loglog or cloglog) or cauchit (corre-

sponding to a Cauchy latent variable).

control a list of parameters for controlling the fitting process. For glm. fit this is passed

to glm.control.

contrasts an optional list. See the contrasts.arg of model.matrix.default.

sparse should the coefficients of non-significant predictors (<alpha.pvals.expli) be

set to 0

sparseStop should component extraction stop when no significant predictors (<alpha.pvals.expli)

are found

naive Use the naive estimates for the Degrees of Freedom in plsR? Default is FALSE.

verbose Should details be displayed?

... arguments to pass to plsRmodel.default or to plsRmodel.formula

Details

There are seven different predefined models with predefined link functions available:

"pls" ordinary pls models

"pls-glm-Gamma" glm gaussian with inverse link pls models

"pls-glm-gaussian" glm gaussian with identity link pls models

"pls-glm-inverse-gamma" glm binomial with square inverse link pls models

"pls-glm-logistic" glm binomial with logit link pls models

"pls-glm-poisson" glm poisson with log link pls models

"pls-glm-polr" glm polr with logit link pls models

Using the "family=" option and setting "modele=pls-glm-family" allows changing the family and link function the same way as for the glm function. As a consequence user-specified families can also be used.

The gaussian family accepts the links (as names) identity, log and inverse.

The binomial **family** accepts the links logit, probit, cauchit, (corresponding to logistic, normal and Cauchy CDFs respectively) log and cloglog (complementary log-log).

The Gamma family accepts the links inverse, identity and log.

The poisson family accepts the links log, identity, and sqrt.

The inverse gaussian family accepts the links 1/mu^2, inverse, identity and log.

The quasi **family** accepts the links logit, probit, cloglog, identity, inverse, log, 1/mu^2 and sqrt.

The function power can be used to create a power link function.

A typical predictor has the form response ~ terms where response is the (numeric) response vector and terms is a series of terms which specifies a linear predictor for response. A terms specification of the form first + second indicates all the terms in first together with all the terms in second with any duplicates removed.

A specification of the form first:second indicates the set of terms obtained by taking the interactions of all terms in first with all terms in second. The specification first*second indicates the cross of first and second. This is the same as first + second + first:second.

The terms in the formula will be re-ordered so that main effects come first, followed by the interactions, all second-order, all third-order and so on: to avoid this pass a terms object as the formula.

Non-NULL weights can be used to indicate that different observations have different dispersions (with the values in weights being inversely proportional to the dispersions); or equivalently, when the elements of weights are positive integers w_i, that each response y_i is the mean of w_i unit-weight observations.

The default estimator for Degrees of Freedom is the Kramer and Sugiyama's one which only works for classical plsR models. For these models, Information criteria are computed accordingly to these estimations. Naive Degrees of Freedom and Information Criteria are also provided for comparison purposes. For more details, see N. Kraemer and M. Sugiyama. (2011). The Degrees of Freedom of Partial Least Squares Regression. *Journal of the American Statistical Association*, 106(494), 697-705, 2011.

Value

Depends on the model that was used to fit the model. You can generally at least find these items.

nr Number of observations nc Number of predictors

nt Number of requested components
ww raw weights (before L2-normalization)

wwnorm L2 normed weights (to be used with deflated matrices of predictor variables)
wwetoile modified weights (to be used with original matrix of predictor variables)

tt PLS components

pp loadings of the predictor variables

CoeffC coefficients of the PLS components

uscores scores of the response variable

YChapeau predicted response values for the dataX set

residYChapeau residuals of the deflated response on the standardized scale

RepY scaled response vector

na.miss.Y is there any NA value in the response vector YNA indicatrix vector of missing values in RepY

residY deflated scaled response vector ExpliX scaled matrix of predictors

na.miss.X is there any NA value in the predictor matrix

XXNA indicator of non-NA values in the predictor matrix

residXX deflated predictor matrix

PredictY response values with NA replaced with 0
RSS residual sum of squares (original scale)
RSSresidY residual sum of squares (scaled scale)

R2 residY R2 coefficient value on the standardized scale
R2 R2 coefficient value on the original scale

press.ind individual PRESS value for each observation (scaled scale)

press.tot total PRESS value for all observations (scaled scale)

Q2cum cumulated Q2 (standardized scale)
family glm family used to fit PLSGLR model

ttPredictY PLS components for the dataset on which prediction was requested

typeVC type of leave one out cross-validation used

dataX predictor values dataY response values

weights weights of the observations

computed_nt number of components that were computed

AIC AIC vs number of components
BIC BIC vs number of components

Coeffsmodel_vals

ChisqPearson

CoeffCFull matrix of the coefficients of the predictors

CoeffConstante value of the intercept (scaled scale)

Std.Coeffs Vector of standardized regression coefficients

Coeffs Vector of regression coefficients (used with the original data scale)

Yresidus residuals of the PLS model

residusY residuals of the deflated response on the standardized scale

InfCrit table of Information Criteria:

AIC AIC vs number of components BIC BIC vs number of components

MissClassed Number of miss classed results Chi2_Pearson_Y Q2 value (standardized scale) RSS residual sum of squares (original scale) R2 R2 coefficient value on the original scale

R2residY R2 coefficient value on the standardized scale RSSresidY residual sum of squares (scaled scale)

Std.ValsPredictY

predicted response values for supplementary dataset (standardized scale)

ValsPredictY predicted response values for supplementary dataset (original scale)

Std. XChapeau estimated values for missing values in the predictor matrix (standardized scale)

FinalModel final GLR model on the PLS components

XXwotNA predictor matrix with missing values replaced with 0

call call

AIC.std AIC.std vs number of components (AIC computed for the standardized model

Note

Use cv.plsRglm to cross-validate the plsRglm models and bootplsglm to bootstrap them.

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https://fbertran.github.io/homepage/

References

Nicolas Meyer, Myriam Maumy-Bertrand et Frederic Bertrand (2010). Comparaison de la regression PLS et de la regression logistique PLS: application aux donnees d'allelotypage. *Journal de la Societe Française de Statistique*, 151(2), pages 1-18. http://publications-sfds.math.cnrs.fr/index.php/J-SFdS/article/view/47

See Also

See also plsR.

Examples

```
data(Cornell)
XCornell<-Cornell[,1:7]
yCornell<-Cornell[,8]
modplsglm <- plsRglm(yCornell, XCornell, 10, modele="pls-glm-gaussian")</pre>
#To retrieve the final GLR model on the PLS components
finalmod <- modplsglm$FinalModel</pre>
#It is a glm object.
plot(finalmod)
#Cross validation
cv.modplsglm<-cv.plsRglm(Y~.,data=Cornell,6,NK=100,modele="pls-glm-gaussian", verbose=FALSE)
res.cv.modplsglm<-cvtable(summary(cv.modplsglm))</pre>
plot(res.cv.modplsglm)
#If no model specified, classic PLSR model
modpls <- plsRglm(Y~.,data=Cornell,6)</pre>
modpls
modpls$tt
modpls$uscores
modpls$pp
modpls$Coeffs
#rm(list=c("XCornell","yCornell",modpls,cv.modplsglm,res.cv.modplsglm))
data(aze_compl)
Xaze_compl<-aze_compl[,2:34]</pre>
yaze_compl<-aze_compl$y</pre>
plsRglm(yaze_compl, Xaze_compl, nt=10, modele="pls", MClassed=TRUE, verbose=FALSE) $InfCrit
modpls <- plsRglm(yaze_compl,Xaze_compl,nt=10,modele="pls-glm-logistic",</pre>
MClassed=TRUE, pvals.expli=TRUE, verbose=FALSE)
modpls
colSums(modpls$pvalstep)
modpls$Coeffsmodel_vals
plot(plsRglm(yaze_compl, Xaze_compl, 4, modele="pls-glm-logistic")$FinalModel)
plsRglm(yaze_compl[-c(99,72)], Xaze_compl[-c(99,72),],4,
modele="pls-glm-logistic",pvals.expli=TRUE)$pvalstep
plot(plsRglm(yaze_compl[-c(99,72)], Xaze_compl[-c(99,72),],4,
modele="pls-glm-logistic",pvals.expli=TRUE)$FinalModel)
rm(list=c("Xaze_compl","yaze_compl","modpls"))
data(bordeaux)
```

```
Xbordeaux<-bordeaux[,1:4]
ybordeaux<-factor(bordeaux$Quality,ordered=TRUE)</pre>
modpls <- plsRglm(ybordeaux,Xbordeaux,10,modele="pls-glm-polr",pvals.expli=TRUE)</pre>
modpls
colSums(modpls$pvalstep)
XbordeauxNA<-Xbordeaux
XbordeauxNA[1,1] <- NA
modplsNA <- plsRglm(ybordeaux,XbordeauxNA,10,modele="pls-glm-polr",pvals.expli=TRUE)</pre>
modpls
colSums(modpls$pvalstep)
rm(list=c("Xbordeaux","XbordeauxNA","ybordeaux","modplsNA"))
data(pine)
Xpine<-pine[,1:10]</pre>
ypine<-pine[,11]</pre>
modpls1 <- plsRglm(ypine, Xpine, 1)</pre>
modpls1$Std.Coeffs
modpls1$Coeffs
modpls4 <- plsRglm(ypine, Xpine, 4)</pre>
modpls4$Std.Coeffs
modpls4$Coeffs
modpls4$PredictY[1,]
plsRglm(ypine, Xpine, 4, dataPredictY=Xpine[1,])$PredictY[1,]
XpineNAX21 <- Xpine</pre>
XpineNAX21[1,2] <- NA
modpls4NA <- plsRglm(ypine,XpineNAX21,4)</pre>
modpls4NA$Std.Coeffs
modpls4NA$YChapeau[1,]
modpls4$YChapeau[1,]
modpls4NA$CoeffC
plsRglm(ypine,XpineNAX21,4,EstimXNA=TRUE)$XChapeau
plsRglm(ypine,XpineNAX21,4,EstimXNA=TRUE)$XChapeauNA
# compare pls-glm-gaussian with classic plsR
modplsglm4 <- plsRglm(ypine, Xpine, 4, modele="pls-glm-gaussian")</pre>
cbind(modpls4$Std.Coeffs,modplsglm4$Std.Coeffs)
# without missing data
cbind(ypine,modpls4$ValsPredictY,modplsglm4$ValsPredictY)
# with missing data
modplsglm4NA <- plsRglm(ypine, XpineNAX21, 4, modele="pls-glm-gaussian")</pre>
cbind((ypine), modpls4NA$ValsPredictY, modplsglm4NA$ValsPredictY)
rm(list=c("Xpine","ypine","modpls4","modpls4NA","modplsglm4","modplsglm4NA"))
data(fowlkes)
Xfowlkes <- fowlkes[,2:13]</pre>
yfowlkes <- fowlkes[,1]</pre>
modpls <- plsRglm(yfowlkes,Xfowlkes,4,modele="pls-glm-logistic",pvals.expli=TRUE)</pre>
```

```
modpls
colSums(modpls$pvalstep)
rm(list=c("Xfowlkes","yfowlkes","modpls"))
if(require(chemometrics)){
data(hyptis)
yhyptis <- factor(hyptis$Group,ordered=TRUE)</pre>
Xhyptis <- as.data.frame(hyptis[,c(1:6)])</pre>
options(contrasts = c("contr.treatment", "contr.poly"))
modpls2 <- plsRglm(yhyptis,Xhyptis,6,modele="pls-glm-polr")</pre>
modpls2$Coeffsmodel_vals
modpls2$InfCrit
modpls2$Coeffs
modpls2$Std.Coeffs
table(yhyptis,predict(modpls2$FinalModel,type="class"))
rm(list=c("yhyptis","Xhyptis","modpls2"))
}
dimX <- 24
Astar <- 6
dataAstar6 <- t(replicate(250,simul_data_UniYX(dimX,Astar)))</pre>
ysimbin1 <- dicho(dataAstar6)[,1]</pre>
Xsimbin1 <- dicho(dataAstar6)[,2:(dimX+1)]</pre>
modplsglm <- plsRglm(ysimbin1, Xsimbin1, 10, modele="pls-glm-logistic")</pre>
modplsglm
simbin=data.frame(dicho(dataAstar6))
\verb|cv.modplsglm| <- suppressWarnings(cv.plsRglm(Y~.,data=simbin,nt=10,
modele="pls-glm-logistic",NK=100, verbose=FALSE))
res.cv.modplsglm <- cvtable(summary(cv.modplsglm,MClassed=TRUE,</pre>
verbose=FALSE))
plot(res.cv.modplsglm) #defaults to type="CVMC"
rm(list=c("dimX","Astar","dataAstar6","ysimbin1","Xsimbin1","modplsglm","cv.modplsglm",
"res.cv.modplsglm"))
```

PLS_glm_wvc

Light version of PLS_glm for cross validation purposes

Description

Light version of PLS_glm for cross validation purposes either on complete or incomplete datasets.

Usage

```
PLS_glm_wvc(
    dataY,
```

```
dataX,
nt = 2,
dataPredictY = dataX,
modele = "pls",
family = NULL,
scaleX = TRUE,
scaleY = NULL,
keepcoeffs = FALSE,
keepstd.coeffs = FALSE,
tol_Xi = 10^(-12),
weights,
method = "logistic",
verbose = TRUE
```

Arguments

dataY response (training) dataset dataX predictor(s) (training) dataset

nt number of components to be extracted

dataPredictY predictor(s) (testing) dataset

modele name of the PLS glm model to be fitted ("pls", "pls-glm-Gamma", "pls-glm-gaussian",

"pls-glm-inverse.gaussian", "pls-glm-logistic", "pls-glm-poisson", "pls-glm-polr"). Use "modele=pls-glm-family" to enable the family op-

tion.

family a description of the error distribution and link function to be used in the model.

This can be a character string naming a family function, a family function or the result of a call to a family function. (See family for details of family functions.) To use the family option, please set modele="pls-glm-family". User defined

families can also be defined. See details.

scaleX scale the predictor(s): must be set to TRUE for modele="pls" and should be

for glms pls.

scaleY scale the response: Yes/No. Ignored since non always possible for glm re-

sponses.

keepcoeffs whether the coefficients of the linear fit on link scale of unstandardized eXplana-

tory variables should be returned or not.

keepstd.coeffs whether the coefficients of the linear fit on link scale of standardized eXplana-

tory variables should be returned or not.

tol_Xi minimal value for Norm2(Xi) and $det(pp' \times pp)$ if there is any missing value in

the dataX. It defaults to 10^{-12}

weights an optional vector of 'prior weights' to be used in the fitting process. Should be

NULL or a numeric vector.

method logistic, probit, complementary log-log or cauchit (corresponding to a Cauchy

latent variable).

verbose should info messages be displayed?

Details

This function is called by PLS_glm_kfoldcv_formula in order to perform cross-validation either on complete or incomplete datasets.

There are seven different predefined models with predefined link functions available:

list("\"pls\"") ordinary pls models

list("\"pls-glm-Gamma\"") glm gaussian with inverse link pls models

list("\"pls-glm-gaussian\"") glm gaussian with identity link pls models

list("\"pls-glm-inverse-gamma\"") glm binomial with square inverse link pls models

list("\"pls-glm-logistic\"") glm binomial with logit link pls models

list("\"pls-glm-poisson\"") glm poisson with log link pls models

list("\"pls-glm-polr\"") glm polr with logit link pls models

Using the "family=" option and setting "modele=pls-glm-family" allows changing the family and link function the same way as for the glm function. As a consequence user-specified families can also be used.

The accepts the links (as names) identity, log and inverse.

list("gaussian") accepts the links (as names) identity, log and inverse.

family accepts the links (as names) identity, log and inverse.

The accepts the links logit, probit, cauchit, (corresponding to logistic, normal and Cauchy CDFs respectively) log and cloglog (complementary log-log).

list("binomial") accepts the links logit, probit, cauchit, (corresponding to logistic, normal and Cauchy CDFs respectively) log and cloglog (complementary log-log).

family accepts the links logit, probit, cauchit, (corresponding to logistic, normal and Cauchy CDFs respectively) log and cloglog (complementary log-log).

The accepts the links inverse, identity and log.

list("Gamma") accepts the links inverse, identity and log.

family accepts the links inverse, identity and log.

The accepts the links log, identity, and sqrt.

list("poisson") accepts the links log, identity, and sqrt.

 \boldsymbol{family} accepts the links log, identity, and sqrt.

The accepts the links 1/mu², inverse, identity and log.

list("inverse.gaussian") accepts the links 1/mu^2, inverse, identity and log.

family accepts the links 1/mu², inverse, identity and log.

The accepts the links logit, probit, cloglog, identity, inverse, log, 1/mu^2 and sqrt.

list("quasi") accepts the links logit, probit, cloglog, identity, inverse, log, 1/mu^2 and
sqrt.

family accepts the links logit, probit, cloglog, identity, inverse, log, 1/mu^2 and sqrt.

The function can be used to create a power link function.

list("power") can be used to create a power link function.

Non-NULL weights can be used to indicate that different observations have different dispersions (with the values in weights being inversely proportional to the dispersions); or equivalently, when the elements of weights are positive integers w_i, that each response y_i is the mean of w_i unit-weight observations.

Value

```
valsPredict nrow(dataPredictY) * nt matrix of the predicted values
list("coeffs") If the coefficients of the eXplanatory variables were requested:
    i.e. keepcoeffs=TRUE.
    ncol(dataX) * 1 matrix of the coefficients of the the eXplanatory variables
```

Author(s)

```
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```

References

Nicolas Meyer, Myriam Maumy-Bertrand et Frédéric Bertrand (2010). Comparing the linear and the logistic PLS regression with qualitative predictors: application to allelotyping data. *Journal de la Societe Française de Statistique*, 151(2), pages 1-18. http://publications-sfds.math.cnrs.fr/index.php/J-SFdS/article/view/47

See Also

PLS_glm for more detailed results, PLS_glm_kfoldcv for cross-validating models and PLS_lm_wvc for the same function dedicated to plsR models

Examples

```
data(Cornell)
XCornell<-Cornell[,1:7]
yCornell<-Cornell[,8]
PLS_glm_wvc(dataY=yCornell,dataX=XCornell,nt=3,modele="pls-glm-gaussian",
dataPredictY=XCornell[1,])
PLS_glm_wvc(dataY=yCornell,dataX=XCornell,nt=3,modele="pls-glm-family",
family=gaussian(),dataPredictY=XCornell[1,], verbose=FALSE)
PLS_glm_wvc(dataY=yCornell[-1],dataX=XCornell[-1,],nt=3,modele="pls-glm-gaussian",
dataPredictY=XCornell[1,], verbose=FALSE)
PLS_glm_wvc(dataY=yCornell[-1],dataX=XCornell[-1,],nt=3,modele="pls-glm-family",
family=gaussian(),dataPredictY=XCornell[1,], verbose=FALSE)
rm("XCornell","yCornell")
## With an incomplete dataset (X[1,2] is NA)
data(pine)
ypine <- pine[,11]</pre>
data(XpineNAX21)
```

```
PLS_glm_wvc(dataY=ypine,dataX=XpineNAX21,nt=10,modele="pls-glm-gaussian")
rm("XpineNAX21","ypine")
data(pine)
Xpine<-pine[,1:10]</pre>
ypine<-pine[,11]</pre>
PLS_glm_wvc(ypine, Xpine, 10, modele="pls", verbose=FALSE)
PLS_glm_wvc(ypine,Xpine,10,modele="pls-glm-Gamma", verbose=FALSE)
PLS\_glm\_wvc(ypine, Xpine, 10, modele="pls-glm-family", family=Gamma(), verbose=FALSE)
PLS_glm_wvc(ypine,Xpine,10,modele="pls-glm-gaussian", verbose=FALSE)
PLS_glm_wvc(ypine,Xpine,10,modele="pls-glm-family",family=gaussian(log), verbose=FALSE)
PLS_glm_wvc(round(ypine), Xpine, 10, modele="pls-glm-poisson", verbose=FALSE)
PLS_glm_wvc(round(ypine),Xpine,10,modele="pls-glm-family",family=poisson(log), verbose=FALSE)
rm(list=c("pine","ypine","Xpine"))
data(Cornell)
XCornell<-Cornell[,1:7]</pre>
yCornell<-Cornell[,8]
PLS_glm_wvc(yCornell,XCornell,10,modele="pls-glm-inverse.gaussian", verbose=FALSE)
PLS_glm_wvc(yCornell,XCornell,10,modele="pls-glm-family",
family=inverse.gaussian(), verbose=FALSE)
rm(list=c("XCornell","yCornell"))
data(Cornell)
XCornell<-Cornell[,1:7]
yCornell<-Cornell[,8]
PLS_glm_wvc(dataY=yCornell,dataX=XCornell,nt=3,modele="pls-glm-gaussian",
dataPredictY=XCornell[1,], verbose=FALSE)
PLS_glm_wvc(dataY=yCornel1[-1],dataX=XCornel1[-1,],nt=3,modele="pls-glm-gaussian",
dataPredictY=XCornell[1,], verbose=FALSE)
rm("XCornell","yCornell")
data(aze_compl)
Xaze_compl<-aze_compl[,2:34]</pre>
yaze_compl<-aze_compl$y</pre>
PLS_glm(yaze_compl, Xaze_compl,10, modele="pls-glm-logistic",typeVC="none", verbose=FALSE)$InfCrit
PLS\_glm\_wvc(yaze\_compl,Xaze\_compl,10,modele="pls-glm-logistic", keepcoeffs=TRUE, verbose=FALSE)
rm("Xaze_compl","yaze_compl")
```

PLS_lm_wvc

Light version of PLS_lm for cross validation purposes

Description

Light version of PLS_1m for cross validation purposes either on complete or incomplete datasets.

Usage

```
PLS_lm_wvc(
  dataY,
  dataX,
  nt = 2,
  dataPredictY = dataX,
  modele = "pls",
  scaleX = TRUE,
  scaleY = NULL,
  keepcoeffs = FALSE,
  keepstd.coeffs = FALSE,
  tol_Xi = 10^(-12),
  weights,
  verbose = TRUE
)
```

Arguments

dataY response (training) dataset dataX predictor(s) (training) dataset

nt number of components to be extracted

dataPredictY predictor(s) (testing) dataset

modele name of the PLS model to be fitted, only ("pls" available for this fonction.

scaleX scale the predictor(s): must be set to TRUE for modele="pls" and should be

for glms pls.

scaleY scale the response: Yes/No. Ignored since non always possible for glm re-

sponses.

keepcoeffs whether the coefficients of unstandardized eXplanatory variables should be re-

turned or not.

keepstd.coeffs whether the coefficients of standardized eXplanatory variables should be re-

turned or not.

tol_Xi minimal value for Norm2(Xi) and $det(pp' \times pp)$ if there is any missing value in

the dataX. It defaults to 10^{-12}

weights an optional vector of 'prior weights' to be used in the fitting process. Should be

NULL or a numeric vector.

verbose should info messages be displayed?

Details

This function is called by PLS_lm_kfoldcv in order to perform cross-validation either on complete or incomplete datasets.

Non-NULL weights can be used to indicate that different observations have different dispersions (with the values in weights being inversely proportional to the dispersions); or equivalently, when the elements of weights are positive integers w_i, that each response y_i is the mean of w_i unit-weight observations.

Value

Note

Use PLS_lm_kfoldcv for a wrapper in view of cross-validation.

Author(s)

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

References

Nicolas Meyer, Myriam Maumy-Bertrand et Frédéric Bertrand (2010). Comparing the linear and the logistic PLS regression with qualitative predictors: application to allelotyping data. *Journal de la Societe Française de Statistique*, 151(2), pages 1-18. http://publications-sfds.math.cnrs.fr/index.php/J-SFdS/article/view/47

See Also

PLS_lm for more detailed results, PLS_lm_kfoldcv for cross-validating models and PLS_glm_wvc for the same function dedicated to plsRglm models

Examples

```
data(Cornell)
XCornell<-Cornell[,1:7]
yCornell<-Cornell[,8]
PLS_lm_wvc(dataY=yCornell,dataX=XCornell,nt=3,dataPredictY=XCornell[1,])
PLS_{lm\_wvc(dataY=yCornell[-c(1,2)],dataX=XCornell[-c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=
 verbose=FALSE)
PLS_{lm\_wvc(dataY=yCornell[-c(1,2)],dataX=XCornell[-c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=3,dataPredictY=XCornell[c(1,2),],nt=
keepcoeffs=TRUE, verbose=FALSE)
 rm("XCornell","yCornell")
 ## With an incomplete dataset (X[1,2] is NA)
data(pine)
ypine <- pine[,11]</pre>
 data(XpineNAX21)
PLS_lm_wvc(dataY=ypine[-1],dataX=XpineNAX21[-1,],nt=3, verbose=FALSE)
PLS_lm_wvc(dataY=ypine[-1],dataX=XpineNAX21[-1,],nt=3,dataPredictY=XpineNAX21[1,], verbose=FALSE)
PLS_lm_wvc(dataY=ypine[-2],dataX=XpineNAX21[-2,],nt=3,dataPredictY=XpineNAX21[2,], verbose=FALSE)
PLS_lm_wvc(dataY=ypine,dataX=XpineNAX21,nt=3, verbose=FALSE)
 rm("ypine")
```

predict.plsRglmmodel Print method for plsRglm models

Description

This function provides a predict method for the class "plsRglmmodel"

Usage

```
## S3 method for class 'plsRglmmodel'
predict(
  object,
  newdata,
  comps = object$computed_nt,
  type = c("link", "response", "terms", "scores", "class", "probs"),
  se.fit = FALSE,
  weights,
  dispersion = NULL,
  methodNA = "adaptative",
  verbose = TRUE,
  ...
)
```

Arguments

object	An object of the class "plsRmodel".
newdata	An optional data frame in which to look for variables with which to predict. If omitted, the fitted values are used.
comps	A value with a single value of component to use for prediction.
type	Type of predicted value. Available choices are the glms ones ("link", "response", "terms"), the polr ones ("class", "probs") or the scores ("scores").
se.fit	If TRUE, pointwise standard errors are produced for the predictions using the Cox model.
weights	Vector of case weights. If weights is a vector of integers, then the estimated coefficients are equivalent to estimating the model from data with the individual cases replicated as many times as indicated by weights.
dispersion	the dispersion of the GLM fit to be assumed in computing the standard errors. If omitted, that returned by summary applied to the object is used.
methodNA	Selects the way of predicting the response or the scores of the new data. For complete rows, without any missing value, there are two different ways of computing the prediction. As a consequence, for mixed datasets, with complete and incomplete rows, there are two ways of computing prediction: either predicts any row as if there were missing values in it (missingdata) or selects the prediction method accordingly to the completeness of the row (adaptative).
verbose	should info messages be displayed?

Arguments to be passed on to stats::glm and plsRglm::plsRglm.

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Value

When type is "response", a matrix of predicted response values is returned. When type is "scores", a score matrix is returned.

Author(s)

```
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https://fbertran.github.io/homepage/
```

References

Nicolas Meyer, Myriam Maumy-Bertrand et Frédéric Bertrand (2010). Comparing the linear and the logistic PLS regression with qualitative predictors: application to allelotyping data. *Journal de la Societe Française de Statistique*, 151(2), pages 1-18. http://publications-sfds.math.cnrs.fr/index.php/J-SFdS/article/view/47

See Also

See Also predict.glm

```
data(pine)
Xpine<-pine[,1:10]</pre>
ypine<-pine[,11]</pre>
data(pine_sup)
Xpine_sup<-pine_sup[,1:10]</pre>
Xpine_supNA<-Xpine_sup</pre>
Xpine_supNA[1,1]<-NA
modpls=plsRglm(object=ypine,dataX=Xpine,nt=6,modele="pls-glm-family",family="gaussian",
verbose=FALSE)
modplsform=plsRglm(x11~.,data=pine,nt=6,modele="pls-glm-family",family="gaussian", verbose=FALSE)
modpls2=plsRglm(object=ypine,dataX=Xpine,nt=6,modele="pls-glm-family",
dataPredictY=Xpine_sup,family="gaussian", verbose=FALSE)
modpls2NA=plsRglm(object=ypine,dataX=Xpine,nt=6,modele="pls-glm-family",
dataPredictY=Xpine_supNA, family="gaussian", verbose=FALSE)
#Identical to predict(modpls,type="link") or modpls$Std.ValsPredictY
cbind(modpls$Std.ValsPredictY,modplsform$Std.ValsPredictY,
predict(modpls),predict(modplsform))
#Identical to predict(modpls,type="response") or modpls$ValsPredictY
cbind(modpls$ValsPredictY,modplsform$ValsPredictY,
predict(modpls,type="response"),predict(modplsform,type="response"))
#Identical to modpls$ttPredictY
predict(modpls,type="scores")
predict(modplsform, type="scores")
```

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```
#Identical to modpls2$ValsPredictY
cbind(predict(modpls,newdata=Xpine_sup,type="response"),
predict(modplsform,newdata=Xpine_sup,type="response"))
#Select the number of components to use to derive the prediction
predict(modpls,newdata=Xpine_sup,type="response",comps=1)
predict(modpls,newdata=Xpine_sup,type="response",comps=3)
predict(modpls,newdata=Xpine_sup,type="response",comps=6)
try(predict(modpls,newdata=Xpine_sup,type="response",comps=8))
#Identical to modpls2$ttValsPredictY
predict(modpls,newdata=Xpine_sup,type="scores")
#Select the number of components in the scores matrix
predict(modpls,newdata=Xpine_sup,type="scores",comps=1)
predict(modpls,newdata=Xpine_sup,type="scores",comps=3)
predict(modpls,newdata=Xpine_sup,type="scores",comps=6)
try(predict(modpls,newdata=Xpine_sup,type="scores",comps=8))
#Identical to modpls2NA$ValsPredictY
predict(modpls,newdata=Xpine_supNA,type="response",methodNA="missingdata")
cbind(predict(modpls,newdata=Xpine_supNA,type="response"),
predict(modplsform,newdata=Xpine_supNA,type="response"))
predict(modpls,newdata=Xpine_supNA,type="response",comps=1)
predict(modpls,newdata=Xpine_supNA,type="response",comps=3)
predict(modpls,newdata=Xpine_supNA,type="response",comps=6)
try(predict(modpls,newdata=Xpine_supNA,type="response",comps=8))
#Identical to modpls2NA$ttPredictY
predict(modpls, newdata=Xpine_supNA, type="scores", methodNA="missingdata")
predict(modplsform,newdata=Xpine_supNA,type="scores",methodNA="missingdata")
predict(modpls,newdata=Xpine_supNA,type="scores")
predict(modplsform,newdata=Xpine_supNA,type="scores")
predict(modpls,newdata=Xpine_supNA,type="scores",comps=1)
predict(modpls,newdata=Xpine_supNA,type="scores",comps=3)
predict(modpls,newdata=Xpine_supNA,type="scores",comps=6)
try(predict(modpls,newdata=Xpine_supNA,type="scores",comps=8))
```

predict.plsRmodel

Print method for plsR models

Description

This function provides a predict method for the class "plsRmodel"

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Usage

```
## S3 method for class 'plsRmodel'
predict(
   object,
   newdata,
   comps = object$computed_nt,
   type = c("response", "scores"),
   weights,
   methodNA = "adaptative",
   verbose = TRUE,
   ...
)
```

Arguments

object An object of the class "plsRmodel".

newdata An optional data frame in which to look for variables with which to predict. If

omitted, the fitted values are used.

comps A value with a single value of component to use for prediction.

type Type of predicted value. Available choices are the response values ("response")

or the scores ("scores").

weights Vector of case weights. If weights is a vector of integers, then the estimated

coefficients are equivalent to estimating the model from data with the individual

cases replicated as many times as indicated by weights.

methodNA Selects the way of predicting the response or the scores of the new data. For

complete rows, without any missing value, there are two different ways of computing the prediction. As a consequence, for mixed datasets, with complete and incomplete rows, there are two ways of computing prediction: either predicts any row as if there were missing values in it (missingdata) or selects the pre-

diction method accordingly to the completeness of the row (adaptative).

verbose should info messages be displayed?

... Arguments to be passed on to plsRglm::plsR.

Value

When type is "response", a matrix of predicted response values is returned. When type is "scores", a score matrix is returned.

```
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https://fbertran.github.io/homepage/
```

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References

Nicolas Meyer, Myriam Maumy-Bertrand et Frédéric Bertrand (2010). Comparing the linear and the logistic PLS regression with qualitative predictors: application to allelotyping data. *Journal de la Societe Française de Statistique*, 151(2), pages 1-18. http://publications-sfds.math.cnrs.fr/index.php/J-SFdS/article/view/47

```
data(pine)
Xpine<-pine[,1:10]</pre>
ypine<-pine[,11]</pre>
data(pine_sup)
Xpine_sup<-pine_sup[,1:10]</pre>
Xpine_supNA<-Xpine_sup</pre>
Xpine_supNA[1,1]<-NA</pre>
modpls=plsR(object=ypine,dataX=Xpine,nt=6,modele="pls", verbose=FALSE)
modplsform=plsR(x11~.,data=pine,nt=6,modele="pls", verbose=FALSE)
modpls2=plsR(object=ypine,dataX=Xpine,nt=6,modele="pls",dataPredictY=Xpine_sup, verbose=FALSE)
modpls2NA=plsR(object=ypine,dataX=Xpine,nt=6,modele="pls",dataPredictY=Xpine_supNA, verbose=FALSE)
#Identical to predict(modpls,type="response") or modpls$ValsPredictY
cbind(predict(modpls),predict(modplsform))
#Identical to modpls$ttPredictY
predict(modpls,type="scores")
predict(modplsform,type="scores")
#Identical to modpls2$ValsPredictY
cbind(predict(modpls,newdata=Xpine_sup,type="response"),
predict(modplsform, newdata=Xpine_sup, type="response"))
#Select the number of components to use to derive the prediction
predict(modpls,newdata=Xpine_sup,type="response",comps=1)
predict(modpls,newdata=Xpine_sup,type="response",comps=3)
predict(modpls, newdata=Xpine_sup, type="response", comps=6)
try(predict(modpls,newdata=Xpine_sup,type="response",comps=8))
#Identical to modpls2$ttValsPredictY
predict(modpls,newdata=Xpine_sup,type="scores")
#Select the number of components in the scores matrix
predict(modpls,newdata=Xpine_sup,type="scores",comps=1)
predict(modpls, newdata=Xpine_sup, type="scores", comps=3)
predict(modpls,newdata=Xpine_sup,type="scores",comps=6)
try(predict(modpls,newdata=Xpine_sup,type="scores",comps=8))
#Identical to modpls2NA$ValsPredictY
predict(modpls,newdata=Xpine_supNA,type="response",methodNA="missingdata")
```

```
cbind(predict(modpls,newdata=Xpine_supNA, type="response"),
predict(modplsform,newdata=Xpine_supNA, type="response"))

predict(modpls,newdata=Xpine_supNA, type="response",comps=1)
predict(modpls,newdata=Xpine_supNA, type="response",comps=3)
predict(modpls,newdata=Xpine_supNA, type="response",comps=6)
try(predict(modpls,newdata=Xpine_supNA, type="response",comps=8))

#Identical to modpls2NA$ttPredictY
predict(modpls,newdata=Xpine_supNA, type="scores",methodNA="missingdata")
predict(modplsform,newdata=Xpine_supNA, type="scores",methodNA="missingdata")

predict(modpls,newdata=Xpine_supNA, type="scores")
predict(modplsform,newdata=Xpine_supNA, type="scores",comps=1)
predict(modpls,newdata=Xpine_supNA, type="scores",comps=3)
predict(modpls,newdata=Xpine_supNA, type="scores",comps=6)
try(predict(modpls,newdata=Xpine_supNA, type="scores",comps=8))
```

```
print.coef.plsRglmmodel
```

Print method for plsRglm models

Description

This function provides a print method for the class "coef.plsRglmmodel"

Usage

```
## S3 method for class 'coef.plsRglmmodel'
print(x, ...)
```

Arguments

```
x an object of the class "coef.plsRglmmodel"
... not used
```

Value

NULL

```
Frédéric Bertrand

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https://fbertran.github.io/homepage/
```

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References

Nicolas Meyer, Myriam Maumy-Bertrand et Frédéric Bertrand (2010). Comparing the linear and the logistic PLS regression with qualitative predictors: application to allelotyping data. *Journal de la Societe Française de Statistique*, 151(2), pages 1-18. http://publications-sfds.math.cnrs.fr/index.php/J-SFdS/article/view/47

See Also

print

Examples

```
data(Cornell)
XCornell<-Cornell[,1:7]
yCornell<-Cornell[,8]
modplsglm <- plsRglm(yCornell,XCornell,3,modele="pls-glm-family",family=gaussian())
class(modplsglm)
print(coef(modplsglm))
rm(list=c("XCornell","yCornell","modplsglm"))</pre>
```

```
print.coef.plsRmodel Print method for plsR models
```

Description

This function provides a print method for the class "coef.plsRmodel"

Usage

```
## S3 method for class 'coef.plsRmodel'
print(x, ...)
```

Arguments

```
x an object of the class "coef.plsRmodel"
... not used
```

Value

NULL

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

print.cv.plsRglmmodel 115

References

Nicolas Meyer, Myriam Maumy-Bertrand et Frédéric Bertrand (2010). Comparing the linear and the logistic PLS regression with qualitative predictors: application to allelotyping data. *Journal de la Societe Française de Statistique*, 151(2), pages 1-18. http://publications-sfds.math.cnrs.fr/index.php/J-SFdS/article/view/47

See Also

```
print
```

Examples

```
data(Cornell)
XCornell<-Cornell[,1:7]
yCornell<-Cornell[,8]
modpls <- plsRglm(yCornell,XCornell,3,modele="pls")
class(modpls)
print(coef(modpls))
rm(list=c("XCornell","yCornell","modpls"))</pre>
```

print.cv.plsRglmmodel Print method for plsRglm models

Description

This function provides a print method for the class "cv.plsRglmmodel"

Usage

```
## S3 method for class 'cv.plsRglmmodel'
print(x, ...)
```

Arguments

```
x an object of the class "cv.plsRglmmodel"
... not used
```

Value

NULL

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

116 print.cv.plsRmodel

References

Nicolas Meyer, Myriam Maumy-Bertrand et Frédéric Bertrand (2010). Comparaison de la régression PLS et de la régression logistique PLS : application aux données d'allélotypage. *Journal de la Société Française de Statistique*, 151(2), pages 1-18. http://publications-sfds.math.cnrs.fr/index.php/J-SFdS/article/view/47

See Also

print

Examples

```
data(Cornell)
XCornel1<-Cornell[,1:7]
yCornel1<-Cornell[,8]
print(cv.plsRglm(object=yCornell,dataX=XCornell,nt=10,NK=1,modele="pls-glm-family",family=gaussian(), verbose=FALSE))
rm(list=c("XCornell","yCornell","bbb"))</pre>
```

print.cv.plsRmodel

Print method for plsR models

Description

This function provides a print method for the class "cv.plsRmodel"

Usage

```
## S3 method for class 'cv.plsRmodel'
print(x, ...)
```

Arguments

```
x an object of the class "cv.plsRmodel"
... not used
```

Value

NULL

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

print.plsRglmmodel 117

References

Nicolas Meyer, Myriam Maumy-Bertrand et Frédéric Bertrand (2010). Comparing the linear and the logistic PLS regression with qualitative predictors: application to allelotyping data. *Journal de la Societe Française de Statistique*, 151(2), pages 1-18. http://publications-sfds.math.cnrs.fr/index.php/J-SFdS/article/view/47

See Also

print

Examples

```
data(Cornell)
XCornell<-Cornell[,1:7]
yCornell<-Cornell[,8]
print(cv.plsR(object=yCornell,dataX=XCornell,nt=10,K=6, verbose=FALSE))
rm(list=c("XCornell","yCornell","bbb"))</pre>
```

print.plsRglmmodel

Print method for plsRglm models

Description

This function provides a print method for the class "plsRglmmodel"

Usage

```
## S3 method for class 'plsRglmmodel'
print(x, ...)
```

Arguments

```
x an object of the class "plsRglmmodel"
... not used
```

Value

NULL

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

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References

Nicolas Meyer, Myriam Maumy-Bertrand et Frédéric Bertrand (2010). Comparaison de la régression PLS et de la régression logistique PLS : application aux données d'allélotypage. *Journal de la Société Française de Statistique*, 151(2), pages 1-18. http://publications-sfds.math.cnrs.fr/index.php/J-SFdS/article/view/47

See Also

print

Examples

```
data(Cornell)
XCornell<-Cornell[,1:7]
yCornell<-Cornell[,8]
modplsglm <- plsRglm(yCornell,XCornell,3,modele="pls-glm-gaussian")
class(modplsglm)
print(modplsglm)
rm(list=c("XCornell","yCornell","modplsglm"))</pre>
```

print.plsRmodel

Print method for plsR models

Description

This function provides a print method for the class "plsRmodel"

Usage

```
## S3 method for class 'plsRmodel'
print(x, ...)
```

Arguments

```
x an object of the class "plsRmodel"
... not used
```

Value

NULL

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

References

Nicolas Meyer, Myriam Maumy-Bertrand et Frédéric Bertrand (2010). Comparaison de la régression PLS et de la régression logistique PLS : application aux données d'allélotypage. *Journal de la Société Française de Statistique*, 151(2), pages 1-18. http://publications-sfds.math.cnrs.fr/index.php/J-SFdS/article/view/47

See Also

print

Examples

```
data(Cornell)
XCornell<-Cornell[,1:7]
yCornell<-Cornell[,8]
modpls <- plsRglm(yCornell,XCornell,3,modele="pls")
class(modpls)
print(modpls)
rm(list=c("XCornell","yCornell","modpls"))</pre>
```

```
print.summary.plsRglmmodel
```

Print method for summaries of plsRglm models

Description

This function provides a print method for the class "summary.plsRglmmodel"

Usage

```
## S3 method for class 'summary.plsRglmmodel'
print(x, ...)
```

Arguments

```
x an object of the class "summary.plsRglmmodel"
... not used
```

Value

```
language call of the model
```

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

References

Nicolas Meyer, Myriam Maumy-Bertrand et Frédéric Bertrand (2010). Comparaison de la régression PLS et de la régression logistique PLS : application aux données d'allélotypage. *Journal de la Société Française de Statistique*, 151(2), pages 1-18. http://publications-sfds.math.cnrs.fr/index.php/J-SFdS/article/view/47

See Also

```
print and summary
```

Examples

```
data(Cornell)
XCornell<-Cornell[,1:7]
yCornell<-Cornell[,8]
modplsglm <- plsRglm(yCornell, XCornell, 3, modele="pls-glm-gaussian")
class(modplsglm)
print(summary(modplsglm))
rm(list=c("XCornell","yCornell","modplsglm"))</pre>
```

```
print.summary.plsRmodel
```

Print method for summaries of plsR models

Description

This function provides a print method for the class "summary.plsRmodel"

Usage

```
## S3 method for class 'summary.plsRmodel'
print(x, ...)
```

Arguments

```
x an object of the class "summary.plsRmodel"
... not used
```

Value

```
language call of the model
```

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

signpred 121

References

Nicolas Meyer, Myriam Maumy-Bertrand et Frédéric Bertrand (2010). Comparaison de la régression PLS et de la régression logistique PLS : application aux données d'allélotypage. *Journal de la Société Française de Statistique*, 151(2), pages 1-18. http://publications-sfds.math.cnrs.fr/index.php/J-SFdS/article/view/47

See Also

```
print and summary
```

Examples

```
data(Cornell)
XCornell<-Cornell[,1:7]
yCornell<-Cornell[,8]
modpls <- plsRglm(yCornell, XCornell, 3, modele="pls")
class(modpls)
print(summary(modpls))
rm(list=c("XCornell", "yCornell", "modpls"))</pre>
```

signpred

Graphical assessment of the stability of selected variables

Description

This fonctions plots, for each of the model, the

Usage

```
signpred(
  matbin,
  pred.lablength = max(sapply(rownames(matbin), nchar)),
  labsize = 1,
  plotsize = 12
)
```

Arguments

matbin Matrix with 0 or 1 entries. Each row per predictor and a column for every model.

0 means the predictor is not significant in the model and 1 that, on the contrary,

it is significant.

pred.lablength Maximum length of the predictors labels. Defaults to full label length.

labsize Size of the predictors labels.
plotsize Global size of the graph.

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Details

This function is based on the visweb function from the bipartite package.

Value

A plot window.

Author(s)

```
Bernd Gruber with minor modifications from Frédéric Bertrand <frederic.bertrand@utt.fr> https://fbertran.github.io/homepage/
```

References

Vazquez, P.D., Chacoff, N.,P. and Cagnolo, L. (2009) Evaluating multiple determinants of the structure of plant-animal mutualistic networks. *Ecology*, 90:2039-2046.

See Also

See Also visweb

Examples

```
signpred(\texttt{matrix}(\texttt{rbinom}(160,1,.2),\texttt{ncol=8},\texttt{dimnames=list}(\texttt{as.character}(1:20),\texttt{as.character}(1:8))))
```

 $simul_data_complete$

Data generating detailed process for multivariate plsR models

Description

This function generates a single multivariate response value Y and a vector of explinatory variables $(X_1, \ldots, X_{totdim})$ drawn from a model with a given number of latent components.

Usage

```
simul_data_complete(totdim, ncomp)
```

Arguments

totdim Number of columns of the X vector (from ncomp to hardware limits)

ncomp Number of latent components in the model (from 2 to 6)

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Details

This function should be combined with the replicate function to give rise to a larger dataset. The algorithm used is a port of the one described in the article of Li which is a multivariate generalization of the algorithm of Naes and Martens.

Value

simX	Vector of explanatory variables
НН	Dimension of the response \boldsymbol{Y}
eta	See Li et al.
r	See Li et al.
epsilon	See Li et al.
ksi	See Li et al.
f	See Li et al.
z	See Li et al.
Υ	See Li et al.

Note

The value of r depends on the value of ncomp:

ncomp	r
2	3
3	3
4	4

Author(s)

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

References

T. Naes, H. Martens, Comparison of prediction methods for multicollinear data, Commun. Stat., Simul. 14 (1985) 545-576.

Morris, Elaine B. Martin, Model selection for partial least squares regression, Chemometrics and Intelligent Laboratory Systems 64 (2002) 79-89, doi:10.1016/S01697439(02)000515.

See Also

```
simul_data_YX for data simulation purpose
```

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Examples

```
simul_data_complete(20,6)

dimX <- 6
Astar <- 2
simul_data_complete(dimX,Astar)

dimX <- 6
Astar <- 3
simul_data_complete(dimX,Astar)

dimX <- 6
Astar <- 4
simul_data_complete(dimX,Astar)

rm(list=c("dimX","Astar"))</pre>
```

simul_data_UniYX

Data generating function for univariate plsR models

Description

This function generates a single univariate response value Y and a vector of explanatory variables $(X_1, \ldots, X_{totdim})$ drawn from a model with a given number of latent components.

Usage

```
simul_data_UniYX(totdim, ncomp)
```

Arguments

totdim Number of columns of the X vector (from ncomp to hardware limits)

ncomp Number of latent components in the model (from 2 to 6)

Details

This function should be combined with the replicate function to give rise to a larger dataset. The algorithm used is a port of the one described in the article of Li which is a multivariate generalization of the algorithm of Naes and Martens.

Value

```
vector (Y, X_1, \dots, X_{totdim})
```

simul_data_UniYX 125

Author(s)

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

References

T. Naes, H. Martens, Comparison of prediction methods for multicollinear data, Commun. Stat., Simul. 14 (1985) 545-576.

Morris, Elaine B. Martin, Model selection for partial least squares regression, Chemometrics and Intelligent Laboratory Systems 64 (2002) 79-89, doi:10.1016/S01697439(02)000515.

See Also

simul_data_YX and simul_data_complete for generating multivariate data

```
simul_data_UniYX(20,6)
dimX < - 6
Astar <- 2
simul_data_UniYX(dimX,Astar)
(dataAstar2 <- data.frame(t(replicate(50,simul_data_UniYX(dimX,Astar)))))</pre>
cvtable(summary(cv.plsR(Y~.,data=dataAstar2,5,NK=100, verbose=FALSE)))
dimX < -6
Astar <- 3
simul_data_UniYX(dimX,Astar)
(dataAstar3 <- data.frame(t(replicate(50,simul_data_UniYX(dimX,Astar)))))</pre>
cvtable(summary(cv.plsR(Y~.,data=dataAstar3,5,NK=100, verbose=FALSE)))
dimX < -6
Astar <- 4
simul_data_UniYX(dimX,Astar)
(dataAstar4 <- data.frame(t(replicate(50,simul_data_UniYX(dimX,Astar)))))</pre>
cvtable(summary(cv.plsR(Y~.,data=dataAstar4,5,NK=100, verbose=FALSE)))
rm(list=c("dimX","Astar","dataAstar2","dataAstar3","dataAstar4"))
```

simul_data_UniYX_binom

Data generating function for univariate binomial plsR models

Description

This function generates a single univariate binomial response value Y and a vector of explanatory variables $(X_1, \ldots, X_{totdim})$ drawn from a model with a given number of latent components.

Usage

```
simul_data_UniYX_binom(totdim, ncomp, link = "logit", offset = 0)
```

Arguments

totdim	Number of columns of the X vector (from ncomp to hardware limits)
ncomp	Number of latent components in the model (from 2 to 6)
link	Character specification of the link function in the mean model (mu). Currently, "logit", "probit", "cloglog", "cauchit", "log", "loglog" are supported. Alternatively, an object of class "link-glm" can be supplied.
offset	Offset on the linear scale

Details

This function should be combined with the replicate function to give rise to a larger dataset. The algorithm used is a modification of a port of the one described in the article of Li which is a multivariate generalization of the algorithm of Naes and Martens.

Value

```
vector (Y, X_1, \dots, X_{totdim})
```

Author(s)

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

References

T. Naes, H. Martens, Comparison of prediction methods for multicollinear data, Commun. Stat., Simul. 14 (1985) 545-576.

Morris, Elaine B. Martin, Model selection for partial least squares regression, Chemometrics and Intelligent Laboratory Systems 64 (2002), 79-89, doi:10.1016/S01697439(02)000515.

See Also

```
simul_data_UniYX
```

```
layout(matrix(1:6,nrow=2))
# logit link
hist(t(replicate(100,simul_data_UniYX_binom(4,4)))[,1])
# probit link
hist(t(replicate(100,simul_data_UniYX_binom(4,4,link="probit")))[,1])
# cloglog link
hist(t(replicate(100,simul_data_UniYX_binom(4,4,link="cloglog")))[,1])
# cauchit link
hist(t(replicate(100, simul_data_UniYX_binom(4,4,link="cauchit")))[,1])
# loglog link
hist(t(replicate(100,simul_data_UniYX_binom(4,4,link="loglog")))[,1])
# log link
hist(t(replicate(100,simul_data_UniYX_binom(4,4,link="log")))[,1])
layout(1)
layout(matrix(1:6,nrow=2))
# logit link
hist(t(replicate(100,simul_data_UniYX_binom(4,4,offset=5)))[,1])
# probit link
hist(t(replicate(100,simul_data_UniYX_binom(4,4,link="probit",offset=5)))[,1])
# cloglog link
hist(t(replicate(100,simul_data_UniYX_binom(4,4,link="cloglog",offset=5)))[,1])
# cauchit link
hist(t(replicate(100,simul_data_UniYX_binom(4,4,link="cauchit",offset=5)))[,1])
# loglog link
hist(t(replicate(100,simul_data_UniYX_binom(4,4,link="loglog",offset=5)))[,1])
# log link
hist(t(replicate(100,simul_data_UniYX_binom(4,4,link="log",offset=5)))[,1])
layout(1)
layout(matrix(1:6,nrow=2))
# logit link
hist(t(replicate(100,simul_data_UniYX_binom(4,4,offset=-5)))[,1])
# probit link
hist(t(replicate(100,simul_data_UniYX_binom(4,4,link="probit",offset=-5)))[,1])
# cloglog link
hist(t(replicate(100, simul_data_UniYX_binom(4,4,link="cloglog", offset=-5)))[,1])
# cauchit link
hist(t(replicate(100,simul_data_UniYX_binom(4,4,link="cauchit",offset=-5)))[,1])
# loglog link
hist(t(replicate(100,simul_data_UniYX_binom(4,4,link="loglog",offset=-5)))[,1])
# log link
hist(t(replicate(100,simul_data_UniYX_binom(4,4,link="log",offset=-5)))[,1])
```

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layout(1)

simul_data_YX

Data generating function for multivariate plsR models

Description

This function generates a single multivariate response value Y and a vector of explinatory variables $(X_1, \ldots, X_{totdim})$ drawn from a model with a given number of latent components.

Usage

```
simul_data_YX(totdim, ncomp)
```

Arguments

totdim Number of column of the X vector (from ncomp to hardware limits)

ncomp Number of latent components in the model (from 2 to 6)

Details

This function should be combined with the replicate function to give rise to a larger dataset. The algorithm used is a port of the one described in the article of Li which is a multivariate generalization of the algorithm of Naes and Martens.

Value

vector
$$(Y_1, \ldots, Y_r, X_1, \ldots, X_{totdim})$$

Note

The value of r depends on the value of ncomp:

 $\begin{array}{ccc} \operatorname{ncomp} & r \\ 2 & 3 \\ 3 & 3 \\ 4 & 4 \end{array}$

Author(s)

Frédéric Bertrand <frederic.bertrand@utt.fr> https://fbertran.github.io/homepage/ simul_data_YX 129

References

T. Naes, H. Martens, Comparison of prediction methods for multicollinear data, Commun. Stat., Simul. 14 (1985) 545-576.

Morris, Elaine B. Martin, Model selection for partial least squares regression, Chemometrics and Intelligent Laboratory Systems 64 (2002) 79-89, doi:10.1016/S01697439(02)000515.

See Also

simul_data_complete for highlighting the simulations parameters

```
simul_data_YX(20,6)
if(require(plsdepot)){
dimX < - 6
Astar <- 2
(dataAstar2 <- t(replicate(50,simul_data_YX(dimX,Astar))))</pre>
library(plsdepot)
resAstar2 <- plsreg2(dataAstar2[,4:9],dataAstar2[,1:3],comps=5)</pre>
resAstar2$Q2
resAstar2$Q2[,4]>0.0975
dimX < - 6
Astar <- 3
(dataAstar3 <- t(replicate(50,simul_data_YX(dimX,Astar))))</pre>
library(plsdepot)
resAstar3 <- plsreg2(dataAstar3[,4:9],dataAstar3[,1:3],comps=5)</pre>
resAstar3$Q2
resAstar3$Q2[,4]>0.0975
dimX < -6
Astar <- 4
(dataAstar4 <- t(replicate(50,simul_data_YX(dimX,Astar))))</pre>
library(plsdepot)
resAstar4 <- plsreg2(dataAstar4[,5:10],dataAstar4[,1:4],comps=5)</pre>
resAstar4$Q2
resAstar4$Q2[,5]>0.0975
rm(list=c("dimX","Astar"))
```

```
summary.cv.plsRglmmodel
```

Summary method for plsRglm models

Description

This function provides a summary method for the class "cv.plsRglmmodel"

Usage

```
## S3 method for class 'cv.plsRglmmodel'
summary(object, ...)
```

Arguments

```
object an object of the class "cv.plsRglmmodel"
... further arguments to be passed to or from methods.
```

Value

An object of class "summary.cv.plsRmodel" if model is missing or model="pls". Otherwise an object of class "summary.cv.plsRglmmodel".

Author(s)

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

References

Nicolas Meyer, Myriam Maumy-Bertrand et Frédéric Bertrand (2010). Comparing the linear and the logistic PLS regression with qualitative predictors: application to allelotyping data. *Journal de la Societe Française de Statistique*, 151(2), pages 1-18. http://publications-sfds.math.cnrs.fr/index.php/J-SFdS/article/view/47

See Also

```
summary
```

```
data(Cornell)
XCornell<-Cornell[,1:7]
yCornell<-Cornell[,8]
summary(cv.plsRglm(Y~.,data=Cornell,nt=10,NK=1,
modele="pls-glm-family",family=gaussian(), verbose=FALSE))</pre>
```

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```
rm(list=c("XCornell","yCornell","bbb"))
```

```
summary.cv.plsRmodel Summary method for plsR models
```

Description

This function provides a summary method for the class "cv.plsRmodel"

Usage

```
## S3 method for class 'cv.plsRmodel'
summary(object, ...)
```

Arguments

```
object an object of the class "cv.plsRmodel"
... further arguments to be passed to or from methods.
```

Value

```
An object of class "summary.cv.plsRglmmodel".
```

Author(s)

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

References

Nicolas Meyer, Myriam Maumy-Bertrand et Frédéric Bertrand (2010). Comparing the linear and the logistic PLS regression with qualitative predictors: application to allelotyping data. *Journal de la Societe Française de Statistique*, 151(2), pages 1-18. http://publications-sfds.math.cnrs.fr/index.php/J-SFdS/article/view/47

See Also

```
summary
```

```
data(Cornell)
summary(cv.plsR(Y~.,data=Cornell,nt=10,K=6, verbose=FALSE), verbose=FALSE)
```

summary.plsRglmmodel Summary method for plsRglm models

Description

This function provides a summary method for the class "plsRglmmodel"

Usage

```
## S3 method for class 'plsRglmmodel'
summary(object, ...)
```

Arguments

object an object of the class "plsRglmmodel"
... further arguments to be passed to or from methods.

Value

call function call of plsRglmmodel

Author(s)

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

References

Nicolas Meyer, Myriam Maumy-Bertrand et Frédéric Bertrand (2010). Comparing the linear and the logistic PLS regression with qualitative predictors: application to allelotyping data. *Journal de la Societe Française de Statistique*, 151(2), pages 1-18. http://publications-sfds.math.cnrs.fr/index.php/J-SFdS/article/view/47

See Also

```
summary
```

```
data(Cornell)
XCornell<-Cornell[,1:7]
yCornell<-Cornell[,8]
modplsglm <- plsRglm(yCornell,XCornell,3,modele="pls-glm-gaussian")
class(modplsglm)
summary(modplsglm)
rm(list=c("XCornell","yCornell","modplsglm"))</pre>
```

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summary.plsRmodel

Summary method for plsR models

Description

This function provides a summary method for the class "plsRmodel"

Usage

```
## S3 method for class 'plsRmodel'
summary(object, ...)
```

Arguments

object an object of the class "plsRmodel"

... further arguments to be passed to or from methods.

Value

call function call of plsRmodel

Author(s)

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

References

Nicolas Meyer, Myriam Maumy-Bertrand et Frédéric Bertrand (2010). Comparing the linear and the logistic PLS regression with qualitative predictors: application to allelotyping data. *Journal de la Societe Française de Statistique*, 151(2), pages 1-18. http://publications-sfds.math.cnrs.fr/index.php/J-SFdS/article/view/47

See Also

```
summary
```

```
data(Cornell)
XCornell<-Cornell[,1:7]
yCornell<-Cornell[,8]
modpls <- plsR(yCornell,XCornell,3,modele="pls")
class(modpls)
summary(modpls)
rm(list=c("XCornell","yCornell","modpls"))</pre>
```

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tilt.bootpls

Non-parametric tilted bootstrap for PLS regression models

Description

Provides a wrapper for the bootstrap function tilt.boot from the boot R package. Implements non-parametric tilted bootstrap for PLS regression models by case resampling: the tilt.boot function will run an initial bootstrap with equal resampling probabilities (if required) and will use the output of the initial run to find resampling probabilities which put the value of the statistic at required values. It then runs an importance resampling bootstrap using the calculated probabilities as the resampling distribution.

Usage

```
tilt.bootpls(
  object,
  typeboot = "plsmodel",
  statistic = coefs.plsR,
  R = c(499, 250, 250),
  alpha = c(0.025, 0.975),
  sim = "ordinary",
  stype = "i",
  index = 1,
  stabvalue = 1e+06,
  ...
)
```

Arguments

object An object of class plsRmodel to bootstrap

typeboot The type of bootstrap. Either (Y,X) boostrap (typeboot="plsmodel") or (Y,T)

bootstrap (typeboot="fmodel_np"). Defaults to (Y,T) resampling.

statistic A function which when applied to data returns a vector containing the statistic(s)

of interest. statistic must take at least two arguments. The first argument passed will always be the original data. The second will be a vector of indices, frequencies or weights which define the bootstrap sample. Further, if predictions are required, then a third argument is required which would be a vector of the random indices used to generate the bootstrap predictions. Any further

arguments can be passed to statistic through the . . . argument.

The number of bootstrap replicates. Usually this will be a single positive integer. For importance resampling, some resamples may use one set of weights and others use a different set of weights. In this case R would be a vector of integers where each component gives the number of resamples from each of the rows of

weights.

R

tilt.bootpls 135

alpha	The alpha level to which tilting is required. This parameter is ignored if R[1] is 0 or if theta is supplied, otherwise it is used to find the values of theta as quantiles of the initial uniform bootstrap. In this case R[1] should be large enough that min(c(alpha, 1-alpha))*R[1] > 5, if this is not the case then a warning is generated to the effect that the theta are extreme values and so the tilted output may be unreliable.
sim	A character string indicating the type of simulation required. Possible values are "ordinary" (the default), "balanced", "permutation", or "antithetic".
stype	A character string indicating what the second argument of statistic represents. Possible values of stype are "i" (indices - the default), "f" (frequencies), or "w" (weights).
index	The index of the statistic of interest in the output from statistic. By default the first element of the output of statistic is used.
stabvalue	Upper bound for the absolute value of the coefficients.
	ny further arguments can be passed to statistic.

Value

An object of class "boot".

Author(s)

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

See Also

tilt.boot

```
## Not run:
data(Cornell)
XCornell<-Cornell[,1:7]
yCornell<-Cornell[,8]

set.seed(1385)
Cornell.tilt.boot <- tilt.bootpls(plsR(yCornell,XCornell,1), statistic=coefs.plsR, typeboot="fmodel_np", R=c(499, 100, 100), alpha=c(0.025, 0.975), sim="ordinary", stype="i", index=1)
Cornell.tilt.boot
str(Cornell.tilt.boot)

boxplots.bootpls(Cornell.tilt.boot,indices=2:7)

rm(Cornell.tilt.boot)</pre>
```

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```
## End(Not run)
```

tilt.bootplsglm

Non-parametric tilted bootstrap for PLS generalized linear regression models

Description

Provides a wrapper for the bootstrap function tilt. boot from the boot R package. Implements non-parametric tilted bootstrap for PLS generalized linear regression models by case resampling: the tilt.boot function will run an initial bootstrap with equal resampling probabilities (if required) and will use the output of the initial run to find resampling probabilities which put the value of the statistic at required values. It then runs an importance resampling bootstrap using the calculated probabilities as the resampling distribution.

Usage

```
tilt.bootplsglm(
  object,
  typeboot = "fmodel_np",
  statistic = coefs.plsRglm,
  R = c(499, 250, 250),
  alpha = c(0.025, 0.975),
  sim = "ordinary",
  stype = "i",
  index = 1,
  stabvalue = 1e+06,
)
```

Arguments

statistic

object An object of class plsRbetamodel to bootstrap

typeboot The type of bootstrap. Either (Y,X) boostrap (typeboot="plsmodel") or (Y,T)

bootstrap (typeboot="fmodel_np"). Defaults to (Y,T) resampling.

A function which when applied to data returns a vector containing the statistic(s) of interest. statistic must take at least two arguments. The first argument passed will always be the original data. The second will be a vector of indices, frequencies or weights which define the bootstrap sample. Further, if predictions are required, then a third argument is required which would be a vector of the random indices used to generate the bootstrap predictions. Any further

arguments can be passed to statistic through the . . . argument.

The number of bootstrap replicates. Usually this will be a single positive integer. For importance resampling, some resamples may use one set of weights and others use a different set of weights. In this case R would be a vector of integers where each component gives the number of resamples from each of the rows of

weights.

R

tilt.bootplsglm 137

alpha	The alpha level to which tilting is required. This parameter is ignored if R[1] is 0 or if theta is supplied, otherwise it is used to find the values of theta as quantiles of the initial uniform bootstrap. In this case R[1] should be large enough that min(c(alpha, 1-alpha))*R[1] > 5, if this is not the case then a warning is generated to the effect that the theta are extreme values and so the tilted output may be unreliable.
sim	A character string indicating the type of simulation required. Possible values are "ordinary" (the default), "balanced", "permutation", or "antithetic".
stype	A character string indicating what the second argument of statistic represents. Possible values of stype are "i" (indices - the default), "f" (frequencies), or "w" (weights).
index	The index of the statistic of interest in the output from statistic. By default the first element of the output of statistic is used.
stabvalue	Upper bound for the absolute value of the coefficients.
	ny further arguments can be passed to statistic.

Value

An object of class "boot".

Author(s)

```
Frédéric Bertrand

<frederic.bertrand@utt.fr>

https://fbertran.github.io/homepage/
```

See Also

tilt.boot

```
data(aze_compl)
Xaze_compl<-aze_compl[,2:34]
yaze_compl<-aze_compl$y

dataset <- cbind(y=yaze_compl,Xaze_compl)

# Lazraq-Cleroux PLS bootstrap Classic

aze_compl.tilt.boot <- tilt.bootplsglm(plsRglm(yaze_compl,Xaze_compl,3,modele="pls-glm-logistic", family=NULL), statistic=coefs.plsRglm, R=c(499, 100, 100), alpha=c(0.025, 0.975), sim="ordinary", stype="i", index=1)
boxplots.bootpls(aze_compl.tilt.boot,1:2)

aze_compl.tilt.boot2 <- tilt.bootplsglm(plsRglm(yaze_compl,Xaze_compl,3,modele="pls-glm-logistic"), statistic=coefs.plsRglm, R=c(499, 100, 100),</pre>
```

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```
alpha=c(0.025, 0.975), sim="ordinary", stype="i", index=1)
boxplots.bootpls(aze_compl.tilt.boot2,1:2)

aze_compl.tilt.boot3 <- tilt.bootplsglm(plsRglm(yaze_compl,Xaze_compl,3,
modele="pls-glm-family", family=binomial), statistic=coefs.plsRglm, R=c(499, 100, 100),
alpha=c(0.025, 0.975), sim="ordinary", stype="i", index=1)
boxplots.bootpls(aze_compl.tilt.boot3,1:2)

# PLS bootstrap balanced

aze_compl.tilt.boot4 <- tilt.bootplsglm(plsRglm(yaze_compl,Xaze_compl,3,
modele="pls-glm-logistic"), statistic=coefs.plsRglm, R=c(499, 100, 100),
alpha=c(0.025, 0.975), sim="balanced", stype="i", index=1)
boxplots.bootpls(aze_compl.tilt.boot4,1:2)</pre>
```

XbordeauxNA

Incomplete dataset for the quality of wine dataset

Description

Quality of Bordeaux wines (Quality) and four potentially predictive variables (Temperature, Sunshine, Heat and Rain).

The value of Temperature for the first observation was remove from the matrix of predictors on purpose.

Format

A data frame with 34 observations on the following 4 variables.

Temperature a numeric vector

Sunshine a numeric vector

Heat a numeric vector

Rain a numeric vector

Source

P. Bastien, V. Esposito-Vinzi, and M. Tenenhaus. (2005). PLS generalised linear regression. *Computational Statistics & Data Analysis*, 48(1):17-46.

References

M. Tenenhaus. (2005). La regression logistique PLS. In J.-J. Droesbeke, M. Lejeune, and G. Saporta, editors, Modeles statistiques pour données qualitatives. Editions Technip, Paris.

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Examples

data(XbordeauxNA)
str(XbordeauxNA)

XpineNAX21

Incomplete dataset from the pine caterpillars example

Description

The caterpillar dataset was extracted from a 1973 study on pine processionary caterpillars. It assesses the influence of some forest settlement characteristics on the development of caterpillar colonies. There are k=10 potentially explanatory variables defined on n=33 areas.

The value of x2 for the first observation was remove from the matrix of predictors on purpose.

Format

A data frame with 33 observations on the following 10 variables and one missing value.

- **x1** altitude (in meters)
- **x2** slope (en degrees)
- x3 number of pines in the area
- x4 height (in meters) of the tree sampled at the center of the area
- **x5** diameter (in meters) of the tree sampled at the center of the area
- x6 index of the settlement density
- **x7** orientation of the area (from 1 if southbound to 2 otherwise)
- x8 height (in meters) of the dominant tree
- x9 number of vegetation strata
- **x10** mix settlement index (from 1 if not mixed to 2 if mixed)

Details

These caterpillars got their names from their habit of moving over the ground in incredibly long head-to-tail processions when leaving their nest to create a new colony.

The XpineNAX21 is a dataset with a missing value for testing purpose.

Source

Tomassone R., Audrain S., Lesquoy-de Turckeim E., Millier C. (1992). "La régression, nouveaux regards sur une ancienne méthode statistique", INRA, *Actualités Scientifiques et Agronomiques*, Masson, Paris.

XpineNAX21

Examples

data(XpineNAX21)
str(XpineNAX21)

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