# Package 'DGM'

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binom.nettest center cor2adj corTs

binom.nettest

binon	n.nettest	Performe currence.	inomic	ıl tes	t with	h FD	PR co	orrec	ction	for	net	wor	k e	dge	2 00	·-
Index																29
	utestdata		 													28
	ttest.nettest		 													28
	symmetric		 													27
	subject		 													26
	stepwise.forward .		 													25
	stepwise.combine .		 													25
	stepwise.backward		 													24
	scaleTs		 													23
	rmRecipLow		 													23
	rmna		 													22
	rmdiag		 													22
	reshapeTs		 													21
	read.subject		 													21
	rand.test		 													20
	pruning															19
	prop.nettest															19
	priors.spec															18
	perf															17
	patel.group															16
	patel															16
	node															15
	myts													•		14
	model.generator												• •	•	• •	14
	mergeModels													•		13
	getWinner gplotMat													•		12 12
	getModelNr													•		11
	getModel													•		11
	getIncompleteNodes													•		10
	getAdjacency													•		10
	exhaustive.search .															9
																8
	dlm.retro		 													7
	dlm.lpl		 													6
	diag.delta		 													6
	dgm.group		 													5

# Description

Performes a binomial test with FDR correction for network edge occurrence.

center 3

#### Usage

```
binom.nettest(adj, alter = "two.sided", fdr = 0.05)
```

#### **Arguments**

adjacency matrix, nodes x nodes x subj, or nodes x nodes x runs x subj.

alter type of binomial test, "two.sided" (default), "less", or "greater"

fdr false discovery rate (FDR) control, default is 0.05.

#### Value

store list with results.

#### **Examples**

```
# Generate some sample binary 5-node network structures for N=20, then perform # significance testing. N=20  x = rmdiag(array(rbinom(n=5*5*N, size=1, prob=0.10), dim=c(5,5,N))) \\ x[1,2,2:N]=1; x[2,3,seq(1,N,2)]=1 # add some consitent edges \\ A = apply(x, c(1,2), mean) \\ 1 = binom.nettest(x)
```

center

Mean centers timeseries in a 2D array timeseries x nodes, i.e. each timeseries of each node has mean of zero.

# Description

Mean centers timeseries in a 2D array timeseries x nodes, i.e. each timeseries of each node has mean of zero.

# Usage

center(X)

# Arguments

Χ

2D array with dimensions timeseries x nodes.

#### Value

M 2D array.

4 corTs

# **Examples**

```
data("utestdata")
myts=center(myts)
```

cor2adj

Threshold correlation matrix to match a given number of edges.

#### **Description**

Threshold correlation matrix to match a given number of edges.

# Usage

```
cor2adj(R, n)
```

# Arguments

R correlation matrix.

n number of edges.

#### Value

A thresholded matrix.

corTs

Mean correlation of time series across subjects.

# Description

Mean correlation of time series across subjects.

# Usage

```
corTs(ts)
```

# Arguments

ts

a 3D time series time series x nodes x subjects.

#### Value

M correlation matrix.

dgm.group 5

#### **Examples**

```
# create some sample data with 200 samples,
# 5 nodes, and 2 subjects
ts = array(rnorm(200*5*2), dim=c(200,5,2))
M = corTs(ts)
```

dgm.group

A group is a list containing restructured data from subejcts for easier group analysis.

# Description

A group is a list containing restructured data from subejcts for easier group analysis.

# Usage

```
dgm.group(subj)
```

# Arguments

subj

a list of subjects.

#### Value

group a list.

# **Examples**

```
# create some sample data with 200 samples,
# 3 nodes, and 2 subjects
ts = array(rnorm(200*3*2), dim=c(200,3,2))
mysubs=list()
mysubs[[1]]=subject(ts[,,1])
mysubs[[2]]=subject(ts[,,2])
g=dgm.group(mysubs)
```

6 dlm.lpl

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Quick diagnostics on delta.

#### **Description**

Quick diagnostics on delta.

# Usage

```
diag.delta(path, id, nodes)
```

#### **Arguments**

path	path to results files
id	subject identifier.
nodes	number of nodes.

#### Value

x array node model's delta

13	
dlm.	. трт

Calculate the log predictive likelihood for a specified set of parents and a fixed delta.

# Description

Calculate the log predictive likelihood for a specified set of parents and a fixed delta.

# Usage

```
dlm.lpl(Yt, Ft, delta, priors = priors.spec())
```

# Arguments

Yt	the vector of	observed	time series.	length T.

Ft the matrix of covariates, dim = number of thetas (p) x number of time points

(T), usually a row of 1s to represent an intercept and the time series of the parent

nodes.

delta discount factor (scalar).

priors list with prior hyperparameters.

dlm.retro 7

,	
mt	the vector or matrix of the posterior mean (location parameter), $dim = p \times T$ .
Ct	and CSt the posterior scale matrix $C_{t}$ is $C_{t} = C*_{t} \times S_{t}$ , with dim = p x p x T, where $S_{t}$ is a point estimate for the observation variance phi^{-1}
Rt	and RSt the prior scale matrix $R_{t}$ is $R_{t} = R*_{t} \times S_{t-1}$ , with dim $= p \times p \times T$ , where $S_{t-1}$ is a point estimate for the observation variance $phi^{-1}$ at the previous time point.
nt	and dt the vectors of the updated hyperparameters for the precision phi with length T.
S	the vector of the point estimate for the observation variance $phi^{-1}$ with length T.
ft	the vector of the one-step forecast location parameter with length T.
Qt	the vector of the one-step forecast scale parameter with length T.
ets	the vector of the standardised forecast residuals with length T, defined as $(Y_{t} - f_{t}) / q(Q_{t})$ .
lpl	the vector of the Log Predictive Likelihood with length T.

#### References

Value

West, M. & Harrison, J., 1997. Bayesian Forecasting and Dynamic Models. Springer New York.

#### **Examples**

```
data("utestdata")
Yt = myts[,1]
Ft = t(cbind(1,myts[,2:5]))
m = dlm.lpl(Yt, Ft, 0.7)
```

dlm.retro

Calculate the location and scale parameters for the time-varying coefficients given all the observations. West, M. & Harrison, J., 1997.

Bayesian Forecasting and Dynamic Models. Springer New York.

# Description

Calculate the location and scale parameters for the time-varying coefficients given all the observations. West, M. & Harrison, J., 1997. Bayesian Forecasting and Dynamic Models. Springer New York.

# Usage

```
dlm.retro(mt, CSt, RSt, nt, dt)
```

8 dlmLplCpp

# Arguments

mt	the vector or matrix of the posterior mean (location parameter), dim = $p \times T$ , where $p$ is the number of thetas (at any time $t$ ) and $T$ is the number of time points
CSt	the posterior scale matrix with dim = $p \times p \times T$ (unscaled by the observation variance)
RSt	the prior scale matrix with dim = $p \times p \times T$ (unscaled by the observation variance)
nt	vector of the updated hyperparameters for the precision phi with length T
dt	vector of the updated hyperparameters for the precision phi with length T

# Value

smt = the location parameter of the retrospective distribution with dimension  $p \times T$  sCt = the scale matrix of the retrospective distribution with dimension  $p \times p \times T$ 

# Description

C++ implementation of the dlm.lpl

# Usage

```
dlmLplCpp(Yt_, Ft_, delta, m0_, CS0_, n0, d0)
```

# Arguments

Yt_	the vector of observed time series
Ft_	the matrix of covariates
delta	discount factor
m0_	the value of the prior mean
CS0_	controls the scaling of the prior variance
n0	prior hypermarameter
d0	prior hypermarameter

exhaustive.search 9

exhaustive.search	A function for an exhaustive search, calculates the optimum value of
	the discount factor.

# Description

A function for an exhaustive search, calculates the optimum value of the discount factor.

# Usage

```
exhaustive.search(
  Data,
  node,
  nbf = 15,
  delta = seq(0.5, 1, 0.01),
  cpp = TRUE,
  priors = priors.spec()
)
```

# **Arguments**

Data	Dataset with dimension number of time points T $\boldsymbol{x}$ Number of nodes Nn.
node	The node to find parents for.
nbf	Log Predictive Likelihood will sum from (and including) this time point.
delta	a vector of potential values for the discount factor.
срр	boolean true (default): fast C++ implementation, false: native R code.
priors	list with prior hyperparameters.

# Value

model.store a matrix with the model, LPL and chosen discount factor for all possible models. runtime an estimate of the run time of the function, using proc.time().

# **Examples**

```
data("utestdata")
result=exhaustive.search(myts,3)
```

10 getIncompleteNodes

getAdjacency Get adjacency and associated likelihoods (LPL) and disount factros (df) of winning models.

# Description

Get adjacency and associated likelihoods (LPL) and disount factros (df) of winning models.

#### Usage

```
getAdjacency(winner, nodes)
```

# Arguments

winner, 2D matrix.

nodes number of nodes.

#### Value

adj, 2D adjacency matrix.

getIncompleteNodes

Checks results and returns job number for incomplete nodes.

#### **Description**

Checks results and returns job number for incomplete nodes.

#### Usage

```
getIncompleteNodes(path, ids, Nr, Nn)
```

# Arguments

path path to results.

ids subjects ids.

Nr Number of runs.

Nn Number of nodes.

## Value

jobs job numbers

getModel 11

getModel Extract specific parent model with assocated df and ME from complete model space.

#### **Description**

Extract specific parent model with assocated df and ME from complete model space.

#### Usage

```
getModel(models, parents)
```

#### **Arguments**

models a 2D model matrix.

parents a vector with parent nodes.

#### Value

mod specific parent model.

# **Examples**

```
data("utestdata")
r=exhaustive.search(myts,3)
# get model with parents 1, 2, and 4.
m=getModel(r$model.store,c(1,2,4))
```

getModelNr

Get model number from a set of parents.

#### **Description**

Get model number from a set of parents.

# Usage

```
getModelNr(models, parents)
```

# **Arguments**

models a 2D model matrix.

parents a vector with parent nodes.

#### Value

nr model number.

12 gplotMat

getWinner

Get winner network by maximazing log predictive likelihood (LPL) from a set of models.

#### **Description**

Get winner network by maximazing log predictive likelihood (LPL) from a set of models.

# Usage

```
getWinner(models, nodes)
```

# **Arguments**

models 2D matrix, or 3D models x node. nodes number of nodes.

#### Value

winner array with highest scored model(s).

gplotMat

Plots network as adjacency matrix.

#### **Description**

Plots network as adjacency matrix.

#### Usage

```
gplotMat(
  adj,
  title = NULL,
  colMapLabel = NULL,
  hasColMap = NULL,
  lim = c(0, 1),
  gradient = c("white", "orange", "red"),
  nodeLabels = waiver(),
  axisTextSize = 12,
  xAngle = 0,
  titleTextSize = 12,
  barWidth = 1,
  textSize = 12
```

mergeModels 13

#### **Arguments**

adj 2D adjacency matrix.

title title.

colMapLabel label for colormap.

hasColMap FALSE turns off color map, default is NULL (on).

lim vector with min and max value, data outside this range will be removed.

gradient gradient colors.
nodeLabels node labels.

axisTextSize text size of the y and x tick labels. xAngle orientation of the x tick labels.

titleTextSize text size of the title.
barWidth width of the colorbar.
textSize width of the colorbar.

#### **Examples**

```
# Generate some sample binary 5-node network structures for N=20, then compute # proportion at each edge N=20  x = array(rbinom(n=5*5*N, size=1, prob=0.30), dim=c(5,5,N)) \\ A = apply(x, c(1,2), mean) \\ gplotMat(A, title = "network", colMapLabel = '%', barWidth = 0.3)
```

mergeModels

Merges forward and backward model store.

#### Description

Merges forward and backward model store.

#### Usage

```
mergeModels(fw, bw)
```

#### **Arguments**

fw forward model.bw backward model.

#### Value

m model store.

14 myts

model.generator

A function to generate all the possible models.

# Description

A function to generate all the possible models.

# Usage

```
model.generator(Nn, node)
```

# Arguments

Nn number of nodes; the number of columns of the dataset can be used.

node The node to find parents for.

#### Value

output.model = a matrix with dimensions (Nn-1) x number of models, where number of models =  $2^{(Nn-1)}$ .

#### **Examples**

```
m=model.generator(5,1)
```

myts

Network simulation data.

# Description

Simulation 22 5 node net from Smith et al. 2011 (only first subject).

node 15

node

Runs exhaustive search on a single node and saves results in txt file.

# Description

Runs exhaustive search on a single node and saves results in txt file.

# Usage

```
node(
    X,
    n,
    id = NULL,
    nbf = 15,
    delta = seq(0.5, 1, 0.01),
    cpp = TRUE,
    priors = priors.spec(),
    path = getwd(),
    method = "exhaustive"
)
```

# **Arguments**

Χ	array with dimensions timeseries x nodes.
n	node number.
id	subject ID. If set, results are saved to a txt file.
nbf	Log Predictive Likelihood will sum from (and including) this time point.
delta	a vector of potential values for the discount factor.#'
срр	boolean true (default): fast C++ implementation, false: native R code.
priors	list with prior hyperparameters.
path	a path where results are written.
method	can be exhaustive (default), forward, backward, or both.

#### Value

store list with results.

patel.group

patel	Patel.

#### **Description**

Patel.

#### Usage

```
patel(X, lower = 0.1, upper = 0.9, bin = 0.75, TK = 0, TT = 0)
```

#### **Arguments**

X time x node 2D matrix. lower percentile cuttoff.

upper percentile cuttoff for 0-1 scaling.

bin threshold for conversion to binary values.

TK significance threshold for connection strength kappa.

TT significance threshold for direction tau.

#### Value

PT list with strengths kappa, direction tau, and net structure.

#### **Examples**

```
# Generate some sample data
x=array(rnorm(200*5), dim=c(200,5))
p=patel(x)
```

patel.group

A group is a list containing restructured data from subejcts for easier group analysis.

# **Description**

A group is a list containing restructured data from subejcts for easier group analysis.

#### Usage

```
patel.group(subj)
```

#### **Arguments**

subj

a list of subjects.

perf 17

#### Value

group a list.

# **Examples**

```
# create some sample data with 200 samples,
# 3 nodes, and 2 subjects
ts = array(rnorm(200*3*2), dim=c(200,3,2))
mysubs=list()
mysubs[[1]]=patel(ts[,,1])
mysubs[[2]]=patel(ts[,,2])
g=patel.group(mysubs)
```

perf

Performance of estimates, such as sensitivity, specificity, and more.

# Description

Performance of estimates, such as sensitivity, specificity, and more.

# Usage

```
perf(x, true)
```

# Arguments

x estimated binary network matrix.

true, true binary network matrix.

#### Value

p list with results.

#### **Examples**

```
trueNet=matrix(c(0,0,0,1,0,0,0,1,0),3,3) 
am=matrix(c(0,0,0,1,0,1,0,1,0),3,3) 
p=perf(am, trueNet)
```

priors.spec

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Specify the priors. Without inputs, defaults will be used.

# Description

Specify the priors. Without inputs, defaults will be used.

#### Usage

```
priors.spec(m0 = 0, CSO = 3, n0 = 0.001, d0 = 0.001)
```

# Arguments

m0	the value of the prior mean at time $t=0$ , scalar (assumed to be the same for all nodes). The default is zero.
CS0	controls the scaling of the prior variance matrix $C*_{0}$ at time t=0. The default is 3, giving a non-informative prior for $C*_{0}$ , 3 x (p x p) identity matrix. p is the number of thetas.
n0	prior hyperparameter of precision phi $\sim G(n_{0}/2; d_{0}/2)$ . The default is a non-informative prior, with $n0 = d0 = 0.001$ . $n0$ has to be higher than 0.
d0	prior hyperparameter of precision phi $\sim G(n_{0}/2; d_{0}/2)$ . The default is a non-informative prior, with $n0 = d0 = 0.001$ .

# **Details**

At time t=0, (theta\_{0} | D\_{0}, phi)  $\sim N(m_{0}, C*_{0} \times phi^{-1})$ , where D\_{0} denotes the set of initial information.

#### Value

priors a list with the prior hyperparameters. Relevant to dlm.lpl, exhaustive.search, node, subject.

#### References

West, M. & Harrison, J., 1997. Bayesian Forecasting and Dynamic Models. Springer New York.

# **Examples**

```
pr=priors.spec()
pr=priors.spec(n0=0.002)
```

prop.nettest 19

prop.nettest	Comparing two population proportions on the network with FDR correction.

# Description

Comparing two population proportions on the network with FDR correction.

# Usage

```
prop.nettest(x1, n1, x2, n2, alpha = 0.05, fdr = 0.05)
```

# Arguments

x1	network matrix with successes in group 1.
n1	sample size group 1.
x2	network matrix with successes in group 2.
n2	sample size group 2.
alpha	alpha level for uncorrected test.
fdr	alpha level for FDR.

#### Value

store List with test statistics and p-values.

|--|

# Description

Get pruned adjacency network.

#### Usage

```
pruning(adj, models, winner, e = 20)
```

# Arguments

adi	list with	network ad-	iacency from	getAdiacency().
auj	mot with	network au	jacciic y 11 Oili	zou iujacono y ( ).

models list of models.

winner matrix 2D with winning models.
e bayes factor for network pruning.

20 rand.test

#### Value

thr list with pruned network adjacency.

#### **Examples**

```
data("utestdata")
# select only 3-nodes to speed-up this example
sub=subject(myts[,1:3])
p=pruning(sub$adj, sub$models, sub$winner)
```

rand.test

Randomization test for Patel's kappa. Creates a distribution of values kappa under the null hypothesis.

# Description

Randomization test for Patel's kappa. Creates a distribution of values kappa under the null hypothesis.

# Usage

```
rand.test(X, alpha = 0.05, K = 1000)
```

#### **Arguments**

X time x node x subjects 3D matrix.

alpha sign. level

K number of randomizations, default is 1000.

#### Value

stat lower and upper significance thresholds.

#### **Examples**

```
# create some sample data with 200 samples,
# 3 nodes, and 2 subjects
ts = array(rnorm(200*3*5), dim=c(200,3,5))
mysubs=list()
mysubs[[1]]=patel(ts[,,1])
mysubs[[2]]=patel(ts[,,2])
mysubs[[3]]=patel(ts[,,3])
mysubs[[4]]=patel(ts[,,4])
mysubs[[5]]=patel(ts[,,5])
g=patel.group(mysubs)
r=rand.test(rmdiag(g$kappa), K=100)
```

read.subject 21

read.subject	Reads single subject's network from txt files.
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# Description

Reads single subject's network from txt files.

#### Usage

```
read.subject(path, id, nodes, modelStore = TRUE)
```

# Arguments

path path.

id identifier to select all subjects' nodes, e.g. pattern containing subject ID and

session number.

nodes number of nodes.

modelStore can be set to false to save memory.

#### Value

store list with results.

reshapeTs	Reshapes a 2D concatenated time series into 3D according to no. of
	subjects and volumes

# **Description**

Reshapes a 2D concatenated time series into 3D according to no. of subjects and volumes.

#### Usage

```
reshapeTs(ts, N, V)
```

#### **Arguments**

ts a 2D time series volumes x nodes.

N No. of subjects.V No. of volumes.

#### Value

M 3D matrix, time series x nodes x subjects.

22 rmna

#### **Examples**

```
# Let's say subjects are concatenated in a 2D matrix
# (samples x nodes), with each having 200 samples.
# generate some sample data
N=20
Nn=5
x = array(rnorm(200*N*Nn), dim=c(200*N,Nn))
ts = reshapeTs(x,N,200)
```

rmdiag

Removes diagonal of NA's from matrix.

# Description

Removes diagonal of NA's from matrix.

#### Usage

rmdiag(M)

# Arguments

М

Matrix

#### Value

matrix with diagonal of 0's.

# **Examples**

```
M=array(rnorm(3*3), dim=c(3,3))
M[as.logical(diag(3))] = NA
M=rmna(M)
```

rmna

Removes NAs from matrix.

#### **Description**

Removes NAs from matrix.

# Usage

rmna(M)

rmRecipLow 23

#### **Arguments**

M Matrix

#### Value

matrix with NAs removed.

#### **Examples**

```
M=array(NA, dim=c(3,3))
M[1,2]=0.9
M=rmna(M)
```

rmRecipLow

Removes reciprocal connections in the lower diagnoal of the network matrix.

# Description

Removes reciprocal connections in the lower diagnoal of the network matrix.

# Usage

```
rmRecipLow(M)
```

# Arguments

М

adjacency matrix

#### Value

M adjacency matrix without reciprocal connections.

scaleTs

Scaling data. Zero centers and scales the nodes (SD=1).

# **Description**

Scaling data. Zero centers and scales the nodes (SD=1).

# Usage

```
scaleTs(X)
```

# Arguments

Χ

time x node 2D matrix, or 3D with subjects as the 3rd dimension.

24 stepwise.backward

#### Value

S centered and scaled matrix.

#### **Examples**

```
# create some sample data
ts = array(rnorm(200*5, mean=5, sd=10), dim=c(200,5))
ts = scaleTs(ts)
```

stepwise.backward

Stepise backward non-exhaustive greedy search, calculates the optimum value of the discount factor.

# Description

Stepise backward non-exhaustive greedy search, calculates the optimum value of the discount factor.

#### Usage

```
stepwise.backward(
  Data,
  node,
  nbf = 15,
  delta = seq(0.5, 1, 0.01),
  max.break = TRUE,
  priors = priors.spec()
)
```

#### **Arguments**

Data	Dataset with dimension number of time points T x number of nodes Nn.
node	The node to find parents for.
nbf	The Log Predictive Likelihood will sum from (and including) this time point.
delta	A vector of values for the discount factor.
max.break	If TRUE, the code will break if adding / removing parents does not improve the LPL. If FALSE, the code will continue to the zero parent / all parent model. Default is TRUE.

List with prior hyperparameters.

# Value

priors

model.store The parents, LPL and chosen discount factor for the subset of models scored using this method.

stepwise.combine 25

stepwise.combine	Stepise combine
------------------	-----------------

# Description

Stepise combine

# Usage

```
stepwise.combine(
  Data,
  node,
  nbf = 15,
  delta = seq(0.5, 1, 0.01),
  max.break = TRUE,
  priors = priors.spec()
)
```

# Arguments

Data	Dataset with dimension number of time points $T$ x number of nodes $Nn$ .
node	The node to find parents for.
nbf	The Log Predictive Likelihood will sum from (and including) this time point.
delta	A vector of values for the discount factor.
max.break	If TRUE, the code will break if adding / removing parents does not improve the LPL. If FALSE, the code will continue to the zero parent / all parent model. Default is TRUE.
priors	List with prior hyperparameters.

#### Value

model.store The parents, LPL and chosen discount factor for the subset of models scored using this method.

stepwise.forward	Stepise forward non-exhaustive greedy search, calculates the optimum
	value of the discount factor.

# Description

Stepise forward non-exhaustive greedy search, calculates the optimum value of the discount factor.

26 subject

#### Usage

```
stepwise.forward(
  Data,
  node,
  nbf = 15,
  delta = seq(0.5, 1, 0.01),
  max.break = TRUE,
  priors = priors.spec()
)
```

#### **Arguments**

Dataset with dimension number of time points T x number of nodes Nn.

node The node to find parents for.

nbf The Log Predictive Likelihood will sum from (and including) this time point.

delta A vector of values for the discount factor.

max.break If TRUE, the code will break if adding / removing parents does not improve the

LPL. If FALSE, the code will continue to the zero parent / all parent model.

Default is TRUE.

priors List with prior hyperparameters.

#### Value

model.store The parents, LPL and chosen discount factor for the subset of models scored using this method.

subject

Estimate subject's full network: runs exhaustive search on very node.

#### **Description**

Estimate subject's full network: runs exhaustive search on very node.

#### Usage

```
subject(
   X,
   id = NULL,
   nbf = 15,
   delta = seq(0.5, 1, 0.01),
   cpp = TRUE,
   priors = priors.spec(),
   path = getwd(),
   method = "exhaustive"
)
```

symmetric 27

# Arguments

Χ	array with dimensions timeseries x nodes.
id	subject ID. If set, results are saved to a txt file.
nbf	Log Predictive Likelihood will sum from (and including) this time point.
delta	a vector of potential values for the discount factor.
срр	boolean true (default): fast C++ implementation, false: native R code.
priors	list with prior hyperparameters.
path	a path where results are written.
method	ether exhaustive, foward, backward, or both.

#### Value

store list with results.

# **Examples**

```
data("utestdata")
# select only 3-nodes to speed-up this example
sub=subject(myts[,1:3])
sub=subject(myts[,1:3], method="both")
```

symmetric	Turns asymetric network into an symmetric network. Helper function
	to determine the detection of a connection while ignoring directionality.

# Description

Turns asymetric network into an symmetric network. Helper function to determine the detection of a connection while ignoring directionality.

#### Usage

```
symmetric(M)
```

# Arguments

M 3D matrix nodes x nodes x subjects

#### Value

3D matrix nodes x nodes x subjects

28 utestdata

#### **Examples**

```
M=array(NA, dim=c(3,3,2))
M[,,1]=matrix(c(0,0,0,1,0,0,0,1,0),3,3)
M[,,2]=matrix(c(0,0,0,1,0,0,0,0,0),3,3)
M_=symmetric(M)
```

ttest.nettest

Comparing connectivity strenght of two groups with FDR correction.

#### **Description**

Comparing connectivity strenght of two groups with FDR correction.

#### Usage

```
ttest.nettest(m, g, alpha = 0.05, fdr = 0.05, perm = FALSE, n_perm = 9999)
```

# Arguments

m matrix with Nn x Nn x N.

g group assignment, vector of type factor of size N.

alpha alpha level for uncorrected test.

fdr FDR alpha level.

perm optional permuation test, default is false.

n\_perm number of permutations.

#### Value

store List with test statistics and p-values.

utestdata

Results from v.1.0 for unit tests.

#### **Description**

Some LPL values (n2 parent of n1 Simulation 22) to test against.

# **Index**

```
binom.nettest, 2
center, 3
cor2adj, 4
corTs, 4
dgm.group, 5
diag.delta,6
dlm.lpl, 6, 18
dlm.retro, 7
dlmLplCpp, 8
exhaustive.search, 9, 18
getAdjacency, 10
getIncompleteNodes, 10
getModel, 11
getModelNr, 11
getWinner, 12
gplotMat, 12
mergeModels, 13
model.generator, 14
myts, 14
node, 15, 18
patel, 16
\verb|patel.group|, 16
perf, 17
priors.spec, 18
prop.nettest, 19
pruning, 19
\quad \text{rand.test}, \textcolor{red}{20}
\verb"read.subject", \textcolor{red}{21}
reshapeTs, 21
rmdiag, 22
rmna, 22
rmRecipLow, 23
scaleTs, 23
```

stepwise.backward, 24 stepwise.combine, 25  $\verb|stepwise.forward|, 25|$ subject, 18, 26 symmetric, 27 ttest.nettest, 28 utestdata, 28