

Package ‘wast’

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Type Package

Title Subgroup testing in generalized linear models

Version 1.0.1

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Description Provide a method to calculate p-value of the test statistic for subgroup detecting in generalized linear models. In the paper Liu (2022), we consider hypothesis test of coefficients in the generalized linear models (GLM) to detect the existence of the subgroups, which can serve as the optimal individualized treatment recommendation in practice. Test we consider in this paper is one of the class of test problems when a part of parameters is not identifiable under the null. We propose a novel U-like statistic by taking the weighted average over the grouping parameter's space. The proposed test statistic not only improves significantly the power but also is computationally efficient.

License GPL (>= 2)

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Repository github

URL <https://github.com/xliusufe/wast>

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wast-package

Subgroup testing in generalized linear models

Description

Provide a method to calculate p-value of the test statistic for subgroup detecting in generalized linear models. In the paper Liu (2022), we consider hypothesis test of coefficients in the generalized linear models (GLM) to detect the existence of the subgroups, which can serve as the optimal individualized treatment recommendation in practice. Test we consider in this paper is one of the class of test problems when a part of parameters is not identifiable under the null. We propose a novel U-like statistic by taking the weighted average over the grouping parameter's space. The proposed test statistic not only improves significantly the power but also is computationally efficient.

Details

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References

- Andrews, D. W. K. and Ploberger, W. (1994). Optimal tests when a nuisance parameter is present only under the alternative. *Econometrica*, 62(6):1383-1414.
- Fan, A., Rui, S., and Lu, W. (2017). Change-plane analysis for subgroup detection and sample size calculation. *Journal of the American Statistical Association*, 112(518):769-778.
- Huang, Y., Cho, J., and Fong, Y. (2021). Threshold-based subgroup testing in logistic regression models in two phase sampling designs. *Journal of the Royal Statistical Society: Series C*. 291-311.
- Liu, X. (2022). Subgroup testing in generalized linear models. Manuscript.

estglm

Estimation in Generalized Linear Models with subgroups

Description

Provide estimators of coefficients in generalized linear models with subgroups.

Usage

```
estglm(data, family = "gaussian", h = NULL, smooth = "sigmoid", maxIter = 100, tol = 0.0001)
```

Arguments

data	A list, including Y (response), X (baseline variable), Z (grouping difference variable), and U (grouping variable).
family	Family for generalized linear models, including 'Gaussian', 'binomial', and 'Poisson'.
h	A numeric number, which is the bandwidth in the smooth function. Default is $h = \log(n)/\sqrt{n}$.
smooth	The smooth function. Either "sigmoid" (the default), "pnorm", or "mixnorm", see details below.
maxIter	An integer, the maximum number of iterations. Default is <code>maxIter = 100</code> .
tol	Convergence threshold. Default is <code>tol = 0.0001</code> .

Details

Generalized linear models

$$f(\mathbf{V}_i; \boldsymbol{\alpha}, \boldsymbol{\beta}, \boldsymbol{\gamma}) = \exp \left\{ \frac{y_i \mu_i - c(\mu_i)}{a(\phi)} \right\} h(y_i),$$

where

$$\mu_i = \mathbf{X}_i^T \boldsymbol{\alpha} + \mathbf{Z}_i^T \boldsymbol{\beta} \mathbf{1}(\mathbf{U}_i^T \boldsymbol{\gamma} \geq 0).$$

The smooth functions:

- (a) sigmoid function ("sigmoid")

$$S(u) = 1/(1 + e^u);$$

- (b) norm CDF ("pnorm")

$$S(u) = \Phi(u);$$

- (c) mixture of norm CDF and density ("mixnorm")

$$S(u) = \Phi(u) + u\phi(u),$$

where $\Phi(u)$ and $\phi(u)$ are the CDF and density of standard norm distribution, that is,

$$\Phi(u) = \int_{-\infty}^u \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{s^2}{2}\right) ds,$$

and

$$\phi(u) = \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{u^2}{2}\right).$$

Value

alpha	Estimator of the baseline parameter $\boldsymbol{\alpha}$.
beta	Estimator of the grouping difference parameter $\boldsymbol{\beta}$.
gamma	Estimator of the grouping parameter $\boldsymbol{\gamma}$.
delta	A vector with length n . Estimator of the indicator function $I(\mathbf{U}^T \boldsymbol{\gamma} \geq 0)$.

References

- Andrews, D. W. K. and Ploberger, W. (1994). Optimal tests when a nuisance parameter is present only under the alternative. *Econometrica*, 62(6):1383-1414.
- Fan, A., Rui, S., and Lu, W. (2017). Change-plane analysis for subgroup detection and sample size calculation. *Journal of the American Statistical Association*, 112(518):769-778.
- Huang, Y., Cho, J., and Fong, Y. (2021). Threshold-based subgroup testing in logistic regression models in two phase sampling designs. *Journal of the Royal Statistical Society: Series C*. 291-311.
- Liu, X. (2022). Subgroup detecting in generalized linear models. Manuscript.

Examples

```
data(simulatedData_gaussian)
fit <- estglm(data = data_gaussian, family = "gaussian")
fit$alpha

data(simulatedData_binomial)
fit <- estglm(data = data_binomial, family = "binomial")
fit$beta

data(simulatedData_poisson)
fit <- estglm(data = data_poisson, family = "poisson")
fit$alpha
fit$beta
```

estglmBoot

Estimation in Generalized Linear Models with subgroups

Description

Provide estimators of coefficients in generalized linear models with subgroups.

Usage

```
estglmBoot(data, family = "gaussian", h = NULL, smooth = "sigmoid",
            weights = "exponential", B = 1000, maxIter = 100, tol = 0.0001)
```

Arguments

data	A list, including Y (response), X (baseline variable), Z (grouping difference variable), and U (grouping variable).
family	Family for generalized linear models, including 'Gaussian', 'binomial', and 'Poisson'.
h	A numeric number, which is the bandwidth in the smooth function. Default is $h = \log(n)/\sqrt{n}$
smooth	The smooth function. Either "sigmoid" (the default), "pnorm", or "mixnorm", see details below.
weights	The weights. Either "exponential" (the default), "norm", or "bernoulli", see details below.
B	An integer, the number of bootstrap samples.
maxIter	An integer, the maximum number of iterations. Default is <code>maxIter = 100</code> .
tol	Convergence threshold. Default is <code>tol = 0.0001</code> .

Details

Generalized linear models

$$f(\mathbf{V}_i; \boldsymbol{\alpha}, \boldsymbol{\beta}, \boldsymbol{\gamma}) = \exp \left\{ \frac{y_i \mu_i - c(\mu_i)}{a(\phi)} \right\} h(y_i),$$

where

$$\mu_i = \mathbf{X}_i^T \boldsymbol{\alpha} + \mathbf{Z}_i^T \boldsymbol{\beta} \mathbf{1}(\mathbf{U}_i^T \boldsymbol{\gamma} \geq 0).$$

The smooth functions:

- (a) sigmoid function ("sigmoid")

$$S(u) = 1/(1 + e^u);$$

- (b) norm CDF ("pnorm")

$$S(u) = \Phi(u);$$

- (c) mixture of norm CDF and density ("mixnorm")

$$S(u) = \Phi(u) + u\phi(u),$$

where $\Phi(u)$ and $\phi(u)$ are the CDF and density of standard norm distribution, that is,

$$\Phi(u) = \int_{-\infty}^u \frac{1}{2\pi} \exp\left(-\frac{s^2}{2}\right) ds,$$

and

$$\phi(u) = \frac{1}{2\pi} \exp\left(-\frac{u^2}{2}\right).$$

The weights from:

- (a) exponential distribution with unit rate parameter ("exponential");
- (b) normal distribution with unit mean and unit variance ("norm");
- (c) bernoulli distribution, of which value is 0 with probability 0.5 and 2 with probability 0.5.

Value

alpha	Estimator of the baseline parameter $\boldsymbol{\alpha}$.
beta	Estimator of the grouping difference parameter $\boldsymbol{\beta}$.
gamma	Estimator of the grouping parameter $\boldsymbol{\gamma}$.
delta	A vector with length n . Estimator of the indicator function $I(\mathbf{U}^T \boldsymbol{\gamma} \geq 0)$.
std	A vector with length $p + q + r - 1$. The standard deviation (sd) of parameter $(\boldsymbol{\alpha}^T, \boldsymbol{\beta}^T, \boldsymbol{\gamma}_{-1}^T)^T$, where $\boldsymbol{\gamma}_{-1} = (\gamma_2, \dots, \gamma_r)^T$.

References

- Andrews, D. W. K. and Ploberger, W. (1994). Optimal tests when a nuisance parameter is present only under the alternative. *Econometrica*, 62(6):1383-1414.
- Fan, A., Rui, S., and Lu, W. (2017). Change-plane analysis for subgroup detection and sample size calculation. *Journal of the American Statistical Association*, 112(518):769-778.
- Huang, Y., Cho, J., and Fong, Y. (2021). Threshold-based subgroup testing in logistic regression models in two phase sampling designs. *Journal of the Royal Statistical Society: Series C*. 291-311.
- Liu, X. (2022). Subgroup detecting in generalized linear models. Manuscript.

Examples

```
data(simulatedData_gaussian)
fit <- estglm(data = data_gaussian, family = "gaussian")
fit$alpha

data(simulatedData_binomial)
fit <- estglm(data = data_binomial, family = "binomial")
fit$beta

data(simulatedData_poisson)
fit <- estglm(data = data_poisson, family = "poisson")
fit$alpha
fit$beta

data(simulatedData_poisson)
fit <- estglm(data = data_poisson, family = "poisson")
fit$std
```

exams

Examples for Subgroup Test in Generalized Linear Models

Description

Examples for Family 'Gaussian', 'binomial', and 'Poisson'.

Usage

```
exams(family = "gaussian", method = "wast", M = 1000, K = 1000)
```

Arguments

family	Family for generalized linear models, including 'Gaussian', 'binomial', and 'Poisson'.
method	There are three methods, including the proposed 'wast', 'sst', and 'slrt'.
M	An integer, the number of bootstrap samples.
K	An integer, the number of threshold values for 'sst' and 'slrt'.

Value

pvals	P-value of the corresponding test statistic.
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References

Andrews, D. W. K. and Ploberger, W. (1994). Optimal tests when a nuisance parameter is present only under the alternative. *Econometrica*, 62(6):1383-1414.

Fan, A., Rui, S., and Lu, W. (2017). Change-plane analysis for subgroup detection and sample size calculation. *Journal of the American Statistical Association*, 112(518):769-778.

Huang, Y., Cho, J., and Fong, Y. (2021). Threshold-based subgroup testing in logistic regression models in two phase sampling designs. *Journal of the Royal Statistical Society: Series C*. 291-311.

Liu, X. (2022). Subgroup detecting in generalized linear models. Manuscript.

Examples

```
pvals <- exams(family = "gaussian", method = "wast")
pvals

pvals <- exams(family = "binomial", method = "wast")
pvals

pvals <- exams(family = "poisson", method = "wast")
pvals
```

pval	<i>P-value for Subgroup Test in Generalized Linear Models</i>
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Description

Provide p-value for subgroup test in generalized linear models, including three methods 'wast', 'sst', and 'slrt'.

Usage

```
pval(data, family = "gaussian", method = 'wast', M=1000, K = 2000)
```

Arguments

data	A list, including Y (response), X (baseline variable), Z (grouping difference variable), and U (grouping variable).
family	Family for generalized linear models, including 'Gaussian', 'binomial', and 'Poisson'.
method	There are three methods, including the proposed 'wast', 'sst', and 'slrt'.
M	An integer, the number of bootstrap samples.
K	An integer, the number of threshold values for 'sst' and 'slrt'.

Details

Generalized linear models

$$f(\mathbf{V}_i; \boldsymbol{\alpha}, \boldsymbol{\beta}, \boldsymbol{\gamma}) = \exp \left\{ \frac{y_i \mu_i - c(\mu_i)}{a(\phi)} \right\} h(y_i),$$

where

$$\mu_i = \mathbf{X}_i^T \boldsymbol{\alpha} + \mathbf{Z}_i^T \boldsymbol{\beta} \mathbf{1}(\mathbf{U}_i^T \boldsymbol{\gamma} \geq 0).$$

The hypothesis test problem is

$$H_0 : \boldsymbol{\beta} = \mathbf{0} \quad \text{versus} \quad H_1 : \boldsymbol{\beta} \neq \mathbf{0}.$$

Value

pvals	P-value of the corresponding test statistic.
-------	--

References

- Andrews, D. W. K. and Ploberger, W. (1994). Optimal tests when a nuisance parameter is present only under the alternative. *Econometrica*, 62(6):1383-1414.
- Fan, A., Rui, S., and Lu, W. (2017). Change-plane analysis for subgroup detection and sample size calculation. *Journal of the American Statistical Association*, 112(518):769-778.
- Huang, Y., Cho, J., and Fong, Y. (2021). Threshold-based subgroup testing in logistic regression models in two phase sampling designs. *Journal of the Royal Statistical Society: Series C*. 291-311.
- Liu, X. (2022). Subgroup detecting in generalized linear models. Manuscript.

Examples

```
data(simulatedData_gaussian)
pvals <- pval(data = data_gaussian, family = "gaussian")
pvals

data(simulatedData_binomial)
pvals <- pval(data = data_binomial, family = "binomial")
pvals

data(simulatedData_poisson)
pvals <- pval(data = data_poisson, family = "poisson")
pvals
```

simulatedData	<i>Simulated data from generalized linear models</i>
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Description

Simulated data from generalized linear models, including family 'gaussian' (simulatedData_gaussian), 'binomial' (simulatedData_binomial), and 'poisson' (simulatedData_poisson).

Usage

```
data(simulatedData_gaussian)
```

Details

We simulated data generated from generalized linear models

$$f(\mathbf{V}_i; \boldsymbol{\alpha}, \boldsymbol{\beta}, \boldsymbol{\gamma}) = \exp \left\{ \frac{y_i \mu_i - c(\mu_i)}{a(\phi)} \right\} h(y_i),$$

where

$$\mu_i = \mathbf{X}_i^T \boldsymbol{\alpha} + \mathbf{Z}_i^T \boldsymbol{\beta} \mathbf{1}(\mathbf{U}_i^T \boldsymbol{\gamma} \geq 0).$$

- Y: the response, an n -vector
- X: the baseline variable with dimension $n \times p$
- Z: the grouping difference variable with dimension $n \times q$
- U: the grouping variable with dimension $n \times r$

References

Liu, X. (2022). Subgroup detecting in generalized linear models. Manuscript.

Examples

```
data(simulatedData_gaussian)

y <- data_gaussian$Y[1:5]
x <- dim(data_gaussian$X)
z <- dim(data_gaussian$Z)
u <- dim(data_gaussian$U)
```

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