

p8160-project1

1 Objectives

Design a simulation study to investigate and illustrate how well each of the two methods in identifying weak and strong predictors; how missing “weak” predictors impacts the parameter estimations. To do so, you need to simulate data with a combination of strong”,weak-but-correlated” and “weak-and- independent” predictors.

2 Statistical methods to be studied

2.1 Step-wise forward method

Starting with the empty model, and iteratively adds the variables that best improves the model fit. That is often done by sequentially adding predictors with the largest reduction in AIC. For linear models,

$$AIC = n \ln(\sum_{i=1}^n (y_i - \widehat{y}_i)^2 / n) + 2p$$

where \widehat{y}_i is the fitted values from a model, and p is the dimension of the model (i.e.,number of predictors plus 1).

2.2 Automated LASSO regression LASSO

another popular method for variable selection. It estimates the model parameters by optimizing a penalized loss function:

$$\min_{\beta} \frac{1}{2n} \sum_{i=1}^n (y_i - x_i \beta)^2 + \lambda \sum_{k=1}^p |\beta_k|$$

where λ is a tuning parameter. Cross-validation (CV) is the most common selection criteria for LASSO.

3 Scenarios to be investigated

- weak-to-strong predictor ratio; In this study, we want to simulate the situation where the predictors are having underlying correlation, we define certain scenarios to compute the robustness of 2 variable selection methods.

4 Methods for generating data

the simulated population needs to meet following characteristics Firstly,the expectation of outcome variable is the linear combination of predictors with an constant-variance error term; Secondly, the predictors are mutually correlated, Thirdly, the parameters are distinctly correlated with outcome, which is classified by a critical value. The detailed definitions of data generating function parameters are as follows:

4.1 Distribution of population

True distribution of outcome variable is defined as

$$Y \sim N(X\beta, \sigma^2)$$

Where X is the predictor matrix, β is the parameters vector and σ^2 is the constant variance in normal distribution.

4.2 Predictor strength

The strength of parameters are defined by following criterias:

Definition of strong predictors:

$$S_1 = \{j : |\beta_j| > c\sqrt{\log(p)/n}, \text{some } c > 0, 1 \leq j \leq p\}$$

Definition of weak but correlated predictors:

$$S_2 = \{j : 0 < |\beta_j| \leq c\sqrt{\log(p)/n}, \text{some } c > 0, \text{corr}(X_i, X_{j'}) \neq 0, \text{some } j' \in S_1, 1 \leq j \leq p\}$$

Definition of weak and independent predictors:

$$S_3 = \{j : 0 < |\beta_j| \leq c\sqrt{\log(p)/n}, \text{some } c > 0, \text{corr}(X_i, X_{j'}) = 0, \text{all } j' \in S_1, 1 \leq j \leq p\}$$

4.3 Parameter correlation

The data of predictors are generated by R function `mvnrm`. In order to change the correlation between different predictors, a pre-defined covariance matrix is passed to `mvnrm` function. Here we consider a certain scenario: the strong variables and a certain ratio of weak variables are indepent to other variables, and other weak predictors are correlated with 1 specific strong variable. To ensure the positive definite attribute of covariance matrix, we restrict one strong predictor can only be correlated with one weak predictor.

5 performance measures

5.1 Predictor identification performance

In order to compare the performance on identify weak and strong parameters, F1 scores for weak-but-correlated, weak-and-independent and strong predictors identification was constructed:

$$F_1 = \left(\frac{2}{\text{recall}^{-1} + \text{precision}^{-1}} \right)$$

For strong F_1 score as example, Where recall is defined as the ratio of truely identified strong predictors to all true strong ones, precision is defined as the ratio of true strong predictors to all predicted strong ones. F_1 score is defined as the harmonic mean of these two ratio, which illustrates the strong predictors identification ability of two methods.

Weak predictors are partitioned into 2 categoris and the F_1 score were calculated separately in `weak_and_independent` and `weak_but_correlated` groups, compare the score to evaluate the ability between 2 groups, conceptually, the weak but corelated should have a higher error since linear correlated with strong predictors.

5.2 estimation performance

To compare the parameter estimation performance, 3 indicators were calculated to evaluate the estimation: bias is calculated as the mean difference between true parameter and estimated parameters, variance is defined as the variance of the estimated parameter among simulation, and MSE

By tuning parameters differently, robustness of the variable selection methods were also evaluated through the above indicators.

6 simulation results.

6.1 tuning predictor numbers

- identification F1 score
- bias, variance and MSE
- summary ## 6.2 tuning strong-to-weak ratio of predictors

6.3 tuning the degree of correlation

6.4 tuning sample size

7 summary