Package ‘RandomForestsGLS’

April 28, 2022

Type Package
Title Random Forests for Dependent Data
Version 0.1.4
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Depends R (>= 3.3.0)
Imports BRISC, parallel, stats, matrixStats, randomForest, pbapply
Suggests knitr, rmarkdown, ggplot2, testthat (>= 2.1.0)
License GPL (>= 2)
URL https://github.com/ArkajyotiSaha/RandomForestsGLS
BugReports https://github.com/ArkajyotiSaha/RandomForestsGLS/issues
Encoding UTF-8
VignetteBuilder knitr
NeedsCompilation yes
Repository CRAN
Date/Publication 2022-04-28 13:30:08 UTC

R topics documented:

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RFGLS_estimate_spatial

Function for estimation in spatial data with RF-GLS

Description

The function RFGLS_estimate_spatial fits univariate non-linear spatial regression models for spatial data using RF-GLS in Saha et al. 2020. RFGLS_estimate_spatial uses the sparse Cholesky representation of Vecchia’s likelihood (Vecchia, 1988) developed in Datta et al., 2016 and Saha & Datta, 2018. The fitted Random Forest (RF) model is used later for prediction via the RFGLS_predict and RFGLS_predict_spatial.


Usage

RFGLS_estimate_spatial(coords, y, X, Xtest = NULL, nrnodes = NULL, nthsize = 20, mtry = 1, pinv_choice = 1, n_omp = 1, ntree = 50, h = 1, sigma.sq = 1, tau.sq = 0.1, phi = 5, nu = 0.5, n.neighbors = 15, cov.model = "exponential", search.type = "tree", param_estimate = FALSE, verbose = FALSE)

Arguments

coods  an $n \times 2$ matrix of the observation coordinates in $R^2$ (e.g., easting and northing).
y  an $n$ length vector of response at the observed coordinates.
X  an $n \times p$ matrix of the covariates in the observation coordinates.
Xtest  an $n_{test} \times p$ matrix of covariates for prediction locations. Its Structure should be identical (including intercept) with that of covariates provided for estimation purpose in X. If NULL, will use X as Xtest. Default value is NULL.
nrnodes  the maximum number of nodes a tree can have. Default choice leads to the deepest tree contingent on nthsize. For significantly large $n$, one needs to bound it for growing shallow trees which trades off efficiency for computation time.
nthsize  minimum size of leaf nodes. We recommend not setting this value too small, as that will lead to very deep trees that takes a lot of time to be built and can produce unstable estimates. Default value is 20.
mtry: number of variables randomly sampled at each partition as a candidate split direction. We recommend using the value p/3 where p is the number of variables in X. Default value is 1.

pinv_choice: dictates the choice of method for obtaining the pseudoinverse involved in the cost function and node representative evaluation. if pinv_choice = 0, SVD is used (slower but more stable), if pinv_choice = 1, orthogonal decomposition (faster, may produce unstable results if nthsize is too low) is used. Default value is 1.

n_omp: number of threads to be used, value can be more than 1 if source code is compiled with OpenMP support. Default is 1.

ntree: number of trees to be grown. This value should not be too small. Default value is 50.

h: number of core to be used in parallel computing setup for bootstrap samples. If h = 1, there is no parallelization. Default value is 1.

sigma.sq: value of sigma square. Default value is 1.

tau.sq: value of tau square. Default value is 0.1.

phi: value of phi. Default value is 5.

nu: value of nu, only required for matern covariance model. Default value is 0.5.

n.neighbors: number of neighbors used in the NNGP. Default value is 15.

cov.model: keyword that specifies the covariance function to be used in modelling the spatial dependence structure among the observations. Supported keywords are: "exponential", "matern", "spherical", and "gaussian" for exponential, matern, spherical and gaussian covariance function respectively. Default value is "exponential".

search.type: keyword that specifies type of nearest neighbor search algorithm to be used. Supported keywords are: "tree" and "brute". Both of them provide the same result, though "tree" should be faster. Default value is "tree".

param_estimate: if TRUE, using the residuals obtained from fitting a classical RF with default options and nodesize = nthsize, will estimate the coefficients corresponding to cov.model from BRISC_estimate with the default options. Default value is FALSE.

verbose: if TRUE, model specifications along with information regarding OpenMP support and progress of the algorithm is printed to the screen. Otherwise, nothing is printed to the screen. Default value is FALSE.

**Value**

A list comprising:

- **P_matrix**: an $n \times ntree$ matrix of zero indexed resamples. t-th column denote the n resamples used in the t-th tree.

- **predicted_matrix**: an $ntest \times ntree$ matrix of predictions. t-th column denote the predictions at $ntest$ datapoints obtained from the t-th tree.
predicted values at the \( n_{test} \) prediction points. Average (\text{rowMeans}) of the treewise predictions in \( \text{predicted\_matrix} \).

\( X \) the matrix \( X \).

\( y \) the vector \( y \).

\text{RFGLS\_Object} object required for prediction.

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References


Examples

```r
rmvn <- function(n, mu = 0, V = matrix(1)){
  p <- length(mu)
  if(any(is.na(match(dim(V),p))))
    stop("Dimension not right!")
  D <- chol(V)
  t(matrix(rnorm(n*p), ncol=p)%*%D + rep(mu,rep(n,p)))
}
set.seed(1)
n <- 200
coords <- cbind(runif(n,0,1), runif(n,0,1))
set.seed(2)
x <- as.matrix(rnorm(n,n,1))
sigma.sq = 1
phi = 5
tau.sq = 0.1
```
D <- as.matrix(dist(coords))
R <- exp(-phi*D)
w <- rmvn(1, rep(0,n), sigma.sq*R)
y <- rnorm(n, 10*sin(pi * x) + w, sqrt(tau.sq))
estimation_result <- RFGLS_estimate_spatial(coords, y, x, ntree = 10)

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**RFGLS_estimate_timeseries**

*Function for estimation in time-series data with RF-GLS*

**Description**

The function `RFGLS_estimate_spatial` fits univariate non-linear regression models for time-series data using a RF-GLS in Saha et al. 2020. `RFGLS_estimate_spatial` uses the sparse Cholesky representation corresponding to AR(q) process. The fitted Random Forest (RF) model is used later for prediction via the `RFGLS-predict`.

Some code blocks are borrowed from the R packages: spNNGP: Spatial Regression Models for Large Datasets using Nearest Neighbor Gaussian Processes [https://CRAN.R-project.org/package=spNNGP](https://CRAN.R-project.org/package=spNNGP) and randomForest: Breiman and Cutler’s Random Forests for Classification and Regression [https://CRAN.R-project.org/package=randomForest](https://CRAN.R-project.org/package=randomForest).

**Usage**

```r
RFGLS_estimate_timeseries(y, X, Xtest = NULL, nrnodes = NULL, nthsize = 20, mtry = 1, pinv_choice = 1, n_omp = 1, ntree = 50, h = 1, lag_params = 0.5, variance = 1, param_estimate = FALSE, verbose = FALSE)
```

**Arguments**

- `y` an `n` length vector of response at the observed time points.
- `X` an `n x p` matrix of the covariates in the observation time points.
- `Xtest` an `ntest x p` matrix of covariates for prediction. Its Structure should be identical (including intercept) with that of covariates provided for estimation purpose in `X`. If `NULL`, will use `X` as `Xtest`. Default value is `NULL`.
- `nrnodes` the maximum number of nodes a tree can have. Default choice leads to the deepest tree contingent on `nthsize`. For significantly large `n`, one needs to bound it for growing shallow trees which trades off efficiency for computation time.
nthsizeminimum size of leaf nodes. We recommend not setting this value too small, as that will lead to very deep trees that takes a lot of time to be built and can produce unstable estimates. Default value is 20.

mtrynumber of variables randomly sampled at each partition as a candidate split direction. We recommend using the value $p/3$ where $p$ is the number of variables in $X$. Default value is 1.

pinv_choice dictates the choice of method for obtaining the pseudoinverse involved in the cost function and node representative evaluation. If pinv_choice = 0, SVD is used (slower but more stable), if pinv_choice = 1, orthogonal decomposition (faster, may produce unstable results if nthsizetoo low) is used. Default value is 1.

n_omp number of threads to be used, value can be more than 1 if source code is compiled with OpenMP support. Default is 1.

ntree number of trees to be grown. This value should not be too small. Default value is 50.

h number of core to be used in parallel computing setup for bootstrap samples. If $h = 1$, there is no parallelization. Default value is 1.

lag_params $q$ length vector of AR coefficients. If the parameters need to be estimated from AR($q$) process, should be any numeric vector of length $q$. For notations please see arima. Default value is 0.5.

variance variance of the white noise in temporal error. The function estimate is not affected by this. Default value is 1.

param_estimate if TRUE, using the residuals obtained from fitting a classical RF default options and nodesize = nthsizewill estimate the coefficients corresponding to $AR(q)$ from arima with the option, include.mean = FALSE. Default value is FALSE.

verbose if TRUE, model specifications along with information regarding OpenMP support and progress of the algorithm is printed to the screen. Otherwise, nothing is printed to the screen. Default value is FALSE.

**Value**

A list comprising:

- $P_{\text{matrix}}$ an $n \times ntree$ matrix of zero indexed resamples. $t$-th column denote the $n$ resamples used in the $t$-th tree.

- $\text{predicted} _{\text{matrix}}$ an $ntest \times ntree$ matrix of predictions. $t$-th column denote the predictions at $ntest$ datapoints obtained from the $t$-th tree.

- $\text{predicted}$ predicted values at the $ntest$ prediction points. Average (rowMeans) of the treewise predictions in $\text{predicted} _{\text{matrix}}$.

- $X$ the matrix $X$.

- $y$ the vector $y$.

- RFGLS_Object object required for prediction.
Author(s)

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Abhirup Datta <abhidatta@jhu.edu>

References


Examples

```r
rmvn <- function(n, mu = 0, V = matrix(1)){
  p <- length(mu)
  if(any(is.na(match(dim(V),p))))
    stop("Dimension not right!")
  D <- chol(V)
  t(matrix(rnorm(n*p), ncol=p)%*%D + rep(mu,rep(n,p)))
}

set.seed(2)
n <- 200
x <- as.matrix(rnorm(n),n,1)
sigma.sq <- 1
rho <- 0.5

set.seed(3)
b <- rho
s <- sqrt(sigma.sq)
eps = arima.sim(list(order = c(1,0,0), ar = b),
    n = n, rand.gen = rnorm, sd = s)

y <- eps + 10*sin(pi * x)

estimation_result <- RFGLS_estimate_timeseries(y, x, ntree = 10)
```
Description

The function `RFGLS_predict` predicts the mean function at a given set of covariates. It uses a fitted RF-GLS model in Saha et al. 2020 to obtain the predictions.

Some code blocks are borrowed from the R package: randomForest: Breiman and Cutler’s Random Forests for Classification and Regression
https://CRAN.R-project.org/package=randomForest.

Usage

`RFGLS_predict(RFGLS_out, Xtest, h = 1, verbose = FALSE)`

Arguments

- `RFGLS_out`: an object obtained from `RFGLS_estimate_spatial` or `RFGLS_estimate_timeseries`.
- `Xtest`: an `ntest × p` matrix of covariates for prediction. Its structure should be identical (including intercept) with that of covariates provided for estimation purpose in `X` in `RFGLS_out`.
- `h`: number of core to be used in parallel computing setup for bootstrap samples. If `h = 1`, there is no parallelization. Default value is 1.
- `verbose`: if TRUE, model specifications along with information regarding OpenMP support and progress of the algorithm is printed to the screen. Otherwise, nothing is printed to the screen. Default value is FALSE.

Value

A list comprising:

- `predicted_matrix`: an `ntest × ntree` matrix of predictions. t-th column denote the predictions at `ntest` datapoints obtained from the t-th tree.
- `predicted`: preducted values at the `ntest` prediction points. Average (`rowMeans`) of the treewise predictions in `predicted_matrix`.

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References


https://CRAN.R-project.org/package=randomForest

Examples

```r
rmvn <- function(n, mu = 0, V = matrix(1)){
  p <- length(mu)
  if(any(is.na(match(dim(V),p))))
    stop("Dimension not right!")
  D <- chol(V)
  t(matrix(rnorm(n*p), ncol=p)%*%D + rep(mu,rep(n,p)))
}

set.seed(2)
n <- 200
x <- as.matrix(rnorm(n),n,1)

sigma.sq <- 1
rho <- 0.5

set.seed(3)
b <- rho
s <- sqrt(sigma.sq)
esp = arima.sim(list(order = c(1,0,0), ar = b),
  n = n, rand.gen = rnorm, sd = s)

y <- esp + 10*sin(pi * x[,1])
estimation_result <- RFGLS_estimate_timeseries(y, x, ntree = 10)
Xtest <- matrix(seq(0,1, by = 1/1000), 1001, 1)
RFGLS_predict <- RFGLS_predict(estimation_result, Xtest)
```

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**RFGLS_predict_spatial**  
Spatial response prediction at new location with RF-GLS

**Description**

The function RFGLS_predict_spatial performs fast prediction on a set of new locations by combining non-linear mean estimate from a fitted RF-GLS model in Saha et al. 2020 with spatial kriging estimate obtained by using Nearest Neighbor Gaussian Processes (NNGP) (Datta et al., 2016).

Some code blocks are borrowed from the R packages: spNNGP: Spatial Regression Models for Large Datasets using Nearest Neighbor Gaussian Processes
https://CRAN.R-project.org/package=spNNGP and randomForest: Breiman and Cutler’s Random Forests for Classification and Regression
https://CRAN.R-project.org/package=randomForest

Usage

RFGLS_predict_spatial(RFGLS_out, coords.0, Xtest,
                       h = 1, verbose = FALSE)

Arguments

RFGLS_out       an object obtained from RFGLS_estimate_spatial.
coords.0        the spatial coordinates corresponding to prediction locations.
                Its structure should be same as that of coords in BRISC_estimation. Default
covariate value is a column of 1 to adjust for the mean (intercept).
Xtest           an ntest × p matrix of covariates for prediction. Its Structure should be identical
                (including intercept) with that of covariates provided for estimation purpose in
                X in RFGLS_out.
                h       number of core to be used in parallel computing setup for bootstrap samples. If
                h = 1, there is no parallelization. Default value is 1.
verbose         if TRUE, model specifications along with information regarding OpenMP support
                and progress of the algorithm is printed to the screen. Otherwise, nothing is
                printed to the screen. Default value is FALSE.

Value

A list comprising:

prediction      predicted spatial response corresponding to Xtest and coords.0.

Author(s)

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References

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https://CRAN.R-project.org/package=spNNGP

Examples

```r
rmvn <- function(n, mu = 0, V = matrix(1)){
  p <- length(mu)
  if(any(is.na(match(dim(V),p))))
    stop("Dimension not right!"
  D <- chol(V)
  t(matrix(rnorm(n*p), ncol=p)%*%D + rep(mu,rep(n,p)))
}

set.seed(1)
n <- 250
coords <- cbind(runif(n,0,1), runif(n,0,1))

set.seed(2)
x <- as.matrix(rnorm(n),n,1)
sigma.sq = 1
phi = 5
tau.sq = 0.1

D <- as.matrix(dist(coords))
R <- exp(-phi*D)
w <- rmvn(1, rep(0,n), sigma.sq*R)

y <- rnorm(n, 10*sin(pi * x) + w, sqrt(tau.sq))
estimation_result <- RFGLS_estimate_spatial(coords[1:200,], y[1:200], matrix(x[1:200,],200,1), ntree = 10)
prediction_result <- RFGLS_predict_spatial(estimation_result, coords[201:250,], matrix(x[201:250,],50,1))
```
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