Package ‘ShrinkCovMat’

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Description

Provides nonparametric Stein-type shrinkage estimators of the covariance matrix that are suitable and statistically efficient when the number of variables is larger than the sample size. These estimators are non-singular and well-conditioned regardless of the dimensionality.

Details

Each of the implemented shrinkage covariance matrix estimators is a convex linear combination of the sample covariance matrix and of a target matrix. Three options are considered for the target matrix: (a) the diagonal matrix with diagonal elements the average of the sample variances (shrinkcovmat.equal), (b) the diagonal matrix with diagonal elements the corresponding sample variances (shrinkcovmat.unequal), and (c) the identity matrix (shrinkcovmat.identity). The optimal shrinkage intensity determines how much the sample covariance matrix will be shrunk towards the selected target matrix. Estimation of the corresponding optimal shrinkage intensities is discussed in Touloumis (2015). The function targetselection is designed to ease the selection of the target matrix.

Author(s)

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References


See Also

Useful links:

- http://github.com/AnestisTouloumis/ShrinkCovMat
- Report bugs at http://github.com/AnestisTouloumis/ShrinkCovMat/issues
colon

**Colon Cancer Dataset**

**Description**

The dataset describes a colon cancer study (Alon et al., 1999) in which gene expression levels were measured on 40 normal tissues and on 22 tumor colon tissues. Note that a logarithmic (base 10) transformation has been applied to the gene expression levels.

**Format**

A data frame in which the rows correspond to 2000 genes and the columns to 62 tissues. The first 40 columns belong to the normal tissue group while the last 22 columns to the tumor colon tissue group.

**Source**


**References**


**Examples**

```r
data(colon)
summary(colon)
```

---

**shrinkcovmat.equal**

**Shrinking the Sample Covariance Matrix Towards a Sphericity Matrix**

**Description**

Provides a nonparametric Stein-type shrinkage estimator of the covariance matrix that is a linear combination of the sample covariance matrix and of a diagonal matrix with the average of the sample variances on the diagonal and zeros elsewhere.

**Usage**

```r
shrinkcovmat.equal(data, centered = FALSE)
```
Arguments

- **data**: a numeric matrix containing the data.
- **centered**: a logical indicating if the mean vector is the zero vector.

Details

The rows of the data matrix `data` correspond to variables and the columns to subjects.

Value

Returns an object of the class `shrinkcovmathat` that has components:

- **SigmaHat**: The Stein-type shrinkage estimator of the covariance matrix.
- **lambdahat**: The estimated optimal shrinkage intensity.
- **sigmasample**: The sample covariance matrix.
- **Target**: The target covariance matrix.
- **centered**: If the data are centered around their mean vector.

Author(s)

Anestis Touloumis

References


See Also

- `shrinkcovmat.unequal`
- `shrinkcovmat.identity`

Examples

```r
data(colon)
normal_group <- colon[, 1:40]
tumor_group <- colon[, 41:62]
sigma_hat_normal_group <- shrinkcovmat.equal(normal_group)
sigma_hat_normal_group
sigma_hat_tumor_group <- shrinkcovmat.equal(tumor_group)
sigma_hat_tumor_group
```
Shrink the Sample Covariance Matrix Towards the Identity Matrix

Description

Provides a nonparametric Stein-type shrinkage estimator of the covariance matrix that is a linear combination of the sample covariance matrix and of the identity matrix.

Usage

shrinkcovmat.identity(data, centered = FALSE)

Arguments

data a numeric matrix containing the data.
centered a logical indicating if the mean vector is the zero vector.

Details

The rows of the data matrix data correspond to variables and the columns to subjects.

Value

Returns an object of the class 'shrinkcovmat' that has components:

Sigmahat The Stein-type shrinkage estimator of the covariance matrix.
lambdahat The estimated optimal shrinkage intensity.
Sigmasample The sample covariance matrix.
Target The target covariance matrix.
centered If the data are centered around their mean vector.

Author(s)

Anestis Touloumis

References


See Also

shrinkcovmat.equal and shrinkcovmat.unequal.
Examples

data(colon)
normal_group <- colon[, 1:40]
tumor_group <- colon[, 41:62]

sigma_hat_normal_group <- shrinkcovmat.identity(normal_group)
sigma_hat_normal_group

sigma_hat_tumor_group <- shrinkcovmat.identity(tumor_group)
sigma_hat_tumor_group

shrinkcovmat.unequal

Shrinking the Sample Covariance Matrix Towards a Diagonal Matrix
with Diagonal Elements the Sample Variances.

Description

Provides a nonparametric Stein-type shrinkage estimator of the covariance matrix that is a linear
combination of the sample covariance matrix and of the diagonal matrix with elements the corre-
sponding sample variances on the diagonal and zeros elsewhere.

Usage

shrinkcovmat.unequal(data, centered = FALSE)

Arguments

data a numeric matrix containing the data.
centered a logical indicating if the vectors are centered around their mean vector.

Details

The rows of the data matrix data correspond to variables and the columns to subjects.

Value

Returns an object of the class 'shrinkcovmathat' that has components:

Sigmahat The Stein-type shrinkage estimator of the covariance matrix.
lambdahat The estimated optimal shrinkage intensity.
Sigmasample The sample covariance matrix.
Target The target covariance matrix.
centered If the data are centered around their mean vector.

Author(s)

Anestis Touloumis


**targetselection**

References

See Also

`shrinkcovmat.equal` and `shrinkcovmat.identity`.

Examples

data(colon)
normal_group <- colon[, 1:40]
tumor_group <- colon[, 41:62]
sigma_hat_normal_group <- shrinkcovmat.unequal(normal_group)
sigma_hat_normal_group
sigma_hat_tumor_group <- shrinkcovmat.unequal(tumor_group)
sigma_hat_tumor_group

---

**targetselection**

_Target Matrix Selection_

Description
Implements the rule of thumb proposed by Touloumis (2015) for target matrix selection. If the estimated optimal shrinkage intensities of the three target matrices are of similar magnitude, then the average and the range of the sample variances should be inspected in order to adopt the most plausible target matrix.

Usage

`targetselection(data, centered = FALSE)`

Arguments

- **data**: a numeric matrix containing the data.
- **centered**: a logical indicating if the mean vector is the zero vector.

Details
The rows of the data matrix data correspond to variables and the columns to subjects.
Value
Prints the estimated optimal shrinkage intensities, the range and average of the sample variances and returns an object of the class ‘targets’ that has components:

- **optimal_sphericity**
  The estimated optimal intensity for a target matrix with equal variances.

- **optimal_identity**
  The estimated optimal shrinkage intensity for the identity target matrix.

- **optimal_diagonal**
  The estimated optimal intensity for a target matrix with unequal variances.

- **range**
  The range of the sample variances.

- **average**
  The average of the sample variances.

Author(s)
Anestis Touloumis

References

Examples
```r
data(colon)
normal_group <- colon[, 1:40]
targetselection(normal_group)
## Similar intensities, the range of the sample variances is small and the
## average is not close to one. The scaled identity matrix seems to be the
## most suitable target matrix for the normal group.

tumor_group <- colon[, 41:62]
targetselection(tumor_group)
## Similar intensities, the range of the sample variances is small and the
## average is not close to one. The scaled identity matrix seems to be the
## most suitable target matrix for the colon group.
```
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