

# Package ‘porridge’

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**Type** Package

**Title** Ridge-Type Penalized Estimation of a Potpourri of Models

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Mehran Aflakparast [ctb] (part of the R-code of the mixture  
functionality)

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**Description** The name of the package is derived from the French, 'pour' ridge, and provides functionality for ridge-type estimation of a potpourri of models. Currently, this estimation concerns that of various Gaussian graphical models from different study designs. Among others it considers the regular Gaussian graphical model and a mixture of such models. The porridge-package implements the estimation of the former either from i) data with replicated observations by penalized loglikelihood maximization using the regular ridge penalty on the parameters (van Wieringen, Chen, 2019) or ii) from non-replicated data by means of either a ridge estimator with multiple shrinkage targets (as presented in van Wieringen et al. 2020, <doi:10.1016/j.jmva.2020.104621>) or the generalized ridge estimator that allows for both the inclusion of quantitative and qualitative prior information on the precision matrix via element-wise penalization and shrinkage (van Wieringen, 2019, <doi:10.1080/10618600.2019.1604374>). Additionally, the porridge-package facilitates the ridge penalized estimation of a mixture of Gaussian graphical models (Aflakparast et al., 2018, <doi:10.1002/bimj.201700102>).

**License** GPL (>= 2)

**LazyLoad** yes

**URL** <https://www.math.vu.nl/~wvanwie/>

**Depends** R (>= 2.15.1)

**Imports** MASS, stats, mvtnorm, Rcpp, methods

**Suggests** Matrix

**LinkingTo** Rcpp, RcppArmadillo

**NeedsCompilation** yes

**Repository** CRAN

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porridge-package	<i>Ridge-Type Penalized Estimation of a Potpourri of Models.</i>
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### Description

The following functions facilitate the ridge-type penalized estimation of various models. Currently, it includes:

- Generalized ridge estimation of the precision matrix of a Gaussian graphical model (van Wieringen, 2019) through the function `ridgePgen`. This function is complemented by the functions `ridgePgen.kCV`, `ridgePgen.kCV.banded`, `ridgePgen.kCV.groups`, `optPenaltyPgen.kCVauto.banded` and `optPenaltyPgen.kCVauto.groups` for penalty parameters selection through K-fold cross-validation assuming a particularly structured precision matrix.
- Multi-targeted ridge estimation of the precision matrix of a Gaussian graphical model (van Wieringen et al., 2020) through the functions `ridgePmultiT`. This function is complemented by the functions `optPenaltyPmultiT.kCVauto` for penalty parameters selection through K-fold cross-validation.
- Gaussian graphical model estimation from data with replicates in ridge penalized fashion (van Wieringen, Chen, 2019) (`ridgePrep` and `ridgePrepEdiag`). The two functions `optPenaltyPrep.kCVauto` and `optPenaltyPrepEdiag.kCVauto` implement the corresponding K-fold cross-validation procedures for an optimal choice of the penalty parameter.
- Ridge penalized estimation of a mixture of Gaussian graphical models: `ridgeGGMmixture` and its penalty selection via K-fold cross-validation `optPenaltyGGMmixture.kCVauto`.

- Targeted and multi-targeted ridge estimation of the regression parameter of the generalized linear model (van Wieringen, Binder, 2020) through the functions `ridgeGLM` and `ridgeGLMmultiT`. This function is complemented by the functions `optPenaltyGLM.kCvauto` and `optPenaltyGLMmultiT.kCvauto` for penalty parameters selection through K-fold cross-validation.

Future versions aim to include more ridge-type functionality.

In part the porridge-package extends/builds upon the `rags2ridges`- and `ragt2ridges`-packages, in which some or all functionality of the porridge-package may be absorbed at some point in the future.

## Details

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## Author(s)

Wessel N. van Wieringen <w.vanwieringen@vumc.nl>

## References

- Aflakparast, M., de Gunst, M.C.M., van Wieringen, W.N. (2018), "Reconstruction of molecular network evolution from cross-sectional omics data", *Biometrical Journal*, 60(3), 547-563.
- Peeters, C.F.W., Bilgrau, A.E., and van Wieringen, W.N. (2019), "rags2ridges: Ridge Estimation of Precision Matrices from High-Dimensional Data", R package version 2.2.2. <https://CRAN.R-project.org/package=rags2ridges>.
- van Wieringen, W.N. (2020), "ragt2ridges: Ridge Estimation of Vector Auto-Regressive (VAR) Processes", R package version 0.3.4. <https://CRAN.R-project.org/package=ragt2ridges>.
- van Wieringen, W.N. (2019), "The generalized ridge estimator of the inverse covariance matrix", *Journal of Computational and Graphical Statistics*, 28(4), 932-942.
- van Wieringen W.N., Chen, Y. (2019), "Penalized estimation of the Gaussian graphical model from data with replicates", submitted.
- van Wieringen, W.N., Stam, K.A., Peeters, C.F.W., van de Wiel, M.A. (2020), "Updating of the Gaussian graphical model through targeted penalized estimation", *Journal of Multivariate Analysis*, 178, Article 104621.
- van Wieringen, W.N. Binder, H. (2020), "Online learning of regression models from a sequence of datasets by penalized estimation", *submitted*.

## See Also

The porridge-package.

---

```
optPenaltyGGMmixture.kCVauto
```

*Automatic search for optimal penalty parameter (mixture of GGMs).*

---

### Description

Function that performs an automatic search for the optimal penalty parameter for the `ridgeGGMmixture` call by employing Brent's method to the calculation of a cross-validated (negative) log-likelihood score.

### Usage

```
optPenaltyGGMmixture.kCVauto(Y, K, lambdaMin, lambdaMax,
                              lambdaInit=(lambdaMin+lambdaMax)/2,
                              fold=nrow(Y), target,
                              iWeights=matrix(sample(seq(0+1/nrow(Y),
                                                       1-1/nrow(Y), by=1/(2*nrow(Y))),
                                                       nrow(Y)*K, replace=TRUE),
                                               nrow=nrow(Y), ncol=K),
                              nInit=100, minSuccDiff=10^(-10),
                              minMixProp=0.01)
```

### Arguments

<code>Y</code>	Data matrix with samples as rows and variates as columns.
<code>K</code>	A numeric, specifying the number of mixture components.
<code>lambdaMin</code>	A numeric giving the minimum value for the penalty parameter.
<code>lambdaMax</code>	A numeric giving the maximum value for the penalty parameter.
<code>lambdaInit</code>	A numeric giving the initial (starting) value for the penalty parameter.
<code>fold</code>	A numeric or integer specifying the number of folds to apply in the cross-validation.
<code>target</code>	A semi-positive definite target matrix towards which the estimate is shrunken.
<code>iWeights</code>	Sample-specific positive component weight matrix. Rows correspond to samples, while columns to components.
<code>nInit</code>	A numeric specifying the number of iterations.
<code>minSuccDiff</code>	A numeric: minimum successive difference (in terms of their penalized loglikelihood) between two successive estimates to be achieved.
<code>minMixProp</code>	Smallest mixing probability tolerated.

### Value

The function returns a positive numeric, the cross-validated optimal penalty parameter.

**Note**

The elements of `iWeights` may be larger than one as they are rescaled internally to sum to one.

**Author(s)**

W.N. van Wieringen, M. Aflakparast.

**References**

Aflakparast, M., de Gunst, M.C.M., van Wieringen, W.N. (2018), "Reconstruction of molecular network evolution from cross-sectional omics data", *Biometrical Journal*, 60(3), 547-563.

**See Also**

ridgeGGMmixture

**Examples**

```
# define mixing proportions
pis <- c(0.2, 0.3, 0.4)

# set dimension and sample size
p <- 5
n <- 100

# define population covariance matrices
diags <- list(rep(1, p),
              rep(0.5, p-1),
              rep(0.25, p-2),
              rep(0.1, p-3))
Omega <- as.matrix(Matrix::bandSparse(p,
                                     k = -c(0:3),
                                     diag=c(diags),
                                     symm=TRUE))

Sigma1 <- solve(Omega)
Omega <- matrix(0.3, p, p)
diag(Omega) <- 1
Sigma2 <- solve(Omega)
Sigma3 <- cov(matrix(rnorm(p*n), ncol=p))

# mean vectors
mean1 <- rep(0,p)
mean2 <- rexp(p)
mean3 <- rnorm(p)

# draw data data from GGM mixture
Z <- sort(sample(c(1:3), n, prob=pis, replace=TRUE))
Y <- rbind(mvtnorm::rmvnorm(sum(Z==1), mean=mean1, sigma=Sigma1),
          mvtnorm::rmvnorm(sum(Z==2), mean=mean2, sigma=Sigma2),
          mvtnorm::rmvnorm(sum(Z==3), mean=mean3, sigma=Sigma3))

# find optimal penalty parameter
```

```

optLambda <- optPenaltyGGMmixture.kCVauto(Y, K,
                                          0.00001, 100,
                                          10, fold=5,
                                          target=0*Sigma1)

# ridge penalized estimation of the GGM mixture
ridgeGGMmixFit <- ridgeGGMmixture(Y, 3, optLambda, target=0*Sigma1)

```

---

optPenaltyGLM.kCVauto *Automatic search for optimal penalty parameters of the targeted ridge GLM estimator.*

---

### Description

Function finds the optimal penalty parameter of the targeted ridge regression estimator of the generalized linear model parameter. The optimum is defined as the minimizer of the cross-validated loss associated with the estimator.

### Usage

```

optPenaltyGLM.kCVauto(Y, X, lambdaInit, fold=nrow(X), stratified=TRUE,
                      target=rep(0, ncol(X)), model, loss="loglik",
                      lambdaMin=10^(-10), lambdaMax=10^(10),
                      minSuccDiff=10^(-5), maxIter=100, implementation="org")

```

### Arguments

Y	A numeric being the response vector.
X	The design matrix. The number of rows should match the number of elements of Y.
lambdaInit	A numeric giving the initial (starting) values for the two penalty parameters.
fold	A numeric or integer specifying the number of folds to apply in the cross-validation.
stratified	A logical, should the data be stratified such that range of the response is comparable among folds?
target	A numeric towards which the estimate is shrunken.
model	A character, either "linear" and "logistic" (a reference to the models currently implemented), indicating which generalized linear model instance is to be fitted.
loss	A numeric, loss criterion to be used in the cross-validation. Used only if model="linear".
lambdaMin	A positive numeric, the lower bound of search interval.
lambdaMax	A positive numeric larger than lambdaMin, the upper bound of the search interval.
minSuccDiff	A numeric, the minimum distance between the loglikelihoods of two successive iterations to be achieved. Used only if model="logistic".
maxIter	A numeric specifying the maximum number of iterations. Used only if model="logistic".
implementation	A character, either "org" or "alt", specifying the implementation to be used.

**Value**

The function returns a all-positive numeric, the cross-validated optimal penalty parameters. The average loglikelihood over the left-out samples is used as the cross-validation criterion. If model="linear", also the average sum-of-squares over the left-out samples is offered as cross-validation criterion.

**Author(s)**

W.N. van Wieringen.

**References**

van Wieringen, W.N. Binder, H. (2020), "Online learning of regression models from a sequence of datasets by penalized estimation", *submitted*.

**Examples**

```
# set the sample size
n <- 50

# set the true parameter
betas <- (c(0:100) - 50) / 20

# generate covariate data
X <- matrix(rnorm(length(betas)*n), nrow=n)

# sample the response
probs <- exp(tcrossprod(betas, X)[1,]) / (1 + exp(tcrossprod(betas, X)[1,]))
Y <- numeric()
for (i in 1:n){
  Y <- c(Y, sample(c(0,1), 1, prob=c(1-probs[i], probs[i])))
}

# tune the penalty parameter
optLambda <- optPenaltyGLM.kCVauto(Y, X, 1, fold=5,
                                  target=betas/2, model="logistic",
                                  minSuccDiff=10^(-3))

# estimate the logistic regression parameter
bHat <- ridgeGLM(Y, X, optLambda, target=betas/2, model="logistic")
```

---

optPenaltyGLMmultiT.kCVauto

*Automatic search for optimal penalty parameters of the targeted ridge  
GLM estimator.*

---

**Description**

Function finds the optimal penalty parameter of the targeted ridge regression estimator of the generalized linear model parameter. The optimum is defined as the minimizer of the cross-validated loss associated with the estimator.

**Usage**

```
optPenaltyGLMmultiT.kCVauto(Y, X, lambdasInit, fold=nrow(X),
                             stratified=TRUE,
                             targetMat, model, loss="loglik",
                             minSuccDiff=10^(-5), maxIter=100)
```

**Arguments**

Y	A numeric being the response vector.
X	The design matrix. The number of rows should match the number of elements of Y.
lambdasInit	A numeric giving the starting values for the penalty parameters.
fold	A numeric or integer specifying the number of folds to apply in the cross-validation.
stratified	A logical, should the data be stratified such that range of the response is comparable among folds?
targetMat	A matrix with targets for the regression parameter as columns.
model	A character, either "linear" and "logistic" (a reference to the models currently implemented), indicating which generalized linear model instance is to be fitted.
loss	A numeric, loss criterion to be used in the cross-validation. Used only if model="linear".
minSuccDiff	A numeric, the minimum distance between the loglikelihoods of two successive iterations to be achieved. Used only if model="logistic".
maxIter	A numeric specifying the maximum number of iterations. Used only if model="logistic".

**Value**

The function returns an all-positive numeric, the cross-validated optimal penalty parameters. The average loglikelihood over the left-out samples is used as the cross-validation criterion. If model="linear", also the average sum-of-squares over the left-out samples is offered as cross-validation criterion.

**Author(s)**

W.N. van Wieringen.

**References**

van Wieringen, W.N. Binder, H. (2020), "Online learning of regression models from a sequence of datasets by penalized estimation", *submitted*.

**Examples**

```
# set the sample size
n <- 50

# set the true parameter
betas <- (c(0:100) - 50) / 20
```

```

# generate covariate data
X <- matrix(rnorm(length(betas)*n), nrow=n)

# sample the response
probs <- exp(tcrossprod(betas, X)[1,]) / (1 + exp(tcrossprod(betas, X)[1,]))
Y <- numeric()
for (i in 1:n){
  Y <- c(Y, sample(c(0,1), 1, prob=c(1-probs[i], probs[i])))
}

# create targets
targets <- cbind(betas/2, rep(0, length(betas)))

# tune the penalty parameter
optLambdas <- optPenaltyGLMmultiT.kCVauto(Y, X, c(50,0.1), fold=5,
                                          targetMat=targets, model="logistic",
                                          minSuccDiff=10^(-3))

# estimate the logistic regression parameter
bHat <- ridgeGLMmultiT(Y, X, optLambdas, targetMat=targets, model="logistic")

```

---

```
optPenaltyPgen.kCVauto.banded
```

*Automatic search for optimal penalty parameter (generalized ridge precision).*

---

## Description

Function that determines the optimal penalty parameters through maximization of the k-fold cross-validated log-likelihood score, with a penalization that encourages banded precisions.

## Usage

```

optPenaltyPgen.kCVauto.banded(Y, lambdaMin, lambdaMax,
                              lambdaInit=(lambdaMin + lambdaMax)/2,
                              fold=nrow(Y), target,
                              zeros=matrix(nrow=0, ncol=2),
                              penalize.diag=TRUE, nInit=100,
                              minSuccDiff=10^(-5))

```

## Arguments

Y	Data matrix with samples as rows and variates as columns.
lambdaMin	A numeric giving the minimum value for the penalty parameters. One value per group. Values should be specified in the same order as the first appearance of a group representative.

lambdaMax	A numeric giving the maximum value for the penalty parameters. One value per group. Values should be specified in the same order as the first appearance of a group representative.
lambdaInit	A numeric giving the initial (starting) value for the penalty parameters. One value per group. Values should be specified in the same order as the first appearance of a group representative.
fold	A numeric or integer specifying the number of folds to apply in the cross-validation.
target	A semi-positive definite target matrix towards which the estimate is shrunken.
zeros	A two-column matrix, with the first and second column containing the row- and column-index of zero precision elements.
penalize.diag	A logical indicating whether the diagonal should be penalized.
nInit	A numeric specifying the number of iterations.
minSuccDiff	A numeric: minimum successive difference (in terms of their penalized loglikelihood) between two successive estimates to be achieved.

### Details

The penalty matrix  $\Lambda$  is parametrized as follows. The elements of  $\Lambda$  are  $(\Lambda)_{j,j'} = \lambda(|j - j'| + 1)$  for  $j, j' = 1, \dots, p$ .

### Value

The function returns a numeric containing the cross-validated optimal positive penalty parameters.

### Author(s)

W.N. van Wieringen.

### References

van Wieringen, W.N. (2019), "The generalized ridge estimator of the inverse covariance matrix", *Journal of Computational and Graphical Statistics*, 28(4), 932-942.

### See Also

[ridgePgen](#)

### Examples

```
# set dimension and sample size
p <- 10
n <- 10

# penalty parameter matrix
lambda <- matrix(1, p, p)
diag(lambda) <- 0.1
```

```

# generate precision matrix
Omega      <- matrix(0.4, p, p)
diag(Omega) <- 1
Sigma      <- solve(Omega)

# data
Y <- mvtnorm::rmvnorm(n, mean=rep(0,p), sigma=Sigma)
S <- cov(Y)

# find optimal penalty parameters through cross-validation
lambdaOpt <- optPenaltyPgen.kCVauto.banded(Y, 10^(-10), 10^(10),
      target=matrix(0, p, p),
      penalize.diag=FALSE, nInit=100,
      minSuccDiff=10^(-5))

# format the penalty matrix
lambdaOptMat <- matrix(NA, p, p)
for (j1 in 1:p){
  for (j2 in 1:p){
    lambdaOptMat[j1, j2] <- lambdaOpt * (abs(j1-j2)+1)
  }
}

# generalized ridge precision estimate
Phat <- ridgePgen(S, lambdaOptMat, matrix(0, p, p))

```

---

optPenaltyPgen.kCVauto.groups

*Automatic search for optimal penalty parameter (generalized ridge precision).*

---

## Description

Function that determines the optimal penalty parameters through maximization of the k-fold cross-validated log-likelihood score, assuming that variates are grouped and penalized group-wise.

## Usage

```

optPenaltyPgen.kCVauto.groups(Y, lambdaMin, lambdaMax,
      lambdaInit=(lambdaMin + lambdaMax)/2,
      fold=nrow(Y), groups, target,
      zeros=matrix(nrow=0, ncol=2),
      penalize.diag=TRUE, nInit=100,
      minSuccDiff=10^(-5))

```

## Arguments

Y                    Data matrix with samples as rows and variates as columns.

lambdaMin	A numeric giving the minimum value for the penalty parameters. One value per group. Values should be specified in the same order as the first appearance of a group representative.
lambdaMax	A numeric giving the maximum value for the penalty parameters. One value per group. Values should be specified in the same order as the first appearance of a group representative.
lambdaInit	A numeric giving the initial (starting) value for the penalty parameters. One value per group. Values should be specified in the same order as the first appearance of a group representative.
fold	A numeric or integer specifying the number of folds to apply in the cross-validation.
groups	A numeric indicating to which group a variate belongs. Same values indicate same group.
target	A semi-positive definite target matrix towards which the estimate is shrunken.
zeros	A two-column matrix, with the first and second column containing the row- and column-index of zero precision elements.
penalize.diag	A logical indicating whether the diagonal should be penalized.
nInit	A numeric specifying the number of iterations.
minSuccDiff	A numeric: minimum successive difference (in terms of their penalized loglikelihood) between two successive estimates to be achieved.

### Details

The penalty matrix  $\mathbf{\Lambda}$  is parametrized as follows. The elements of  $\mathbf{\Lambda}$  are  $(\mathbf{\Lambda})_{j,j'} = \frac{1}{2}(\lambda_k + \lambda_{k'})$  for  $j, j' = 1, \dots, p$  if  $j$  and  $j'$  belong to groups  $k$  and  $k'$ , respectively, where  $\lambda_k$  and  $\lambda_{k'}$  are the corresponding group-specific penalty parameters.

### Value

The function returns a numeric containing the cross-validated optimal positive penalty parameters.

### Author(s)

W.N. van Wieringen.

### References

van Wieringen, W.N. (2019), "The generalized ridge estimator of the inverse covariance matrix", *Journal of Computational and Graphical Statistics*, 28(4), 932-942.

### See Also

ridgePgen

**Examples**

```

# set dimension and sample size
p <- 10
n <- 10

# penalty parameter matrix
lambda <- matrix(1, p, p)
diag(lambda) <- 0.1

# generate precision matrix
Omega <- matrix(0.4, p, p)
diag(Omega) <- 1
Sigma <- solve(Omega)

# data
Y <- mvtnorm::rmvnorm(n, mean=rep(0,p), sigma=Sigma)
S <- cov(Y)

# find optimal penalty parameters through cross-validation
lambdaOpt <- optPenaltyPgen.kCVauto.groups(Y, rep(10^(-10), 2), rep(10^(10), 2),
      groups=c(rep(0, p/2), rep(1, p/2)),
      target=matrix(0, p, p),
      penalize.diag=FALSE, nInit=100,
      minSuccDiff=10^(-5))

# format the penalty matrix
lambdaOptVec <- c(rep(lambdaOpt[1], p/2), rep(lambdaOpt[2], p/2))
lambdaOptMat <- outer(lambdaOptVec, lambdaOptVec, "+")

# generalized ridge precision estimate
Phat <- ridgePgen(S, lambdaOptMat, matrix(0, p, p))

```

---

```
optPenaltyPmultiT.kCVauto
```

*Automatic search for optimal penalty parameter (ridge precision with multi-targets).*

---

**Description**

Function that determines the optimal penalty parameters through maximization of the k-fold cross-validated log-likelihood score, assuming that variates are grouped and penalized group-wise.

**Usage**

```
optPenaltyPmultiT.kCVauto(Y, lambdaMin, lambdaMax,
      lambdaInit=(lambdaMin+lambdaMax)/2,
      fold=nrow(Y), targetList)
```

**Arguments**

Y	Data matrix with samples as rows and variates as columns.
lambdaMin	A numeric giving the minimum value for the penalty parameters. One value per target. Values should be specified in the same order as the target's appearance in targetList.
lambdaMax	A numeric giving the maximum value for the penalty parameters. One value per group. Values should be specified in the same order as the target's appearance in targetList.
lambdaInit	A numeric giving the initial (starting) value for the penalty parameters. One value per group. Values should be specified in the same order as the target's appearance in targetList.
fold	A numeric or integer specifying the number of folds to apply in the cross-validation.
targetList	A list of semi-positive definite target matrices towards which the precision matrix is potentially shrunken.

**Value**

The function returns a numeric containing the cross-validated optimal positive penalty parameters.

**Author(s)**

W.N. van Wieringen.

**References**

van Wieringen, W.N., Stam, K.A., Peeters, C.F.W., van de Wiel, M.A. (2020), "Updating of the Gaussian graphical model through targeted penalized estimation", *Journal of Multivariate Analysis*, 178, Article 104621.

**See Also**

ridgePmultiT

**Examples**

```
# set dimension and sample size
p <- 10
n <- 10

# specify vector of penalty parameters
lambda      <- c(2, 1)

# generate precision matrix
T1          <- matrix(0.7, p, p)
diag(T1) <- 1
T2          <- diag(rep(2, p))

# generate precision matrix
```

```

Omega      <- matrix(0.4, p, p)
diag(Omega) <- 2
Sigma      <- solve(Omega)

# data
Y <- mvtnorm::rmvnorm(n, mean=rep(0,p), sigma=Sigma)
S <- cov(Y)

# find optimal penalty parameters through cross-validation
lambdaOpt <- optPenaltyPmultiT.kCvauto(Y, rep(10^(-10), 2),
                                       rep(10^(10), 2), rep(1, 2),
                                       targetList=list(T1=T1, T2=T2))

# unpenalized diagonal estimate
Phat <- ridgePmultiT(S, lambdaOpt, list(T1=T1, T2=T2))

```

---

```
optPenaltyPrep.kCvauto
```

*Automatic search for optimal penalty parameters (for precision estimation of data with replicates).*

---

## Description

Function that performs an automatic search of the optimal penalty parameter for the ridgePrep call by employing either the Nelder-Mead or quasi-Newton method to calculate the cross-validated (negative) log-likelihood score.

## Usage

```

optPenaltyPrep.kCvauto(Y, ids, lambdaInit,
                      fold=nrow(Y), CVcrit,
                      splitting="stratified",
                      targetZ=matrix(0, ncol(Y), ncol(Y)),
                      targetE=matrix(0, ncol(Y), ncol(Y)),
                      nInit=100, minSuccDiff=10^(-10))

```

## Arguments

Y	Data matrix with samples (including the repetitions) as rows and variates as columns.
ids	A numeric indicating which rows of Y belong to the same individual.
lambdaInit	A numeric giving the initial (starting) values for the two penalty parameters.
fold	A numeric or integer specifying the number of folds to apply in the cross-validation.
CVcrit	A character with the cross-validation criterion to applied. Either CVcrit="LL" (the loglikelihood) or CVcrit="Qloss" (the quadratic loss).

splitting	A character, either <code>splitting="replications"</code> , <code>splitting="samples"</code> , or <code>splitting="stratified"</code> , specifying either how the splits are to be formed: either replications or samples are randomly divided over the fold splits (first two options, respectively), or samples are randomly divided over the fold splits but in a stratified manner such that the total number of replicates in each group is roughly comparable.
targetZ	A semi-positive definite target matrix towards which the signal precision matrix estimate is shrunken.
targetE	A semi-positive definite target matrix towards which the error precision matrix estimate is shrunken.
nInit	A numeric specifying the number of iterations.
minSuccDiff	A numeric: minimum successive difference (in terms of the relative change in the absolute difference of the penalized loglikelihood) between two successive estimates to be achieved.

### Value

The function returns a all-positive numeric, the cross-validated optimal penalty parameters.

### Author(s)

W.N. van Wieringen.

### References

van Wieringen, W.N., Chen, Y. (2019), "Penalized estimation of the Gaussian graphical model from data with replicates", *submitted*.

### See Also

ridgePrep

### Examples

```
# set parameters
p      <- 10
Se     <- diag(runif(p))
Sz     <- matrix(3, p, p)
diag(Sz) <- 4

# draw data
n <- 100
ids <- numeric()
Y   <- numeric()
for (i in 1:n){
  Ki <- sample(2:5, 1)
  Zi <- mvtnorm::rmvnorm(1, sigma=Sz)
  for (k in 1:Ki){
    Y   <- rbind(Y, Zi + mvtnorm::rmvnorm(1, sigma=Se))
    ids <- c(ids, i)
  }
}
```

```

    }
  }

  # find optimal penalty parameters
  optLambdas <- optPenaltyPrep.kCVauto(Y, ids,
                                     lambdaInit=c(1,1),
                                     fold=nrow(Y),
                                     CVcrit="LL")

  # estimate the precision matrices
  Ps <- ridgePrep(Y, ids, optLambdas[1], optLambdas[2])

```

---

optPenaltyPrepEdiag.kCVauto

*Automatic search for optimal penalty parameters (for precision estimation of data with replicates).*

---

## Description

Function that performs an automatic search of the optimal penalty parameter for the `ridgePrepEdiag` call by employing either the Nelder-Mead or quasi-Newton method to calculate of the cross-validated (negative) log-likelihood score.

## Usage

```

optPenaltyPrepEdiag.kCVauto(Y, ids, lambdaInit,
                             fold=nrow(Y), CVcrit,
                             splitting="stratified",
                             targetZ=matrix(0, ncol(Y), ncol(Y)),
                             nInit=100, minSuccDiff=10^(-10))

```

## Arguments

<code>Y</code>	Data matrix with samples (including the repetitions) as rows and variates as columns.
<code>ids</code>	A numeric indicating which rows of <code>Y</code> belong to the same individual.
<code>lambdaInit</code>	A numeric giving the initial (starting) values for the two penalty parameters.
<code>fold</code>	A numeric or integer specifying the number of folds to apply in the cross-validation.
<code>CVcrit</code>	A character with the cross-validation criterion to applied. Either <code>CVcrit="LL"</code> (the loglikelihood) or <code>CVcrit="Qloss"</code> (the quadratic loss).
<code>splitting</code>	A character, either <code>splitting="replications"</code> , <code>splitting="samples"</code> , or <code>splitting="stratified"</code> , specifying either how the splits are to be formed: either replications or samples are randomly divided over the fold splits (first two options, respectively), or samples are randomly divided over the fold splits but in stratified manner such that the total number of replications in each group is roughly comparable.



```
# estimate the precision matrices
Ps <- ridgePrepEdiag(Y, ids, optLambdas[1], optLambdas[2])
```

---

```
ridgeGGMmixture      Ridge penalized estimation of a mixture of GGMs.
```

---

## Description

Function that estimates a mixture of GGMs (Gaussian graphical models) through a ridge penalized EM (Expectation-Maximization) algorithm as described in Afakparast *et al.* (2018).

## Usage

```
ridgeGGMmixture(Y, K, lambda, target,
                iWeights=matrix(sample(seq(0+1/nrow(Y),
                                       1-1/nrow(Y), by=1/(2*nrow(Y))),
                                   nrow(Y)*K, replace=TRUE),
                                nrow=nrow(Y), ncol=K),
                nInit=100, minSuccDiff=10^(-10),
                minMixProp=0.01)
```

## Arguments

<code>Y</code>	Data matrix with samples as rows and variates as columns.
<code>K</code>	A numeric, specifying the number of mixture components.
<code>lambda</code>	A positive numeric representing the ridge penalty parameter.
<code>target</code>	A semi-positive definite target matrix towards which the estimate is shrunken.
<code>iWeights</code>	Sample-specific positive component weight matrix. Rows correspond to samples, while columns to components.
<code>nInit</code>	A numeric specifying the number of iterations.
<code>minSuccDiff</code>	A numeric: minimum successive difference (in terms of their penalized loglikelihood) between two successive estimates to be achieved.
<code>minMixProp</code>	Smallest mixing probability tolerated.

## Details

The data are assumed to follow a mixture of  $K$  Gaussian graphical models:

$$\mathbf{Y}_i \sim \sum_{k=1}^K \theta_k \mathcal{N}(\boldsymbol{\mu}_k, \boldsymbol{\Omega}_k^{-1}),$$

where  $\theta_k = P(Z_i = k)$  is the probability that the  $i$ -th sample stems from the  $k$ -th component. The model parameters are estimated by ridge penalized likelihood maximization:

$$\sum_{i=1}^n \log[\sum_{k=1}^K \theta_k P(\mathbf{Y}_i | Z_i = k; \boldsymbol{\mu}_k, \boldsymbol{\Omega}_k)] + \lambda \sum_{k=1}^K \|\boldsymbol{\Omega}_k - \mathbf{T}_k\|_F^2,$$

where  $\lambda$  is the penalty parameter and  $\mathbf{T}_k$  is the shrinkage target of the  $k$ -th component's precision matrix. This function yields the maximizer of this penalized loglikelihood, which is found by means of a penalized EM algorithm.

**Value**

The function returns a regularized inverse covariance list-object with slots:

mu	A matrix with estimated mean vectors are rows.
P	A matrix with estimated mixture precision matrices stacked on top of each other.
pi	A numeric with estimated mixing probabilities.
weights	A matrix with estimated component memberships.
penLL	A numeric with the penalized loglikelihood of the estimated model.

**Note**

The elements of `iWeights` may be larger than one as they are rescaled internally to sum to one.

**Author(s)**

W.N. van Wieringen, M. Aflakparast.

**References**

Aflakparast, M., de Gunst, M.C.M., van Wieringen, W.N. (2018), "Reconstruction of molecular network evolution from cross-sectional omics data", *Biometrical Journal*, 60(3), 547-563.

**See Also**

`optPenaltyGGMmixture.kCvauto`

**Examples**

```
# define mixing proportions
pis <- c(0.2, 0.3, 0.4)

# set dimension and sample size
p <- 5
n <- 100

# define population covariance matrices
diags <- list(rep(1, p),
              rep(0.5, p-1),
              rep(0.25, p-2),
              rep(0.1, p-3))
Omega <- as.matrix(Matrix::bandSparse(p,
                                     k=c(0:3),
                                     diag=c(diags),
                                     symm=TRUE))

Sigma1 <- solve(Omega)
Omega <- matrix(0.3, p, p)
diag(Omega) <- 1
Sigma2 <- solve(Omega)
Sigma3 <- cov(matrix(rnorm(p*n), ncol=p))
```

```

# mean vectors
mean1 <- rep(0,p)
mean2 <- rexp(p)
mean3 <- rnorm(p)

# draw data data from GGM mixture
Z <- sort(sample(c(1:3), n, prob=pi, replace=TRUE))
Y <- rbind(mvtnorm::rmvnorm(sum(Z==1), mean=mean1, sigma=Sigma1),
          mvtnorm::rmvnorm(sum(Z==2), mean=mean2, sigma=Sigma2),
          mvtnorm::rmvnorm(sum(Z==3), mean=mean3, sigma=Sigma3))

# find optimal penalty parameter
optLambda <- optPenaltyGGMmixture.kCvauto(Y, 3,
                                          0.00001, 100,
                                          10, fold=5,
                                          target=0*Sigma1)

# ridge penalized estimation of the GGM mixture
ridgeGGMmixFit <- ridgeGGMmixture(Y, 3, 1, target=0*Sigma1)

```

---

ridgeGLM

*Ridge estimation of generalized linear models.*


---

## Description

Function that evaluates the targeted ridge estimator of the regression parameter of generalized linear models.

## Usage

```

ridgeGLM(Y, X, lambda, target=rep(0, ncol(X)), model,
         minSuccDiff=10^(-10), maxIter=100)

```

## Arguments

Y	A numeric being the response vector.
X	The design matrix. The number of rows should match the number of elements of Y.
lambda	A positive numeric that is the ridge penalty parameter.
target	A numeric towards which the estimate is shrunken.
model	A character, either "linear" and "logistic" (a reference to the models currently implemented), indicating which generalized linear model instance is to be fitted.
minSuccDiff	A numeric, the minimum distance between the loglikelihoods of two successive iterations to be achieved. Used only if model="logistic".
maxIter	A numeric specifying the maximum number of iterations. Used only if model="logistic".

**Details**

This function finds the maximizer of the following penalized loglikelihood:  $\mathcal{L}(\mathbf{Y}, \mathbf{X}; \beta) - \frac{1}{2} \lambda \|\beta - \beta_0\|_2^2$ , with loglikelihood  $\mathcal{L}(\mathbf{Y}, \mathbf{X}; \beta)$ , response  $\mathbf{Y}$ , design matrix  $\mathbf{X}$ , regression parameter  $\beta$ , penalty parameter  $\lambda$ , and shrinkage target  $\beta_0$ . For more details, see van Wieringen, Binder (2020).

**Value**

The ridge estimate of the regression parameter.

**Author(s)**

W.N. van Wieringen.

**References**

van Wieringen, W.N. Binder, H. (2020), "Online learning of regression models from a sequence of datasets by penalized estimation", *submitted*.

**Examples**

```
# set the sample size
n <- 50

# set the true parameter
betas <- (c(0:100) - 50) / 20

# generate covariate data
X <- matrix(rnorm(length(betas)*n), nrow=n)

# sample the response
probs <- exp(tcrossprod(betas, X)[1,]) / (1 + exp(tcrossprod(betas, X)[1,]))
Y <- numeric()
for (i in 1:n){
  Y <- c(Y, sample(c(0,1), 1, prob=c(1-probs[i], probs[i])))
}

# set the penalty parameter
lambda <- 3

# estimate the logistic regression parameter
bHat <- ridgeGLM(Y, X, lambda, target=betas/2, model="logistic")
```

---

ridgeGLMmultiT

---

*Multi-targeted ridge estimation of generalized linear models.*


---

**Description**

Function that evaluates the multi-targeted ridge estimator of the regression parameter of generalized linear models.

**Usage**

```
ridgeGLMmultiT(Y, X, lambdas, targetMat, model,
               minSuccDiff=10^(-10), maxIter=100)
```

**Arguments**

Y	A numeric being the response vector.
X	The design matrix. The number of rows should match the number of elements of Y.
lambdas	A positive numeric, vector of penalty parameters, one per target.
targetMat	A matrix with targets for the regression parameter as columns.
model	A character, either "linear" and "logistic" (a reference to the models currently implemented), indicating which generalized linear model instance is to be fitted.
minSuccDiff	A numeric, the minimum distance between the loglikelihoods of two successive iterations to be achieved. Used only if model="logistic".
maxIter	A numeric specifying the maximum number of iterations. Used only if model="logistic".

**Details**

This function finds the maximizer of the following penalized loglikelihood:  $\mathcal{L}(\mathbf{Y}, \mathbf{X}; \boldsymbol{\beta}) - \frac{1}{2} \sum_{k=1}^K \lambda_k \|\boldsymbol{\beta} - \boldsymbol{\beta}_{k,0}\|_2^2$ , with loglikelihood  $\mathcal{L}(\mathbf{Y}, \mathbf{X}; \boldsymbol{\beta})$ , response  $\mathbf{Y}$ , design matrix  $\mathbf{X}$ , regression parameter  $\boldsymbol{\beta}$ , penalty parameter  $\lambda$ , and the  $k$ -th shrinkage target  $\boldsymbol{\beta}_{k,0}$ . For more details, see van Wieringen, Binder (2020).

**Value**

The ridge estimate of the regression parameter.

**Author(s)**

W.N. van Wieringen.

**References**

van Wieringen, W.N. Binder, H. (2020), "Online learning of regression models from a sequence of datasets by penalized estimation", *submitted*.

**Examples**

```
# set the sample size
n <- 50

# set the true parameter
betas <- (c(0:100) - 50) / 20

# generate covariate data
X <- matrix(rnorm(length(betas)*n), nrow=n)
```

```

# sample the response
probs <- exp(tcrossprod(betas, X)[1,]) / (1 + exp(tcrossprod(betas, X)[1,]))
Y     <- numeric()
for (i in 1:n){
  Y <- c(Y, sample(c(0,1), 1, prob=c(1-probs[i], probs[i])))
}

# set the penalty parameter
lambdas <- c(1,3)

# estimate the logistic regression parameter
bHat <- ridgeGLMmultiT(Y, X, lambdas, model="logistic",
                      targetMat=cbind(betas/2, rnorm(length(betas))))

```

---

ridgePgen	<i>Ridge estimation of the inverse covariance matrix with element-wise penalization and shrinkage.</i>
-----------	--

---

### Description

Function that evaluates the generalized ridge estimator of the inverse covariance matrix with element-wise penalization and shrinkage.

### Usage

```
ridgePgen(S, lambda, target, nInit=100, minSuccDiff=10^(-10))
```

### Arguments

S	Sample covariance matrix.
lambda	A symmetric matrix with element-wise positive penalty parameters.
target	A semi-positive definite target matrix towards which the estimate is shrunken.
nInit	A numeric specifying the number of iteration.
minSuccDiff	A numeric: minimum distance between two succesive estimates to be achieved.

### Details

This function generalizes the `ridgeP`-function in the sense that, besides element-wise shrinkage, it allows for element-wise penalization in the estimation of the precision matrix of a zero-mean multivariate normal distribution. Hence, it assumes that the data stem from  $\mathcal{N}(\mathbf{0}_p, \mathbf{\Omega}^{-1})$ . The estimator maximizes the following penalized loglikelihood:

$$\log(|\mathbf{\Omega}|) - \text{tr}(\mathbf{\Omega}\mathbf{S}) - \|\mathbf{\Lambda} \circ (\mathbf{\Omega} - \mathbf{T})\|_F^2,$$

where  $\mathbf{S}$  the sample covariance matrix,  $\mathbf{\Lambda}$  a symmetric, positive matrix of penalty parameters, the  $\circ$ -operator represents the Hadamard or element-wise multiplication, and  $\mathbf{T}$  the precision matrix' shrinkage target. For more details see van Wieringen (2019).

**Value**

The function returns a regularized inverse covariance matrix.

**Author(s)**

W.N. van Wieringen.

**References**

van Wieringen, W.N. (2019), "The generalized ridge estimator of the inverse covariance matrix", *Journal of Computational and Graphical Statistics*, 28(4), 932-942.

**See Also**

[ridgeP](#), [ridgePchordal](#).

**Examples**

```
# set dimension and sample size
p <- 10
n <- 10

# penalty parameter matrix
lambda <- matrix(1, p, p)
diag(lambda) <- 0.1

# generate precision matrix
Omega <- matrix(0.4, p, p)
diag(Omega) <- 1
Sigma <- solve(Omega)

# data
Y <- mvtnorm::rmvnorm(n, mean=rep(0,p), sigma=Sigma)
S <- cov(Y)

# unpenalized diagonal estimate
Phat <- ridgePgen(S, lambda, 0*S)
```

---

ridgePgen.kCV

*K-fold cross-validated loglikelihood of ridge precision estimator.*

---

**Description**

Function that calculates of the k-fold cross-validated negative (!) loglikelihood of the generalized ridge precision estimator.

**Usage**

```
ridgePgen.kCV(lambda, Y, fold=nrow(Y), target,
              nInit=100, minSuccDiff=10^(-5))
```

**Arguments**

lambda	A symmetric matrix with element-wise positive penalty parameters.
Y	Data matrix with samples as rows and variates as columns.
fold	A numeric or integer specifying the number of folds to apply in the cross-validation.
target	A semi-positive definite target matrix towards which the estimate is shrunken.
nInit	A numeric specifying the number of iterations.
minSuccDiff	A numeric: minimum successive difference (in terms of their penalized loglikelihood) between two successive estimates to be achieved.

**Value**

The function returns a numeric containing the cross-validated negative loglikelihood.

**Author(s)**

W.N. van Wieringen.

**References**

van Wieringen, W.N. (2019), "The generalized ridge estimator of the inverse covariance matrix", *Journal of Computational and Graphical Statistics*, 28(4), 932-942.

**See Also**

[ridgePgen](#)

**Examples**

```
# set dimension and sample size
p <- 10
n <- 10

# penalty parameter matrix
lambda <- matrix(1, p, p)
diag(lambda) <- 0.1

# generate precision matrix
Omega <- matrix(0.4, p, p)
diag(Omega) <- 1
Sigma <- solve(Omega)

# data
Y <- mvtnorm::rmvnorm(n, mean=rep(0,p), sigma=Sigma)
S <- cov(Y)

# find optimal penalty parameters through cross-validation
lambdaOpt <- optPenaltyPgen.kCvauto.banded(Y, 10^(-10), 10^(10),
      target=matrix(0, p, p),
```

```

penalize.diag=FALSE, nInit=100,
minSuccDiff=10^(-5))

# format the penalty matrix
lambdaOptMat <- matrix(NA, p, p)
for (j1 in 1:p){
  for (j2 in 1:p){
    lambdaOptMat[j1, j2] <- lambdaOpt * (abs(j1-j2)+1)
  }
}

# generalized ridge precision estimate
Phat <- ridgePgen(S, lambdaOptMat, matrix(0, p, p))

```

---

ridgePgen.kCV.banded *K-fold cross-validated loglikelihood of ridge precision estimator for banded precisions.*

---

### Description

Function that calculates of the k-fold cross-validated negative (!) loglikelihood of the generalized ridge precision estimator, with a penalization that encourages a banded precision matrix.

### Usage

```

ridgePgen.kCV.banded(lambda, Y, fold=nrow(Y), target,
zeros=matrix(nrow=0, ncol=2),
penalize.diag=TRUE, nInit=100,
minSuccDiff=10^(-5))

```

### Arguments

lambda	A numeric with the penalty parameter value.
Y	Data matrix with samples as rows and variates as columns.
fold	A numeric or integer specifying the number of folds to apply in the cross-validation.
target	A semi-positive definite target matrix towards which the estimate is shrunken.
zeros	A two-column matrix, with the first and second column containing the row- and column-index of zero precision elements.
penalize.diag	A logical indicating whether the diagonal should be penalized.
nInit	A numeric specifying the number of iterations.
minSuccDiff	A numeric: minimum successive difference (in terms of their penalized loglikelihood) between two successive estimates to be achieved.

### Details

The penalty matrix  $\Lambda$  is parametrized as follows. The elements of  $\Lambda$  are  $(\Lambda)_{j,j'} = \lambda(|j - j'| + 1)$  for  $j, j' = 1, \dots, p$ .

**Value**

The function returns a numeric containing the cross-validated negative loglikelihood.

**Author(s)**

W.N. van Wieringen.

**References**

van Wieringen, W.N. (2019), "The generalized ridge estimator of the inverse covariance matrix", *Journal of Computational and Graphical Statistics*, 28(4), 932-942.

**See Also**

[ridgePgen](#)

**Examples**

```
# set dimension and sample size
p <- 10
n <- 10

# penalty parameter matrix
lambda <- matrix(1, p, p)
diag(lambda) <- 0.1

# generate precision matrix
Omega <- matrix(0.4, p, p)
diag(Omega) <- 1
Sigma <- solve(Omega)

# data
Y <- rmvnorm::rmvnorm(n, mean=rep(0,p), sigma=Sigma)
S <- cov(Y)

# find optimal penalty parameters through cross-validation
lambdaOpt <- optPenaltyPgen.kCvauto.banded(Y, 10^(-10), 10^(10),
                                          target=matrix(0, p, p),
                                          penalize.diag=FALSE, nInit=100,
                                          minSuccDiff=10^(-5))

# format the penalty matrix
lambdaOptMat <- matrix(NA, p, p)
for (j1 in 1:p){
  for (j2 in 1:p){
    lambdaOptMat[j1, j2] <- lambdaOpt * (abs(j1-j2)+1)
  }
}

# generalized ridge precision estimate
Phat <- ridgePgen(S, lambdaOptMat, matrix(0, p, p))
```

---

ridgePgen.kCV.groups *K-fold cross-validated loglikelihood of ridge precision estimator with group-wise penalized variates.*

---

### Description

Function that calculates of the k-fold cross-validated negative (!) loglikelihood of the generalized ridge precision estimator, assuming that variates are grouped and penalized group-wise.

### Usage

```
ridgePgen.kCV.groups(lambdaGrps, Y, fold=nrow(Y),
                     groups, target,
                     zeros=matrix(nrow=0, ncol=2),
                     penalize.diag=TRUE, nInit=100,
                     minSuccDiff=10^(-5))
```

### Arguments

lambdaGrps	A numeric with penalty parameter values, one per group. Values should be specified in the same order as the first appearance of a group representative.
Y	Data matrix with samples as rows and variates as columns.
fold	A numeric or integer specifying the number of folds to apply in the cross-validation.
groups	Anumeric indicating to which group a variate belongs. Same values indicate same group.
target	A semi-positive definite target matrix towards which the estimate is shrunken.
zeros	A two-column matrix, with the first and second column containing the row- and column-index of zero precision elements.
penalize.diag	A logical indicating whether the diagonal should be penalized.
nInit	A numeric specifying the number of iterations.
minSuccDiff	A numeric: minimum successive difference (in terms of their penalized loglikelihood) between two successive estimates to be achieved.

### Details

The penalty matrix  $\Lambda$  is parametrized as follows. The elements of  $\Lambda$  are  $(\Lambda)_{j,j'} = \frac{1}{2}(\lambda_k + \lambda_{k'})$  for  $j, j' = 1, \dots, p$  if  $j$  and  $j'$  belong to groups  $k$  and  $k'$ , respectively, where  $\lambda_k$  and  $\lambda_{k'}$  are the corresponding group-specific penalty parameters.

### Value

The function returns a numeric containing the cross-validated negative loglikelihood.

**Author(s)**

W.N. van Wieringen.

**References**

van Wieringen, W.N. (2019), "The generalized ridge estimator of the inverse covariance matrix", *Journal of Computational and Graphical Statistics*, 28(4), 932-942.

**See Also**

ridgePgen

**Examples**

```
# set dimension and sample size
p <- 10
n <- 10

# penalty parameter matrix
lambda <- matrix(1, p, p)
diag(lambda) <- 0.1

# generate precision matrix
Omega <- matrix(0.4, p, p)
diag(Omega) <- 1
Sigma <- solve(Omega)

# data
Y <- mvtnorm::rmvnorm(n, mean=rep(0,p), sigma=Sigma)
S <- cov(Y)

# find optimal penalty parameters through cross-validation
lambdaOpt <- optPenaltyPgen.kCvauto.groups(Y, rep(10^(-10), 2), rep(10^(10), 2),
  groups=c(rep(0, p/2), rep(1, p/2)),
  target=matrix(0, p, p),
  penalize.diag=FALSE, nInit=100,
  minSuccDiff=10^(-5))

# format the penalty matrix
lambdaOptVec <- c(rep(lambdaOpt[1], p/2), rep(lambdaOpt[2], p/2))
lambdaOptMat <- outer(lambdaOptVec, lambdaOptVec, "+")

# generalized ridge precision estimate
Phat <- ridgePgen(S, lambdaOptMat, matrix(0, p, p))
```

---

ridgePmultiT

*Ridge estimation of the inverse covariance matrix with multi-target shrinkage.*

---

**Description**

Function that evaluates the ridge estimator of the inverse covariance matrix with multi-target shrinkage.

**Usage**

```
ridgePmultiT(S, lambda, targetList)
```

**Arguments**

S	Sample covariance matrix.
lambda	A numeric of positive penalty parameters. Values should be specified in the same order as the target's appearance in targetList.
targetList	A list of semi-positive definite target matrices towards which the precision matrix is potentially shrunken.

**Details**

This function generalizes the [ridgeP](#)-function in the sense that multiple shrinkage targets can be provided in the estimation of the precision matrix of a zero-mean multivariate normal distribution. Hence, it assumes that the data stem from  $\mathcal{N}(\mathbf{0}_p, \mathbf{\Omega}^{-1})$ . The estimator maximizes the following penalized loglikelihood:

$$\log(|\mathbf{\Omega}|) - \text{tr}(\mathbf{\Omega}\mathbf{S}) - \sum_{g=1}^G \lambda_g \|\mathbf{\Omega} - \mathbf{T}_g\|_F^2,$$

where  $\mathbf{S}$  the sample covariance matrix,  $\{\lambda_g\}_{g=1}^G$  the penalty parameters of each target matrix, and the  $\{\mathbf{T}_g\}_{g=1}^G$  the precision matrix' shrinkage targets. For more details see van Wieringen *et al.* (2020).

**Value**

The function returns a regularized inverse covariance matrix.

**Author(s)**

W.N. van Wieringen.

**References**

van Wieringen, W.N., Stam, K.A., Peeters, C.F.W., van de Wiel, M.A. (2020), "Updating of the Gaussian graphical model through targeted penalized estimation", *Journal of Multivariate Analysis*, 178, Article 104621.

**See Also**

[ridgeP](#), [ridgePchordal](#).

**Examples**

```

# set dimension and sample size
p <- 10
n <- 10

# specify vector of penalty parameters
lambda <- c(2, 1)

# generate precision matrix
T1 <- matrix(0.7, p, p)
diag(T1) <- 1
T2 <- diag(rep(2, p))

# generate precision matrix
Omega <- matrix(0.4, p, p)
diag(Omega) <- 2
Sigma <- solve(Omega)

# data
Y <- mvtnorm::rmvnorm(n, mean=rep(0,p), sigma=Sigma)
S <- cov(Y)

# unpenalized diagonal estimate
Phat <- ridgePmultiT(S, lambda, list(T1=T1, T2=T2))

```

---

ridgePrep

*Ridge penalized estimation of the precision matrix from data with replicates.*


---

**Description**

Estimation of the precision matrix from data with replicates through a ridge penalized EM (Expectation-Maximization) algorithm. It assumes a simple 'signal+noise' model, both random variables are assumed to be drawn from a multivariate normal distribution with their own unstructured precision matrix. These precision matrices are estimated.

**Usage**

```

ridgePrep(Y, ids, lambdaZ, lambdaE,
          targetZ=matrix(0, ncol(Y), ncol(Y)),
          targetE=matrix(0, ncol(Y), ncol(Y)),
          nInit=100, minSuccDiff=10^(-10))

```

**Arguments**

**Y** Data matrix with samples (including the repetitions) as rows and variates as columns.

**ids** A numeric indicating which rows of Y belong to the same individual.

lambdaZ	A positive numeric representing the ridge penalty parameter for the signal precision matrix estimate.
lambdaE	A positive numeric representing the ridge penalty parameter for the error precision matrix estimate.
targetZ	A semi-positive definite target matrix towards which the signal precision matrix estimate is shrunken.
targetE	A semi-positive definite target matrix towards which the error precision matrix estimate is shrunken.
nInit	A numeric specifying the number of iterations.
minSuccDiff	A numeric: minimum successive difference (in terms of the relative change in the absolute difference of the penalized loglikelihood) between two successive estimates to be achieved.

### Details

Data are assumed to originate from a design with replicates. Each observation  $\mathbf{Y}_{i,k_i}$  with  $k_i$  ( $k_i = 1, \dots, K_i$ ) the  $k_i$ -th replicate of the  $i$ -th sample, is described by a ‘signal+noise’ model:  $\mathbf{Y}_{i,k_i} = \mathbf{Z}_i + \boldsymbol{\varepsilon}_{i,k_i}$ , where  $\mathbf{Z}_i$  and  $\boldsymbol{\varepsilon}_{i,k_i}$  represent the signal and noise, respectively. Each observation  $\mathbf{Y}_{i,k_i}$  follows a multivariate normal law of the form  $\mathbf{Y}_{i,k_i} \sim \mathcal{N}(\mathbf{0}_p, \boldsymbol{\Omega}_z^{-1} + \boldsymbol{\Omega}_\varepsilon^{-1})$ , which results from the distributional assumptions of the signal and the noise,  $\mathbf{Z}_i \sim \mathcal{N}(\mathbf{0}_p, \boldsymbol{\Omega}_z^{-1})$  and  $\boldsymbol{\varepsilon}_{i,k_i} \sim \mathcal{N}(\mathbf{0}_p, \boldsymbol{\Omega}_\varepsilon^{-1})$ , and their independence. The model parameters are estimated by means of a penalized EM algorithm that maximizes the loglikelihood augmented with the penalty  $\lambda_z \|\boldsymbol{\Omega}_z - \mathbf{T}_z\|_F^2 + \lambda_\varepsilon \|\boldsymbol{\Omega}_\varepsilon - \mathbf{T}_\varepsilon\|_F^2$ , in which  $\mathbf{T}_z$  and  $\mathbf{T}_\varepsilon$  are the shrinkage targets of the signal and noise precision matrices, respectively. For more details see van Wieringen and Chen (2019).

### Value

The function returns the regularized inverse covariance list-object with slots:

Pz	The estimated signal precision matrix.
Pz	The estimated error precision matrix.
penLL	The penalized loglikelihood of the estimated model.

### Author(s)

W.N. van Wieringen.

### References

van Wieringen, W.N., Chen, Y. (2019), "Penalized estimation of the Gaussian graphical model from data with replicates", *submitted*.

### See Also

optPenaltyPrep.kCVauto

**Examples**

```

# set parameters
p      <- 10
Se     <- diag(runif(p))
Sz     <- matrix(3, p, p)
diag(Sz) <- 4

# draw data
n <- 100
ids <- numeric()
Y <- numeric()
for (i in 1:n){
  Ki <- sample(2:5, 1)
  Zi <- mvtnorm::rmvnorm(1, sigma=Sz)
  for (k in 1:Ki){
    Y <- rbind(Y, Zi + mvtnorm::rmvnorm(1, sigma=Se))
    ids <- c(ids, i)
  }
}

# estimate
Ps <- ridgePrep(Y, ids, 1, 1)

```

---

ridgePrepEdiag	<i>Ridge penalized estimation of the precision matrix from data with replicates.</i>
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---

**Description**

Estimation of precision matrices from data with replicates through a ridge penalized EM (Expectation-Maximization) algorithm. It assumes a simple 'signal+noise' model, both random variables are assumed to be drawn from a multivariate normal distribution with their own precision matrix. The signal precision matrix is unstructured, while the former is diagonal. These precision matrices are estimated.

**Usage**

```

ridgePrepEdiag(Y, ids, lambdaZ,
               targetZ=matrix(0, ncol(Y), ncol(Y)),
               nInit=100, minSuccDiff=10^(-10))

```

**Arguments**

Y	Data matrix with samples (including the repetitions) as rows and variates as columns.
ids	A numeric indicating which rows of Y belong to the same individual.
lambdaZ	A positive numeric representing the ridge penalty parameter for the signal precision matrix estimate.

targetZ	A semi-positive definite target matrix towards which the signal precision matrix estimate is shrunken.
nInit	A numeric specifying the number of iterations.
minSuccDiff	A numeric: minimum successive difference (in terms of the relative change in the absolute difference of the penalized loglikelihood) between two successive estimates to be achieved.

### Details

Data are assumed to originate from a design with replicates. Each observation  $\mathbf{Y}_{i,k_i}$  with  $k_i$  ( $k_i = 1, \dots, K_i$ ) the  $k_i$ -th replicate of the  $i$ -th sample, is described by a ‘signal+noise’ model:  $\mathbf{Y}_{i,k_i} = \mathbf{Z}_i + \varepsilon_{i,k_i}$ , where  $\mathbf{Z}_i$  and  $\varepsilon_{i,k_i}$  represent the signal and noise, respectively. Each observation  $\mathbf{Y}_{i,k_i}$  follows a multivariate normal law of the form  $\mathbf{Y}_{i,k_i} \sim \mathcal{N}(\mathbf{0}_p, \mathbf{\Omega}_z^{-1} + \mathbf{\Omega}_\varepsilon^{-1})$ , which results from the distributional assumptions of the signal and the noise,  $\mathbf{Z}_i \sim \mathcal{N}(\mathbf{0}_p, \mathbf{\Omega}_z^{-1})$  and  $\varepsilon_{i,k_i} \sim \mathcal{N}(\mathbf{0}_p, \mathbf{\Omega}_\varepsilon^{-1})$  with  $\mathbf{\Omega}_\varepsilon$  diagonal, and their independence. The model parameters are estimated by means of a penalized EM algorithm that maximizes the loglikelihood augmented with the penalty  $\lambda_z \|\mathbf{\Omega}_z - \mathbf{T}_z\|_F^2$ , in which  $\mathbf{T}_z$  is the shrinkage target of the signal precision matrix. For more details see van Wieringen and Chen (2019).

### Value

The function returns the regularized inverse covariance list-object with slots:

Pz	The estimated signal precision matrix.
Pe	The estimated error precision matrix.
penLL	The penalized loglikelihood of the estimated model.

### Author(s)

W.N. van Wieringen.

### References

van Wieringen, W.N., Chen, Y. (2019), "Penalized estimation of the Gaussian graphical model from data with replicates", *submitted*.

### See Also

optPenaltyPrepEdiag.kCvauto

### Examples

```
# set parameters
p <- 10
Se <- diag(runif(p))
Sz <- matrix(3, p, p)
diag(Sz) <- 4

# draw data
n <- 100
```

```
ids <- numeric()
Y <- numeric()
for (i in 1:n){
  Ki <- sample(2:5, 1)
  Zi <- mvtnorm::rmvnorm(1, sigma=Sz)
  for (k in 1:Ki){
    Y <- rbind(Y, Zi + mvtnorm::rmvnorm(1, sigma=Se))
    ids <- c(ids, i)
  }
}

# estimate
Ps <- ridgePrepEdiag(Y, ids, 1)
```

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