Package ‘mixSPE’

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Type Package

Title Mixtures of Power Exponential and Skew Power Exponential Distributions for Use in Model-Based Clustering and Classification

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Description Mixtures of skewed and elliptical distributions are implemented using mixtures of multivariate skew
power exponential and power exponential distributions, respectively. A generalized expectation-maximization
framework is used for parameter estimation. Methodology for mixtures of power exponential distributions is
from Dang et al. (2015) <doi:10.1111/biom.12351>.

License GPL (>= 2)

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`mixSPE-package` *Mixtures of skew power exponential or power exponential distributions.*

Description

An implementation of skewed and elliptical mixture distributions for use in model-based clustering.

Details

Package:	mixSPE
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`EMGr` *Function for model-based clustering with the multivariate power exponential (MPE) or the skew power exponential (MSPE) distribution.*

Description

For fitting of a family of 16 mixture models based on mixtures of multivariate skew power exponential distributions with eigen-decomposed covariance structures.

Usage

```
EMGr(data = NULL, initialization = NULL, iModel = "EIIE", G = 2, max.iter = 500,
epsilon = 0.01, label = NULL, modelSet = "all", skewness = FALSE,
keepResults = FALSE, seedno = 1, scale = TRUE)
```

Arguments

`data` A matrix such that rows correspond to observations and columns correspond to variables.

`initialization` 0 means a k-means start. A single number indicates number of random starts in addition to a k-means and heirarchical clustering start. A z matrix can be provided directly here as well. Finally, a list can be provided with the same format as modelfit$bestmod$gpar.

`iModel` Initialization model used to generate initial parameter estimates.

`G`	A sequence of integers corresponding to the number of components to be fitted.
`max.iter`	Maximum number of GEM iterations allowed
`epsilon`	Threshold for convergence for the GEM algorithm used in the Aitken's stopping criterion.
`label`	Used for model-based classification aka semi-supervised classification. This is a vector of group labels with 0 for unlabelled observations.
`modelSet`	A total of 16 models are provided: "EIIE", "VIIE", "EEIE", "VVIE", "EEEE", "EEVE", "VVEE", "VVVE", "EIIV", "VIIV", "EEIV", "VVIV", "EEEV", "EEVV", "VVEV", "VVVV". modelSet="all" fits all models automatically. Otherwise, a character vector of a subset of these models can be provided.
`skewness`	If FALSE (default), fits mixtures of multivariate power exponential distributions that cannot model skewness. If TRUE, fits mixtures of multivariate skewed power exponential distributions that can model skewness.
`keepResults`	Keep results from all models
`seedno`	Seed number for initialization of k-means or random starts.
`scale`	If TRUE, scales the data before model fitting.

Details

The component scale matrix is decomposed using an eigen-decomposition:
$\Sigma_g = \lambda_g \; \Gamma_g \; \Delta_g \; \Gamma_g'$
The nomenclature is as follows: a EEVE model denotes a model with equal constants associated with the eigenvalues (λ) for each group, equal orthogonal matrix of eigenvectors (Γ), variable diagonal matrices with values proportional to the eigenvalues of each component scale matrix (Δ_g), and equal shape parameter (β).

Value

`allModels`	Output for each model run.
`bestmod`	Output for the best model chosen by the BIC.
`loglik`	Maximum log likelihood for each model
`num.iter`	Number of iterations required for convergence for each model
`num.par`	Number of parameters fit for each model
`BIC`	BIC for each model
`maxBIC`	Which model was selected by the BIC in the BIC matrix?

Author(s)

Ryan P. Browne, Utkarsh J. Dang, Michael P. B. Gallaugher, and Paul D. McNicholas

Examples

```
set.seed(1)
Nobs1 <- 200
Nobs2 <- 250
X1 <- rpe(n = Nobs1, mean = c(0,0), scale = diag(2), beta = 1)
X2 <- rpe(n = Nobs2, mean = c(3,0), scale = diag(2), beta = 2)
x <- as.matrix(rbind(X1, X2))
membership <- c(rep(1, Nobs1), rep(2, Nobs2))
mperun <- EMGr(data=x, initialization=0, iModel="EIIV", G=2:3,
max.iter=500, epsilon=5e-3, label=NULL, modelSet=c("EIIV"),
skewness=FALSE, keepResults=TRUE, seedno=1, scale=FALSE)
print(mperun)
print(table(membership,mperun$bestmod$map))
msperun <- EMGr(data=x, initialization=0, iModel="EIIV", G=2:3,
max.iter=500, epsilon=5e-3, label=NULL, modelSet=c("EIIV"),
skewness=TRUE, keepResults=TRUE, seedno=1, scale=FALSE)
#print(msperun)
#print(table(membership,msperun$bestmod$map))

set.seed(1)
data(iris)
membership <- as.numeric(factor(iris[, "Species"]))
label <- membership
label[sample(x = 1:length(membership),size = ceiling(0.75*length(membership)),replace = FALSE)] <- 0
dat <- data.matrix(iris[, 1:4])
semisup_class_skewed = EMGr(data=dat, initialization=0, iModel="EIIV",
G=3, max.iter=500, epsilon=5e-3, label=label, modelSet=c("VVVE"),
skewness=TRUE, keepResults=TRUE, seedno=1, scale=TRUE)
#table(membership,semisup_class_skewed$bestmod$map)
```

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print.spemix *Print a summary of the model fit.*

Description

Print a summary of the model fit including the number of components and the scale structure selected by the BIC and the ICL.

Usage

```
## S3 method for class 'spemix'
print(x, ...)
```

Arguments

x	An object of class "spemix".
...	Ignore this

Author(s)

Utkarsh J. Dang, Michael P. B. Gallaugher, Ryan P. Browne, and Paul D. McNicholas

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`rpe` *Simulate data from the multivariate power exponential distribution.*

Description

Simulate data from the multivariate power exponential distribution given the mean, scale matrix, and the shape parameter.

Usage

```
rpe(n = NULL, beta = NULL, mean = NULL, scale = NULL)
```

Arguments

`n`	Number of observations to simulate.
`beta`	A positive shape parameter β that determines the kurtosis of the distribution.
`mean`	A p-dimensional vector. μ.
`scale`	A p-dimensional square scale matrix Σ.

Value

A matrix with rows representing the p-dimensional observations.

Author(s)

Utkarsh J. Dang, Ryan P. Browne, and Paul D. McNicholas

References

For simulating from the MPE distribution, a modified version of the function rmvpowerexp from package MNM (Nordhausen and Oja, 2011) is used. The function was modified due to a typo in the rmvpowerexp code, as mentioned in the publication (Dang et al., 2015). This program utilizes the stochastic representation of the MPE distribution (Gómez et al., 1998) to generate data. Dang, Utkarsh J., Ryan P. Browne, and Paul D. McNicholas. "Mixtures of multivariate power exponential distributions." Biometrics 71, no. 4 (2015): 1081-1089. Gómez, E., M. A. Gomez-Viilegas, and J. M. Marin. "A multivariate generalization of the power exponential family of distributions." Communications in Statistics-Theory and Methods 27, no. 3 (1998): 589-600. Nordhausen, Klaus, and Hannu Oja. "Multivariate L1 methods: the package MNM." Journal of Statistical Software 43, no. 5 (2011): 1-28.

Examples

```
dat <- rpe(n = 1000, beta = 2, mean = rep(0,5), scale = diag(5))
dat <- rpe(n = 1000, beta = 0.8, mean = rep(0,5), scale = diag(5))
```

rspe *Simulate data from the multivariate skew power exponential distribution.*

Description

Simulate data from the multivariate power exponential distribution given the location, scale matrix, shape, and skewness parameter.

Usage

```
rspe(n, location = rep(0, nrow(scale)), scale = diag(length(location)),
beta = 1, psi = c(0, 0))
```

Arguments

n	Number of observations to simulate.
location	A p-dimensional vector. μ.
scale	A p-dimensional square scale matrix Σ.
beta	A positive shape parameter β that determines the kurtosis of the distribution.
psi	A p-dimensional vector determining skewness. μ.

Details

Based on a Metropolis-Hastings rule.

Value

A matrix with rows representing the p-dimensional observations.

Author(s)

Utkarsh J. Dang, Ryan P. Browne, and Paul D. McNicholas

Examples

```
dat <- rspe(n = 1000, beta = 0.75, location = c(0,0), scale =
matrix(c(1,0.7,0.7,1),2,2), psi = c(5,5))
```

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