

Package ‘slasso’

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Type Package

Title S-LASSO Estimator for the Function-on-Function Linear Regression

Version 1.0.1

Description Implements the smooth LASSO estimator for the function-on-function linear regression model described in Centofanti et al. (2022) <[doi:10.1016/j.csda.2022.107556](https://doi.org/10.1016/j.csda.2022.107556)>.

License GPL (>= 3)

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Depends inline

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URL <https://github.com/fabiocentofanti/slasso>

BugReports <https://github.com/fabiocentofanti/slasso/issues>

SystemRequirements GNU make

Suggests knitr, rmarkdown, testthat

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slasso-package

Smooth LASSO Estimator for the Function-on-Function Linear Regression Model

Description

Implements the smooth LASSO estimator for the function-on-function linear regression model described in Centofanti et al. (2022) [doi:10.1016/j.csda.2022.107556](https://doi.org/10.1016/j.csda.2022.107556).

Details

Package: slasso
Type: Package
Version: 1.0.1
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Author(s)

Fabio Centofanti, Matteo Fontana, Antonio Lepore, Simone Vantini

References

Centofanti, F., Fontana, M., Lepore, A., & Vantini, S. (2022). Smooth lasso estimator for the function-on-function linear regression model. *Computational Statistics & Data Analysis*, 176, 107556.

See Also

[slasso.fr](#), [slasso.fr_cv](#)

Examples

```
library(slasso)
data<-simulate_data("Scenario II",n_obs=150)
X_fd=data$X_fd
Y_fd=data$Y_fd
domain=c(0,1)
n_basis_s<-30
n_basis_t<-30
breaks_s<-seq(0,1,length.out = (n_basis_s-2))
breaks_t<-seq(0,1,length.out = (n_basis_t-2))
basis_s <- fda::create.bspline.basis(domain,breaks=breaks_s)
basis_t <- fda::create.bspline.basis(domain,breaks=breaks_t)
```

```

mod_slasso_cv<-slasso.fr_cv(Y_fd = Y_fd,X_fd=X_fd,basis_s=basis_s,basis_t=basis_t,
lambda_L_vec = 10^seq(0,1,by=1),lambda_s_vec = 10^-9,lambda_t_vec = 10^-7,
B0=NULL,max_iterations=10,K=2,invisible=1,ncores=1)
mod_slasso<-slasso.fr(Y_fd = Y_fd,X_fd=X_fd,basis_s=basis_s,basis_t=basis_t,
lambda_L = 10^0.7,lambda_s =10^-5,lambda_t = 10^-6,B0 =NULL,invisible=1,max_iterations=10)

plot(mod_slasso_cv)
plot(mod_slasso)

```

plot.slasso

Plot the results of the S-LASSO method

Description

This function provides plots of the S-LASSO coefficient function estimate when applied to the output of `slasso.fr`, whereas provides the cross-validation plots when applied to the output of `slasso.fr_cv`. In the latter case the first plot displays the CV values as a function of `lambda_L`, `lambda_s` and `lambda_t`, and the second plot displays the CV values as a function of `lambda_L` with `lambda_s` and `lambda_t` fixed at their optimal values.

Usage

```

## S3 method for class 'slasso_cv'
plot(x, ...)

## S3 method for class 'slasso'
plot(x, ...)

```

Arguments

`x` The output of either `slasso.fr_cv` or `slasso.fr`.
`...` No additional parameters, called for side effects.

Value

No return value, called for side effects.

Examples

```

library(slasso)
data<-simulate_data("Scenario II",n_obs=150)
X_fd=data$X_fd
Y_fd=data$Y_fd
domain=c(0,1)
n_basis_s<-30
n_basis_t<-30
breaks_s<-seq(0,1,length.out = (n_basis_s-2))
breaks_t<-seq(0,1,length.out = (n_basis_t-2))

```

```

basis_s <- fda::create.bspline.basis(domain,breaks=breaks_s)
basis_t <- fda::create.bspline.basis(domain,breaks=breaks_t)
mod_slasso<-slasso.fr(Y_fd = Y_fd,X_fd=X_fd,basis_s=basis_s,basis_t=basis_t,
lambda_L = -1.5,lambda_s =-8,lambda_t = -7,B0 =NULL,invisible=1,max_iterations=10)
plot(mod_slasso)

```

simulate_data	<i>Simulate data through the function-on-function linear regression model</i>
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Description

Generate synthetic data as in the simulation study of Centofanti et al. (2022).

Usage

```
simulate_data(scenario, n_obs = 3000, type_x = "Bspline")
```

Arguments

scenario	A character strings indicating the scenario considered. It could be "Scenario I", "Scenario II", "Scenario III", and "Scenario IV".
n_obs	Number of observations.
type_x	Covariate generating mechanism, either Bspline or Brownian.

Value

A list containing the following arguments:

X: Covariate matrix, where the rows correspond to argument values and columns to replications.
Y: Response matrix, where the rows correspond to argument values and columns to replications.
X_fd: Coavariate functions.
Y_fd: Response functions.
clus: True cluster membership vector.

References

Centofanti, F., Fontana, M., Lepore, A., & Vantini, S. (2022). Smooth lasso estimator for the function-on-function linear regression model. *Computational Statistics & Data Analysis*, 176, 107556.

Examples

```

library(slasso)
data<-simulate_data("Scenario II",n_obs=150)

```

slasso.fr	<i>Smooth LASSO estimator for the function-on-function linear regression model</i>
-----------	--

Description

The smooth LASSO (S-LASSO) method for the function-on-function linear regression model provides interpretable coefficient function estimates that are both locally sparse and smooth (Centofanti et al., 2020).

Usage

```
slasso.fr(
  Y_fd,
  X_fd,
  basis_s,
  basis_t,
  lambda_L,
  lambda_s,
  lambda_t,
  B0 = NULL,
  ...
)
```

Arguments

<code>Y_fd</code>	An object of class <code>fd</code> corresponding to the response functions.
<code>X_fd</code>	An object of class <code>fd</code> corresponding to the covariate functions.
<code>basis_s</code>	B-splines basis along the <i>s</i> -direction of class <code>basisfd</code> .
<code>basis_t</code>	B-splines basis along the <i>t</i> -direction of class <code>basisfd</code> .
<code>lambda_L</code>	Regularization parameter of the functional LASSO penalty.
<code>lambda_s</code>	Regularization parameter of the smoothness penalty along the <i>s</i> -direction.
<code>lambda_t</code>	Regularization parameter of the smoothness penalty along the <i>t</i> -direction.
<code>B0</code>	Initial estimator of the basis coefficients matrix of the coefficient function. Should have dimensions in accordance with the basis dimensions of <code>basis_s</code> and <code>basis_t</code> .
<code>...</code>	Other arguments to be passed to the Orthant-Wise Limited-memory Quasi-Newton optimization function. See the <code>lbfgs</code> help page of the package <code>lbfgs</code> .

Value

A list containing the following arguments:

- `B`: The basis coefficients matrix estimate of the coefficient function.
- `Beta_hat_fd`: The coefficient function estimate of class `bifd`.
- `alpha`: The intercept function estimate.

- `lambdas_L`: Regularization parameter of the functional LASSO penalty.
- `lambda_s`: Regularization parameter of the smoothness penalty along the s-direction.
- `lambda_t`: Regularization parameter of the smoothness penalty along the t-direction.
- `Y_fd`: The response functions.
- `X_fd`: The covariate functions.
- `per_0`: The fraction of domain where the coefficient function is zero.
- `type`: The output type.

References

Centofanti, F., Fontana, M., Lepore, A., & Vantini, S. (2022). Smooth lasso estimator for the function-on-function linear regression model. *Computational Statistics & Data Analysis*, 176, 107556.

See Also

[slasso.fr_cv](#)

Examples

```
library(slasso)
data<-simulate_data("Scenario II",n_obs=150)
X_fd=data$X_fd
Y_fd=data$Y_fd
domain=c(0,1)
n_basis_s<-30
n_basis_t<-30
breaks_s<-seq(0,1,length.out = (n_basis_s-2))
breaks_t<-seq(0,1,length.out = (n_basis_t-2))
basis_s <- fda::create.bspline.basis(domain,breaks=breaks_s)
basis_t <- fda::create.bspline.basis(domain,breaks=breaks_t)
mod_slasso<-slasso.fr(Y_fd = Y_fd,X_fd=X_fd,basis_s=basis_s,basis_t=basis_t,
lambda_L = -1.5,lambda_s = -8,lambda_t = -7,B0 =NULL,invisible=1,max_iterations=10)
```

slasso.fr_cv

Cross-validation for the S-LASSO estimator

Description

K-fold cross-validation procedure to choose the tuning parameters for the S-LASSO estimator (Centofanti et al., 2020).

Usage

```
slasso.fr_cv(
  Y_fd,
  X_fd,
  basis_s,
  basis_t,
  K = 10,
  kss_rule_par = 0.5,
  lambda_L_vec = NULL,
  lambda_s_vec = NULL,
  lambda_t_vec = NULL,
  B0 = NULL,
  ncores = 1,
  ...
)
```

Arguments

Y_fd	An object of class fd corresponding to the response functions.
X_fd	An object of class fd corresponding to the covariate functions.
basis_s	B-splines basis along the s-direction of class basisfd.
basis_t	B-splines basis along the t-direction of class basisfd.
K	Number of folds. Default is 10.
kss_rule_par	Parameter of the k-standard error rule. If kss_rule_par=0 the tuning parameters that minimize the estimated prediction error are chosen. Default is 0.5.
lambda_L_vec	Vector of regularization parameters of the functional LASSO penalty.
lambda_s_vec	Vector of regularization parameters of the smoothness penalty along the s-direction.
lambda_t_vec	Vector of regularization parameters of the smoothness penalty along the t-direction.
B0	Initial estimator of the basis coefficients matrix of the coefficient function. Should have dimensions in accordance with the basis dimensions of basis_s and basis_t.
ncores	If ncores>1, then parallel computing is used, with ncores cores. Default is 1.
...	Other arguments to be passed to the Orthant-Wise Limited-memory Quasi-Newton optimization function. See the lbfgs help page of the package lbfgs.

Value

A list containing the following arguments:

- lambda_opt_vec: Vector of optimal tuning parameters.
- CV: Estimated prediction errors.
- CV_sd: Standard errors of the estimated prediction errors.
- per_0: The fractions of domain where the coefficient function is zero for all the tuning parameters combinations.
- comb_list: The combinations of lambda_L, lambda_s and lambda_t explored.
- Y_fd: The response functions.
- X_fd: The covariate functions.

References

Centofanti, F., Fontana, M., Lepore, A., & Vantini, S. (2022). Smooth lasso estimator for the function-on-function linear regression model. *Computational Statistics & Data Analysis*, 176, 107556.

See Also

[slasso.fr](#)

Examples

```
library(slasso)
data<-simulate_data("Scenario II",n_obs=150)
X_fd=data$X_fd
Y_fd=data$Y_fd
domain=c(0,1)
n_basis_s<-60
n_basis_t<-60
breaks_s<-seq(0,1,length.out = (n_basis_s-2))
breaks_t<-seq(0,1,length.out = (n_basis_t-2))
basis_s <- fda::create.bspline.basis(domain,breaks=breaks_s)
basis_t <- fda::create.bspline.basis(domain,breaks=breaks_t)
mod_slasso_cv<-slasso.fr_cv(Y_fd = Y_fd,X_fd=X_fd,basis_s=basis_s,basis_t=basis_t,
lambda_L_vec=seq(0,1,by=1),lambda_s_vec=c(-9),lambda_t_vec=-7,B0=NULL,
max_iterations=10,K=2,invisible=1,ncores=1)
```


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