

Package ‘MGMM’

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Description

Parameter estimation and classification for Gaussian Mixture Models (GMMs) in the presence of missing data. This package complements existing implementations by allowing for both missing elements in the input vectors and full (as opposed to strictly diagonal) covariance matrices. Estimation is performed using an expectation conditional maximization algorithm that accounts for missingness of both the cluster assignments and the vector components. The output includes the marginal cluster membership probabilities; the mean and covariance of each cluster; the posterior probabilities of cluster membership; and a completed version of the input data, with missing values imputed to their posterior expectations. For additional details, please see McCaw ZR, Julienne H, Aschard H. ``MGMM: an R package for fitting Gaussian Mixture Models on Incomplete Data." <doi:10.1101/2019.12.20.884551>.

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CalHar	<i>Calinski-Harabaz Index</i>
--------	-------------------------------

Description

Calculates the Calinski-Harabaz index.

Usage

```
CalHar(data, assign, means)
```

Arguments

data	Observations.
assign	Assignments.
means	List of cluster means.

Value

Scalar metric.

ChooseK

Cluster Number Selection

Description

Function to choose the number of clusters k . Examines cluster numbers between k_0 and k_1 . For each cluster number, generates boot bootstrap data sets, fits the Gaussian Mixture Model ([FitGMM](#)), and calculates quality metrics ([ClustQual](#)). For each metric, determines the optimal cluster number k_{opt} , and the k_{1SE} , the smallest cluster number whose quality is within 1 SE of the optimum.

Usage

```
ChooseK(
  data,
  k0 = 2,
  k1 = NULL,
  boot = 100,
  init_means = NULL,
  fix_means = FALSE,
  init_covs = NULL,
  init_props = NULL,
  maxit = 10,
  eps = 1e-04,
  report = TRUE
)
```

Arguments

<code>data</code>	Numeric data matrix.
<code>k0</code>	Minimum number of clusters.
<code>k1</code>	Maximum number of clusters.
<code>boot</code>	Bootstrap replicates.
<code>init_means</code>	Optional list of initial mean vectors.
<code>fix_means</code>	Fix the means to their starting value? Must provide initial values.
<code>init_covs</code>	Optional list of initial covariance matrices.
<code>init_props</code>	Optional vector of initial cluster proportions.
<code>maxit</code>	Maximum number of EM iterations.
<code>eps</code>	Minimum acceptable increment in the EM objective.
<code>report</code>	Report bootstrap progress?

Value

List containing `Choices`, the recommended number of clusters according to each quality metric, and `Results`, the mean and standard error of the quality metrics at each cluster number evaluated.

See Also

See [ClustQual](#) for evaluating cluster quality, and [FitGMM](#) for estimating the GMM with a specified cluster number.

Examples

```
set.seed(100)
mean_list <- list(c(2, 2), c(2, -2), c(-2, 2), c(-2, -2))
data <- rGMM(n = 500, d = 2, k = 4, means = mean_list)
choose_k <- ChooseK(data, k0 = 2, k1 = 6, boot = 10)
choose_k$Choices
```

ClustQual

Cluster Quality

Description

Evaluates cluster quality. Returns the following metrics:

- BIC: Bayesian Information Criterion, lower value indicates better clustering quality.
- CHI: Calinski-Harabaz Index, higher value indicates better clustering quality.
- DBI: Davies-Bouldin, lower value indicates better clustering quality.
- SIL: Silhouette Width, higher value indicates better clustering quality.

Usage

```
ClustQual(fit)
```

Arguments

`fit` Object of class `mix`.

Value

List containing the cluster quality metrics.

See Also

See [ChooseK](#) for using quality metrics to choose the cluster number.

Examples

```
set.seed(100)

# Data generation
mean_list = list(
  c(2, 2, 2),
  c(-2, 2, 2),
  c(2, -2, 2),
  c(2, 2, -2)
)

data <- rGMM(n = 500, d = 3, k = 4, means = mean_list)
fit <- FitGMM(data, k = 4)

# Clustering quality
cluster_qual <- ClustQual(fit)
```

CombineMIs

Combine Multiple Imputations

Description

Combines point estimates and standard errors across multiple imputations.

Usage

```
CombineMIs(points, covs)
```

Arguments

points	List of point estimates, potentially vector valued.
covs	List of sampling covariances, potentially matrix valued.

Value

List containing the final point estimate ('point') and sampling covariance ('cov').

Examples

```
set.seed(100)

# Generate data and introduce missingness.
data <- rGMM(n = 25, d = 2, k = 1)
data[1, 1] <- NA
data[2, 2] <- NA
data[3, ] <- NA

# Fit GMM.
fit <- FitGMM(data)
```

```

# Lists to store summary statistics.
points <- list()
covs <- list()

# Perform 50 multiple imputations.
# For each, calculate the marginal mean and its sampling variance.
for (i in seq_len(50)) {
  imputed <- GenImputation(fit)
  points[[i]] <- apply(imputed, 2, mean)
  covs[[i]] <- cov(imputed) / nrow(imputed)
}

# Combine summary statistics across imputations.
results <- CombineMIs(points, covs)

```

DavBou	<i>Davies-Bouldin Index</i>
--------	-----------------------------

Description

Calculates the Davies-Bouldin index.

Usage

```
DavBou(data, assign, means)
```

Arguments

data	Observations
assign	Assignments
means	List of cluster means

Value

Scalar index.

FitGMM	<i>Estimate Multivariate Normal Mixture</i>
--------	---

Description

Given an $n \times d$ matrix of random vectors, estimates the parameters of a Gaussian Mixture Model (GMM). Accommodates arbitrary patterns of missingness at random (MAR) in the input vectors.

Usage

```
FitGMM(  
  data,  
  k = 1,  
  init_means = NULL,  
  fix_means = FALSE,  
  init_covs = NULL,  
  init_props = NULL,  
  maxit = 100,  
  eps = 1e-06,  
  report = TRUE  
)
```

Arguments

<code>data</code>	Numeric data matrix.
<code>k</code>	Number of mixture components. Defaults to 1.
<code>init_means</code>	Optional list of initial mean vectors.
<code>fix_means</code>	Fix the means to their starting value? Must provide initial values.
<code>init_covs</code>	Optional list of initial covariance matrices.
<code>init_props</code>	Optional vector of initial cluster proportions.
<code>maxit</code>	Maximum number of EM iterations.
<code>eps</code>	Minimum acceptable increment in the EM objective.
<code>report</code>	Report fitting progress?

Details

Initial values for the cluster means, covariances, and proportions are specified using M_0 , S_0 , and π_0 , respectively. If the data contains complete observations, i.e. observations with no missing elements, then `fit.GMM` will attempt to initialize these parameters internally using K-means. If the data contains no complete observations, then initial values are required for M_0 , S_0 , and π_0 .

Value

- For a single component, an object of class `mvn`, containing the estimated mean and covariance, the final objective function, and the imputed data.
- For a multicomponent model $k > 1$, an object of class `mix`, containing the estimated means, covariances, cluster proportions, cluster responsibilities, and observation assignments.

See Also

See [rGMM](#) for data generation, and [ChooseK](#) for selecting the number of clusters.

Examples

```

# Single component without missingness
# Bivariate normal observations
sigma <- matrix(c(1, 0.5, 0.5, 1), nrow = 2)
data <- rGMM(n = 1e3, d = 2, k = 1, means = c(2, 2), covs = sigma)
fit <- FitGMM(data, k = 1)

# Single component with missingness
# Trivariate normal observations
mean_list <- list(c(-2, -2, -2), c(2, 2, 2))
sigma <- matrix(c(1, 0.5, 0.5, 0.5, 1, 0.5, 0.5, 0.5, 1), nrow = 3)
data <- rGMM(n = 1e3, d = 3, k = 2, means = mean_list, covs = sigma)
fit <- FitGMM(data, k = 2)

# Two components without missingness
# Trivariate normal observations
mean_list <- list(c(-2, -2, -2), c(2, 2, 2))
sigma <- matrix(c(1, 0.5, 0.5, 0.5, 1, 0.5, 0.5, 0.5, 1), nrow = 3)
data <- rGMM(n = 1e3, d = 3, k = 2, means = mean_list, covs = sigma)
fit <- FitGMM(data, k = 2)

# Four components with missingness
# Bivariate normal observations
# Note: Fitting is slow.
mean_list <- list(c(2, 2), c(2, -2), c(-2, 2), c(-2, -2))
sigma <- 0.5 * diag(2)
data <- rGMM(
  n = 1000,
  d = 2,
  k = 4,
  pi = c(0.35, 0.15, 0.15, 0.35),
  m = 0.1,
  means = mean_list,
  covs = sigma)
fit <- FitGMM(data, k = 4)

```

Description

Given a matrix of random vectors, estimates the parameters for a mixture of multivariate normal distributions. Accommodates arbitrary patterns of missingness, provided the elements are missing at random (MAR).

Usage

```
FitMix(  
  data,  
  k = 2,  
  init_means = NULL,  
  fix_means = FALSE,  
  init_covs = NULL,  
  init_props = NULL,  
  maxit = 100,  
  eps = 1e-06,  
  report = FALSE  
)
```

Arguments

data	Numeric data matrix.
k	Number of mixture components. Defaults to 2.
init_means	Optional list of initial mean vectors.
fix_means	Fix means to their starting values? Must initialize.
init_covs	Optional list of initial covariance matrices.
init_props	Optional vector of initial cluster proportions.
maxit	Maximum number of EM iterations.
eps	Minimum acceptable increment in the EM objective.
report	Report fitting progress?

Value

Object of class `mix`.

FitMVN

Fit Multivariate Normal Distribution

Description

Given a matrix of $n \times d$ -dimensional random vectors, possibly containing missing elements, estimates the mean and covariance of the best fitting multivariate normal distribution.

Usage

```
FitMVN(  
  data,  
  init_mean = NULL,  
  fix_mean = FALSE,  
  init_cov = NULL,
```

```

    maxit = 100,
    eps = 1e-06,
    report = TRUE
  )

```

Arguments

<code>data</code>	Numeric data matrix.
<code>init_mean</code>	Optional initial mean vector.
<code>fix_mean</code>	Fix the mean to its starting value? Must initialize.
<code>init_cov</code>	Optional initial covariance matrix.
<code>maxit</code>	Maximum number of EM iterations.
<code>eps</code>	Minimum acceptable increment in the EM objective.
<code>report</code>	Report fitting progress?

Value

An object of class `mvn`.

GenImputation	<i>Generate Imputation</i>
---------------	----------------------------

Description

Generates a stochastic imputation of a data set from a fitted data set.

Usage

```
GenImputation(fit)
```

Arguments

<code>fit</code>	Fitted model.
------------------	---------------

Value

Numeric matrix with missing values imputed.

Examples

```

set.seed(100)

# Generate data and introduce missingness.
data <- rGMM(n = 25, d = 2, k = 1)
data[1, 1] <- NA
data[2, 2] <- NA
data[3, ] <- NA

# Fit GMM.
fit <- FitGMM(data)

# Generate imputation.
imputed <- GenImputation(fit)

```

logLik.mix	<i>Log likelihood for Fitted GMM</i>
------------	--------------------------------------

Description

Log likelihood for Fitted GMM

Usage

```

## S3 method for class 'mix'
logLik(object, ...)

```

Arguments

object	A mix object.
...	Unused.

logLik.mvn	<i>Log likelihood for Fitted MVN Model</i>
------------	--

Description

Log likelihood for Fitted MVN Model

Usage

```

## S3 method for class 'mvn'
logLik(object, ...)

```

Arguments

object	A mvn object.
...	Unused.

mean.mix	<i>Mean for Fitted GMM</i>
----------	----------------------------

Description

Mean for Fitted GMM

Usage

```
## S3 method for class 'mix'  
mean(x, ...)
```

Arguments

x	A mix object.
...	Unused.

mean.mvn	<i>Mean for Fitted MVN Model</i>
----------	----------------------------------

Description

Mean for Fitted MVN Model

Usage

```
## S3 method for class 'mvn'  
mean(x, ...)
```

Arguments

x	A mvn object.
...	Unused.

 MGMM

MGMM: Missingness Aware Gaussian Mixture Models

Description

Parameter estimation and classification for Gaussian Mixture Models (GMMs) in the presence of missing data. This package complements existing implementations by allowing for both missing elements in the input vectors and full (as opposed to strictly diagonal) covariance matrices. Estimation is performed using an expectation conditional maximization algorithm that accounts for missingness of both the cluster assignments and the vector components. The output includes the marginal cluster membership probabilities; the mean and covariance of each cluster; the posterior probabilities of cluster membership; and a completed version of the input data, with missing values imputed to their posterior expectations. For additional details, please see McCaw ZR, Julienne H, Aschard H. "MGMM: an R package for fitting Gaussian Mixture Models on Incomplete Data." <doi:10.1101/2019.12.20.884551>.

Author(s)

Zachary R. McCaw

 mix-class

Mixture Model Class

Description

Defines a class to hold Gaussian Mixture Models.

Slots

Assignments Maximum a posteriori assignments.

Completed Completed data, with missing values imputed to their posterior expectations.

Components Number of components.

Covariances List of fitted cluster covariance matrices.

Data Original data, with missing values present.

Density Density of each component at each example.

Means List of fitted cluster means.

Objective Final value of the EM objective.

Proportions Fitted cluster proportions.

Responsibilities Posterior membership probabilities for each example.

MixUpdateMeans	<i>Mean Update for Mixture of MVNs with Missingness.</i>
----------------	--

Description

Mean Update for Mixture of MVNs with Missingness.

Usage

```
MixUpdateMeans(split_data, means, covs, gamma)
```

Arguments

split_data	Data partitioned by missingness.
means	List of component means.
covs	List of component covariances.
gamma	List of component responsibilities.

Value

List containing the updated component means.

mvn-class	<i>Multivariate Normal Model Class</i>
-----------	--

Description

Defines a class to hold multivariate normal models.

Slots

Completed	Completed data, with missing values imputed to their posterior expectations.
Covariance	Fitted covariance matrix.
Data	Original data, with missing values present.
Mean	Fitted mean vector.
Objective	Final value of the EM objective.

PartitionData	<i>Partition Data by Missingness Pattern</i>
---------------	--

Description

Returns a list with the input data split in separate matrices for complete cases, incomplete cases, and empty cases.

Usage

```
PartitionData(data)
```

Arguments

data Data.frame.

Value

List containing:

- The original row and column names: 'orig_row_names', 'orig_col_names'.
- The original row and column numbers: 'n_row' and 'n_col'.
- The complete cases 'data_comp'.
- The incomplete cases 'data_incomp'.
- The empty cases 'data_empty'.
- Counts of complete 'n0', incomplete 'n1', and empty 'n2' cases.
- Initial order of the observations 'init_order'.

print.mix	<i>Print for Fitted GMM</i>
-----------	-----------------------------

Description

Print method for objects of class mix.

Usage

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

Arguments

x A mix object.
... Unused.

print.mvn *Print for Fitted MVN Model*

Description

Print for Fitted MVN Model

Usage

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

Arguments

x A mvn object.
... Unused.

ReconstituteData *Reconstitute Data*

Description

Reassembles a data matrix split by missingness pattern.

Usage

```
ReconstituteData(split_data)
```

Arguments

split_data Split data are returned by [PartitionData](#).

Value

Numeric matrix.

Description

Generates an $n \times d$ matrix of multivariate normal random vectors with observations (examples) as rows. If $k = 1$, all observations belong to the same cluster. If $k > 1$ the observations are generated via two-step procedure. First, the cluster membership is drawn from a multinomial distribution, with mixture proportions specified by `pi`. Conditional on cluster membership, the observation is drawn from a multivariate normal distribution, with cluster-specific mean and covariance. The cluster means are provided using `means`, and the cluster covariance matrices are provided using `covs`. If `miss > 0`, missingness is introduced, completely at random, by setting that proportion of elements in the data matrix to NA.

Usage

```
rGMM(n, d = 2, k = 1, pi = NULL, miss = 0, means = NULL, covs = NULL)
```

Arguments

<code>n</code>	Observations (rows).
<code>d</code>	Observation dimension (columns).
<code>k</code>	Number of mixture components. Defaults to 1.
<code>pi</code>	Mixture proportions. If omitted, components are assumed equiprobable.
<code>miss</code>	Proportion of elements missing, $miss \in [0, 1)$.
<code>means</code>	Either a prototype mean vector, or a list of mean vectors. Defaults to the zero vector.
<code>covs</code>	Either a prototype covariance matrix, or a list of covariance matrices. Defaults to the identity matrix.

Value

Numeric matrix with observations as rows. Row numbers specify the true cluster assignments.

See Also

For estimation, see [FitGMM](#).

Examples

```
set.seed(100)
# Single component without missingness.
# Bivariate normal observations.
cov <- matrix(c(1, 0.5, 0.5, 1), nrow = 2)
data <- rGMM(n = 1e3, d = 2, k = 1, means = c(2, 2), covs = cov)
```

```

# Single component with missingness.
# Trivariate normal observations.
mean_list <- list(c(-2, -2, -2), c(2, 2, 2))
cov <- matrix(c(1, 0.5, 0.5, 0.5, 1, 0.5, 0.5, 0.5, 1), nrow = 3)
data <- rGMM(n = 1e3, d = 3, k = 2, means = mean_list, covs = cov)

# Two components without missingness.
# Trivariate normal observations.
mean_list <- list(c(-2, -2, -2), c(2, 2, 2))
cov <- matrix(c(1, 0.5, 0.5, 0.5, 1, 0.5, 0.5, 0.5, 1), nrow = 3)
data <- rGMM(n = 1e3, d = 3, k = 2, means = mean_list, covs = cov)

# Four components with missingness.
# Bivariate normal observations.
mean_list <- list(c(2, 2), c(2, -2), c(-2, 2), c(-2, -2))
cov <- 0.5 * diag(2)
data <- rGMM(
  n = 1000,
  d = 2,
  k = 4,
  pi = c(0.35, 0.15, 0.15, 0.35),
  miss = 0.1,
  means = mean_list,
  covs = cov)

```

show.mix-method

Show for Fitted Mixture Models

Description

Show for Fitted Mixture Models

Usage

```
## S4 method for signature 'mix'
show(object)
```

Arguments

object A mix object.

show, mvn-method	<i>Show for Multivariate Normal Models</i>
------------------	--

Description

Show for Multivariate Normal Models

Usage

```
## S4 method for signature 'mvn'  
show(object)
```

Arguments

object A mvn object.

vcov.mix	<i>Covariance for Fitted GMM</i>
----------	----------------------------------

Description

Covariance for Fitted GMM

Usage

```
## S3 method for class 'mix'  
vcov(object, ...)
```

Arguments

object A mix object.
... Unused.

`vcov.mvn`*Covariance for Fitted MVN Model*

Description

Covariance for Fitted MVN Model

Usage

```
## S3 method for class 'mvn'  
vcov(object, ...)
```

Arguments

<code>object</code>	A mvn object.
<code>...</code>	Unused.

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