Package 'WRI'

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Type Package

Title Wasserstein Regression and Inference

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Description Implementation of the methodologies described in 1) Alexander Petersen, Xi Liu and Afshin A. Divani (2021) <doi:10.1214/20-aos1971>, including global F tests, partial F tests, intrinsic Wasserstein-infinity bands and Wasserstein density bands, and 2) Chao Zhang, Piotr Kokoszka and Alexander Petersen (2022) <doi:10.1111/jtsa.12590>, including estimation, prediction, and inference of the Wasserstein autoregressive models.

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R topics documented:

`confidenceBands` *Confidence Bands for Wasserstein Regression*

Description

Confidence Bands for Wasserstein Regression

Usage

```
confidenceBands(
  wass_regress_res,
  Xpred_df,
  level = 0.95,
  delta = 0.01,
  type = "density",
  figure = TRUE,
  fig_num = NULL
)
```

Arguments

`wass_regress_res`	an object returned by the `wass_regress` function
`Xpred_df`	k-by-p matrix (or dataframe, or named vector) used for prediction. Note that Xpred_df should have the same column names with Xfit_df used in wass_regress_res
`level`	confidence level
`delta`	boundary control value in density band computation. Must be a value in the interval (0, 1/2) (default: 0.01)

type	'density', 'quantile' or 'both' • 'density': density function bands will be returned (and plotted if figure = TRUE) • 'quantile': quantile function and CDF bands will be returned (and plotted if figure = TRUE) • 'both': three kinds of bands, density function, quantile function and CDF bands will be returned (and plotted if figure = TRUE)
figure	logical; if TRUE, return a sampled plot (default: TRUE)
fig_num	the fig_num-th row of Xpred_df will be used for visualization of confidence bands. If NULL, then fig_num is randomly chosen (default: NULL)

Details

This function computes intrinsic confidence bands for Xpred_df if type = 'quantile' and density bands if type = 'density', and visualizes the confidence and/or density bands when figure = TRUE.

Value

a list containing the following lists:

den_list:	• fpred: k-by-m matrix, predicted density function at Xpred_df. • f_ux: k-by-m matrix, upper bound of confidence bands of density functions. • f_lx: k-by-m matrix, lower bound of confidence bands of density functions. • Qpred: k-by-m matrix, f_lx[i,], f_ux[i,] and fpred[i,] evaluated on Qpred[i,] vector.
quan_list:	• Qpred: k-by-m matrix of predicted quantile functions. • Q_ux: k-by-m matrix of upper bound of quantile functions. • Q_lx: k-by-m matrix of lower bound of quantile functions. • t_vec: a length m vector - common grid for all quantile functions.
cdf_list:	• fpred: k-by-m matrix, predicted density function. • Fpred: k-by-m matrix, predicted cumulative distribution functions. • F_ux: k-by-m matrix, upper bound of cumulative distribution functions. • F_lx: k-by-m matrix, lower bound of cumulative distribution functions. • Fsup: k-by-m matrix, fpred[i,], F_lx[i,], F_ux[i,] and Fpred[i,] evaluated on Fsup[i,] vector.

Examples

```
alpha = 2
beta = 1
n = 50
x1 = runif(n)
t_vec = unique(c(seq(0, 0.05, 0.001), seq(0.05, 0.95, 0.05), seq(0.95, 1, 0.001)))
set.seed(1)
quan_obs = simulate_quantile_curves(x1, alpha, beta, t_vec)
Xfit_df = data.frame(x1 = x1)
res = wass_regress(rightside_formula = ~., Xfit_df = Xfit_df,
```

```
                    Ytype = 'quantile', Ymat = quan_obs, Sup = t_vec)
confidence_Band = confidenceBands(res, Xpred_df = data.frame(x1 = c(-0.5,0.5)),
type = 'both', fig_num = 2)

data(strokeCTdensity)
predictor = strokeCTdensity$predictors
dSup = strokeCTdensity$densitySupport
densityCurves = strokeCTdensity$densityCurve
xpred = predictor[2:3, ]

res = wass_regress(rightside_formula = ~., Xfit_df = predictor,
Ytype = 'density', Ymat = densityCurves, Sup = dSup)
confidence_Band = confidenceBands(res, Xpred_df = xpred, type = 'density', fig_num = 1)
```

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den2Q_qd *convert density function to quantile and quantile density function*

Description

convert density function to quantile and quantile density function

Usage

```
den2Q_qd(densityCurves, dSup, t_vec)
```

Arguments

densityCurves	n-by-m matrix of density curves
dSup	length m vector contains the common support grid of the density curves
t_vec	common grid for quantile functions

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globalFtest *global F test for Wasserstein regression*

Description

global F test for Wasserstein regression

Usage

```
globalFtest(
  wass_regress_res,
  alpha = 0.05,
  permutation = FALSE,
  numPermu = 200,
  bootstrap = FALSE,
  numBoot = 200
)
```

Arguments

wass_regress_res	an object returned by the wass_regress function
alpha	type one error rate
permutation	logical; perform permutation global F test (default: FALSE)
numPermu	number of permutation samples if permutation = TRUE
bootstrap	logical; bootstrap global F test (default: FALSE)
numBoot	number of bootstrap samples if bootstrap = TRUE

Details

four methods used to compute p value of global F test

- truncated: asymptotic inference, p-value is obtained by truncating the infinite summation of eigenvalues into the first K terms, where the first K terms explain more than 99.99% of the variance.
- satterthwaite: asymptotic inference, p-value is computed using Satterthwaite's approximation method of mixtures of chi-square.
- permutation: resampling technique; Wasserstein SSR is used as the F statistic.
- bootstrap: resampling technique; Wasserstein SSR is used as the F statistic.

Value

a list containing the following fields:

wasserstein.F_stat	the Wasserstein F statistic value in Satterthwaite method .
chisq_df	the degree of freedom of the null chi-square distribution.
summary_df	a dataframe containing the following columns:

- method: methods used to compute p value, see details
- statistic: the test statistics
- critical_value: critical value
- p_value: p value of global F test

Examples

```
data(strokeCTdensity)
predictor = strokeCTdensity$predictors
dSup = strokeCTdensity$densitySupport
densityCurves = strokeCTdensity$densityCurve

res = wass_regress(rightside_formula = ~., Xfit_df = predictor,
 Ytype = 'density', Ymat = densityCurves, Sup = dSup)
globalF_res = globalFtest(res, alpha = 0.05, permutation = TRUE, numPermu = 200)
```

`partialFtest` *partial F test for Wasserstein regression*

Description

partial F test for Wasserstein regression

Usage

```
partialFtest(reduced_res, full_res, alpha = 0.05)
```

Arguments

`reduced_res`	a reduced model list returned by the `wass_regress` function
`full_res`	a full model list returned by the `wass_regress` function
`alpha`	type one error rate

Details

two methods used to compute p value using asymptotic distribution of F statistic

- truncated: asymptotic inference, p-value is obtained by truncating the infinite summation of eigenvalues into the first K terms, where the first K terms explain more than 99.99% of the variance.
- satterthwaite: asymptotic inference, p-value is computed using Satterthwaite approximation method of mixtures of chi-square.

Value

a dataframe containing the following columns:

`method`	methods used to compute p value, see details
`statistic`	the test statistics
`critical_value`	critical value
`p_value`	p value of global F test

Examples

```
data(strokeCTdensity)
predictor = strokeCTdensity$predictors
dSup = strokeCTdensity$densitySupport
densityCurves = strokeCTdensity$densityCurve

full_res <- wass_regress(rightside_formula = ~., Xfit_df = predictor,
 Ymat = densityCurves, Ytype = 'density', Sup = dSup)
reduced_res <- wass_regress(~ log_b_vol + b_shapInd + midline_shift + B_TimeCT, Xfit_df = predictor,
 Ymat = densityCurves, Ytype = 'density', Sup = dSup)
partialFtable = partialFtest(reduced_res, full_res, alpha = 0.05)
```

`predict.WARp` *Prediction by WAR(p) models*

Description

a method of the WARp class which produces a one-step ahead prediction by WAR(p) models

Usage

```
## S3 method for class 'WARp'
predict(object, dSup, expSup, ...)
```

Arguments

`object`	A WARp object, the output of `WARp()`.
`dSup`	Optional, a numeric vector, the grid over which forecasted cdf/pdf is evaluated. Should be supplied/ignored with `expSup` together.
`expSup`	Optional, a numeric vector, the grid over the Exponential map is applied, `dSup` should cover and be denser than `expSup`. Should be supplied/ignored with `dSup` together.
`...`	Further arguments passed to or from other methods.

Value

A list of:

`pred.cdf`	predicted cdf
`pred.pdf`	predicted pdf
`dSup`	support of the predicted cdf/pdf

References

Wasserstein Autoregressive Models for Density Time Series, Chao Zhang, Piotr Kokoszka, Alexander Petersen, 2022

See Also

`WARp`

print.summary.WRI *print the summary of WRI object*

Description

print the summary of WRI object

Usage

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

Arguments

x	a 'summary.WRI' object
...	further arguments passed to or from other methods.

quan2den_qd *convert density function to quantile and quantile density function*

Description

convert density function to quantile and quantile density function

Usage

```
quan2den_qd(quantileCurves, t_vec)
```

Arguments

quantileCurves	n-by-m matrix of quantile curves
t_vec	length m vector contains the common support grid of the quantile curves

simulate_quantile_curves *Simulate quantile curves*

Description

This function simulates quantile curves used as a toy example

Usage

```
simulate_quantile_curves(x1, alpha, beta, t_vec)
```

Arguments

x1	n-by-1 predictor vector
alpha	parameter in location transformation
beta	parameter in variance transformation
t_vec	a length m vector - common grid for all quantile functions

Value

quan_obs n-by-m matrix of quantile functions

References

Wasserstein F-tests and confidence bands for the Frechet regression of density response curves, Alexander Petersen, Xi Liu and Afshin A. Divani, 2019

Examples

```
alpha = 2
beta = 1
n = 100
x1 = runif(n)
t_vec = unique(c(seq(0, 0.05, 0.001), seq(0.05, 0.95, 0.05), seq(0.95, 1, 0.001)))
quan_obs = simulate_quantile_curves(x1, alpha, beta, t_vec)
```

strokeCTdensity — *Stroke data: clinical, radiological scalar variables and density curves of the hematoma of 393 stroke patients*

Description

Stroke data: clinical, radiological scalar variables and density curves of the hematoma of 393 stroke patients

Format

a list of the following three fields:

densityCurve: 393-by-101 head CT hematoma densities as distributional response

densitySupport: length 101 common support vector

predictors: 393-by-9 matrix containing 9 scalar predictors

References

Wasserstein F-tests and confidence bands for the Frechet regression of density response curves, Alexander Petersen, Xi Liu and Afshin A. Divani, 2019

summary.WRI — *Summary Function of Wasserstein Regression Model*

Description

Summary Function of Wasserstein Regression Model

Usage

```
## S3 method for class 'WRI'
summary(object, ...)
```

Arguments

object	an object returned by the wass_regress function
...	further arguments passed to or from other methods.

Value

a list containing the following fields:

`call`	function call of the Wasserstein regression
`r.square`	Wasserstein R^2, the Wasserstein coefficient of determination
`global_wasserstein_F_stat`	Wasserstein global F test statistic from the Satterthwaite method
`global_F_pvalue`	p value of global F test
`global_wasserstein_F_df`	degrees of freedom of satterthwaite approximated sampling distribution used in global F test
`partial_F_table`	Partial F test for individual effects

Examples

```
data(strokeCTdensity)
predictor = strokeCTdensity$predictors
dSup = strokeCTdensity$densitySupport
densityCurves = strokeCTdensity$densityCurve

res <- wass_regress(rightside_formula = ~., Xfit_df = predictor,
Ymat = densityCurves, Ytype = 'density', Sup = dSup)
summary(res)
```

`WARp` *WAR(p) models: estimation and forecast*

Description

this function produces an object of the WARp class which includes WAR(p) model parameter estimates and relevant quantities (see output list)

Usage

```
WARp(quantile, quantile.grid, p)
```

Arguments

`quantile`	A matrix containing all the sample quantile functions. Columns represent time indices and rows represent evaluation grid.
`quantile.grid`	A numeric vector, the grid over which quantile functions are evaluated.
`p`	A positive integer, the order of the fitted WAR(p) model.

Details

This function takes in a density time series in the form of the corresponding quantile functions as the main input. If the quantile series is not readily available, a general practice is to estimate density functions from samples, then use `dens2quantile` from the `fdadensity` package to convert density time series to quantile series.

Value

A `WARp` object of:

`coef`	estimated AR parameters of the fitted WAR(p) model
`coef.cov`	covariance matrix of `coef`
`acvf`	Wasserstein autocovariance function values
`Wass.mean`	Wasserstein mean quantile function
`quantile`	a matrix containing all the sample quantile functions (columns represent time indices and rows represent evaluation grid)
`quantile.grid`	quantile function grid that is utilized in calculation
`order`	a positive integer, the order of the fitted WAR(p) model

References

Wasserstein Autoregressive Models for Density Time Series, Chao Zhang, Piotr Kokoszka, Alexander Petersen, 2022

Examples

```
# Simulate a density time series represented in quantile functions
# warSimData$sample.ts: A sample TS of quantile functions of length 100, taken from
#            the simulation experiments in Section 4 of Zhang et al. 2022.

# warSimData$quantile.grid: The grid over which quantile functions in sample.ts are evaluated.

warSimData <- warSim()

p <- 3
dSup <- seq(-2, 2, 0.02)
expSup <- seq(-2, 2, 0.1)

# Estimation: fit a WAR(3) model
WARp_obj <- WARp(warSimData$sample.ts, warSimData$quantile.grid, p)

# Forecast: one-step-ahead forecast
forecast_1 <- predict(WARp_obj)               # dSup and expSup are chosen automatically
forecast_2 <- predict(WARp_obj, dSup, expSup) # dSup and expSup are chosen by user

# Plots
par(mfrow=c(1,2))

plot(forecast_1$dSup, forecast_1$pred.cdf, type="l", xlab="dSup", ylab="cdf")
```

```
plot(forecast_1$dSup, forecast_1$pred.pdf, type="l", xlab="dSup", ylab="pdf")

plot(forecast_2$dSup, forecast_2$pred.cdf, type="l", xlab="dSup", ylab="cdf")
plot(forecast_2$dSup, forecast_2$pred.pdf, type="l", xlab="dSup", ylab="pdf")
```

`warSim` *Generate simulation data*

Description

Generate WAR(p) simulation data sets: samples simulated from a WAR(3) model similar to the specification in Section 4 of the referenced paper.

Usage

```
warSim()
```

Value

A list of:

`sample.ts`	one simulation run chosen from `sample.ts.full`
`sample.ts.full`	1000 simulation runs, each of which consists of a sample time series (of length 100) of quantile functions generated by a WAR(3) model as specified by the reference paper
`quantile.grid`	the grid over which the quantile functions in sample.ts.full are evaluated

References

Wasserstein Autoregressive Models for Density Time Series, Chao Zhang, Piotr Kokoszka, Alexander Petersen, 2022

`wass_R2` *Compute Wasserstein Coefficient of Determination*

Description

Compute Wasserstein Coefficient of Determination

Usage

```
wass_R2(wass_regress_res)
```

Arguments

`wass_regress_res`
: an object returned by the `wass_regress` function

Value

Wasserstein R^2, the Wasserstein coefficient of determination

References

Frechet regression for random objects with Euclidean predictors, Alexander Petersen and Hans-Georg Müller, 2019

Examples

```
data(strokeCTdensity)
predictor = strokeCTdensity$predictors
dSup = strokeCTdensity$densitySupport
densityCurves = strokeCTdensity$densityCurve

res = wass_regress(rightside_formula = ~., Xfit_df = predictor,
Ymat = densityCurves, Ytype = 'density', Sup = dSup)
wass_r2 = wass_R2(res)
```

`wass_regress` *Perform Frechet Regression with the Wasserstein Distance*

Description

Perform Frechet Regression with the Wasserstein Distance

Usage

```
wass_regress(rightside_formula, Xfit_df, Ytype, Ymat, Sup = NULL)
```

Arguments

`rightside_formula`
: a right-side formula

`Xfit_df`
: n-by-p matrix (or dataframe) of predictor values for fitting (do not include a column for the intercept)

`Ytype`
: 'quantile' or 'density'

`Ymat`
: one of the following matrices:

  - if Ytype = 'quantile' Ymat is an n-by-m matrix of the observed quantile functions. Ymat[i, :] is a 1-by-m vector of quantile function values on grid `Sup`.

- if Ytype = 'density' Ymat is an n-by-m matrix of the observed density functions. Ymat[i, :] is a 1-by-m vector of density function values on grid Sup.

`Sup` one of the following vectors:

- if Ytype = 'quantile' Sup is a length m vector - common grid for all quantile functions in Ymat (default: seq(0, 1, length.out = ncol(Ymat))).
- if Ytype = 'density' Sup is a length m vector - common grid for all density functions in Ymat (default: seq(0, 1, length.out = ncol(Ymat))).

Value

a list containing the following objects:

`call` function call

`rformula` `rightside_formula`

`predictor_names` names of predictors as the colnames given in the xfit matrix or dataframe.

`Qfit` n-by-m matrix of fitted quantile functions.

`xfit` design matrix in quantile fitting.

`Xfit_df` n-by-p matrix (or dataframe) of predictor values for fitting

`Yobs` a list containing the following matrices:

- Qobs: n-by-m matrix of the observed quantile functions.
- qobs: n-by-m matrix of the observed quantile density functions.
- qobs_prime: n-by-m matrix of the first derivative of the observed quantile density functions.
- fobs: n-by-m matrix of the observed density functions.

`t_vec` a length m vector - common grid for all quantile functions in Qobs.

References

Wasserstein F-tests and confidence bands for the Frechet regression of density response curves, Alexander Petersen, Xi Liu and Afshin A. Divani, 2019

Examples

```
data(strokeCTdensity)
predictor = strokeCTdensity$predictors
dSup = strokeCTdensity$densitySupport
densityCurves = strokeCTdensity$densityCurve

res1 = wass_regress(rightside_formula = ~., Xfit_df = predictor,
 Ytype = 'density', Ymat = densityCurves, Sup = dSup)
res2 = wass_regress(rightside_formula = ~ log_b_vol * weight, Xfit_df = predictor,
 Ytype = 'density', Ymat = densityCurves, Sup = dSup)
```

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