

Package ‘MultiwayRegression’

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Type Package

Title Perform Tensor-on-Tensor Regression

Version 1.2

Date 2019-05-28

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Description Functions to predict one multi-way array (i.e., a tensor) from another multi-way array, using a low-rank CANDECOMP/PARAFAC (CP) factorization and a ridge (L_2) penalty [Lock, EF (2018) <doi:10.1080/10618600.2017.1401544>]. Also includes functions to sample from the Bayesian posterior of a tensor-on-tensor model.

License GPL-3

Imports MASS

Depends R(>= 2.10.0)

NeedsCompilation no

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MultiwayRegression-package

Perform tensor-on-tensor regression

Description

Functions to predict one multi-way array (i.e., a tensor) from another multi-way array, using a low-rank CANDECOMP/PARAFAC (CP) factorization and a ridge (L_2) penalty. Also includes functions to sample from the Bayesian posterior of a tensor-on-tensor model.

Details

Package: MultiwayRegression-package
Type: Package
Version: 1.2
Date: 2019-05-28
License: GPL-3

Author(s)

Eric F. Lock

Maintainer: Eric F. Lock <elock@umn.edu>

References

Lock, E. F. (2018). Tensor-on-tensor regression. *Journal of Computational and Graphical Statistics*, 27 (3): 638-647, 2018.

Examples

```
data(SimData) ##loads simulated X: 100 x 15 x 20 and Y: 100 x 5 x 10
Results <- rrr(X,Y,R=2) ##Fit rank 2 model with no regularization
Y_pred <- ctprod(X,Results$B,2) ##Array of fitted values
```

ctprod	<i>Compute the contracted tensor product between two multiway arrays.</i>
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Description

Computes the contracted tensor product between two multiway arrays.

Usage

```
ctprod(A,B,K)
```

Arguments

A	An array of dimension $P_1 \times \dots \times P_L \times R_1 \times \dots \times R_K$.
B	An array of dimension $R_1 \times \dots \times R_K \times Q_1 \times \dots \times Q_M$.
K	A positive integer, giving the number of modes to collapse.

Value

An array C of dimension $P_1 \times \dots \times P_L \times Q_1 \times \dots \times Q_M$, given by the contracted tensor product of A and B.

Author(s)

Eric F. Lock

rrr	<i>Penalized reduced rank regression for tensors</i>
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Description

Fits a linear model to estimate one multi-way array from another, under the restriction that the coefficient array has given PARAFAC rank. By default, estimates are chosen to minimize a least-squares objective; an optional penalty term allows for L_2 regularization of the coefficient array.

Usage

```
rrr(X,Y,R=1,lambda=0,annealIter=0,convThresh=10^(-5), seed=0)
```

Arguments

X	A predictor array of dimension $N \times P_1 \times \dots \times P_L$.
Y	An outcome array of dimension $N \times Q_1 \times \dots \times Q_M$.
R	Assumed rank of the $P_1 \times \dots \times P_L \times Q_1 \times \dots \times Q_M$ coefficient array.
lambda	Ridge (λ) penalty parameter for the coefficient array.
annealIter	Number of tempering iterations to improve initialization
convThresh	Converge threshold for the absolute difference in the objective function between two iterations
seed	Random seed for generation of initial values.

Value

U	List of length L. $U[[l]]$: $P_1 \times R$ gives the coefficient basis for the l 'th mode of X.
V	List of length M. $V[[m]]$: $Q_m \times R$ gives the coefficient basis for the m 'th mode of Y.
B	Coefficient array of dimension $P_1 \times \dots \times P_L \times Q_1 \times \dots \times Q_M$. Given by the CP factorization defined by U and V.
sse	Vector giving the sum of squared residuals at each iteration.
sseR	Vector giving the value of the objective (sse+penalty) at each iteration.

Author(s)

Eric F. Lock

References

Lock, E. F. (2018). Tensor-on-tensor regression. *Journal of Computational and Graphical Statistics*, 27 (3): 638-647, 2018.

Examples

```
data(SimData) ##loads simulated X: 100 x 15 x 20 and Y: 100 x 5 x 10
Results <- rrr(X,Y,R=2) ##Fit rank 2 model with no regularization
Y_pred <- ctprod(X,Results$B,2) ##Array of fitted values
```

rrrBayes

*Bayesian inference for reduced rank regression***Description**

Performs Bayesian inference for a linear model to estimate one multi-way array from another, under the restriction that the coefficient array has given PARAFAC rank.

Usage

```
rrrBayes(X,Y,Inits,X.new,R=1,lambda=0,Samples=1000, thin=1,seed=0)
```

Arguments

X	A predictor array of dimension $N \times P_1 \times \dots \times P_L$ for the training data.
Y	An outcome array of dimension $N \times Q_1 \times \dots \times Q_M$ for the training data.
Inits	Initial values. Inits\$U gives a list of length L where Inits\$U[[l]]: $P_1 \times R$ gives the coefficient basis for the l'th mode of X. Inits\$V gives a list of length M where Inits\$V[[m]]: $Q_m \times R$ gives the coefficient basis for the m'th mode of Y. Can be the output of rrr(...).
X.new	Predictor array of dimension $M \times P_1 \times \dots \times P_L$. Each row gives the entries for a new $P_1 \times \dots \times P_L$ predictor observation in vectorized form.
R	Assumed rank of the $P_1 \times \dots \times P_L \times Q_1 \times \dots \times Q_M$ coefficient array.
lambda	Ridge (λ) penalty parameter for the coefficient array, inversely proportional to the variance of the coefficients under a Gaussian prior.
Samples	Length of the MCMC sampling chain.
thin	Thinning value, for thin=j, only every j'th observation in the MCMC chain is saved.
seed	Random seed for generation of initial values.

Value

An array of dimension $(\text{Samples}/\text{thin}) \times M \times Q_1 \times \dots \times Q_M$, giving $(\text{Samples}/\text{thin})$ samples from the posterior predictive of the outcome array predicted by Xmat.new.

Author(s)

Eric F. Lock

References

Lock, E. F. (2018). Tensor-on-tensor regression. *Journal of Computational and Graphical Statistics*, 27 (3): 638-647, 2018.

SimData	<i>Simulated multi-way data for prediction</i>
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Description

Simulated multi-way data for prediction.

Format

- X: predictor array of dimension 100 x 15 x 20
- Y: outcome array of dimension 100 x 5 x 10

X	<i>Simulated multi-way data for prediction</i>
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Description

Simulated multi-way data for prediction.

Format

- X: predictor array of dimension 100 x 15 x 20
- Y: outcome array of dimension 100 x 5 x 10

Y	<i>Simulated multi-way data for prediction</i>
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Description

Simulated multi-way data for prediction.

Format

- X: predictor array of dimension 100 x 15 x 20
- Y: outcome array of dimension 100 x 5 x 10

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