Package ‘rbridge’

October 14, 2022

Type Package

Title Restricted Bridge Estimation

Version 1.0.2

Date 2020-02-29

Author Bahadir Yuzbasi, Mohammad Arashi and Fikri Akdeniz

Maintainer Bahadir Yuzbasi <b.yzb@hotmail.com>

Description Bridge Regression estimation with linear restrictions defined in Yuzbasi et al. (2019) <arXiv:1910.03660>. Special cases of this approach fit the restricted LASSO, restricted RIDGE and restricted Elastic Net estimators.

License GPL-3

Imports Rcpp, Matrix, dplyr, methods

Suggests utils, stats, testthat

Encoding UTF-8

LinkingTo Rcpp, RcppArmadillo

RoxygenNote 6.1.1

NeedsCompilation yes

Repository CRAN

Date/Publication 2020-02-29 11:40:03 UTC

R topics documented:

bridge *Fit a Bridge Estimation*

Description

Fit a bridge penalized maximum likelihood. It is computed the regularization path which is consisted of `lasso` or `ridge` penalty at the a grid values for `lambda`

Usage

```
bridge(X, y, q = 1, lambda.min = ifelse(n > p, 0.001, 0.05),
  nlambda = 100, lambda, eta = 1e-07, converge = 10^10)
```

Arguments

`X`	Design matrix.
`y`	Response vector.
`q`	is the degree of norm which includes ridge regression with `q=2` and lasso estimates with `q=1` as special cases
`lambda.min`	The smallest value for lambda if `n>p` is `0.001` and `0.05` otherwise.
`nlambda`	The number of lambda values - default is `100`
`lambda`	A user supplied lambda sequence. By default, the program compute a squence of values the length of nlambda.
`eta`	is a preselected small positive threshold value. It is deleted `jth` variable to make the algorithm stable and also is excluded `jth` variable from the final model. Default is `1e-07`.
`converge`	is the value of converge. Defaults is `10^10`. In each iteration, it is calculated by sum of square the change in linear predictor for each coefficient. The algorithm iterates until `converge` > `eta`.

Details

Computes bridge estimation

Value

An object of class rbridge, a list with entries

`betas`	Coefficients computed over the path of lambda
`lambda`	The lambda values which is given at the function

Author(s)

Bahadir Yuzbasi, Mohammad Arashi and Fikri Akdeniz
Maintainer: Bahadir Yuzbasi <b.yzb@hotmail.com>

See Also

`cv.bridge`

Examples

```
set.seed(2019)
beta <- c(3, 1.5, 0, 0, 2, 0, 0, 0)
p <- length(beta)
beta <- matrix(beta, nrow = p, ncol = 1)

n = 100
X = matrix(rnorm(n*p),n,p)
y = X%*%beta + rnorm(n)

model1 <- bridge(X, y, q = 1)
print(model1)

model2 <- bridge(X, y, q = 2)
print(model2)
```

coef.bridge *Extract coefficients from a ’bridge’ object*

Description

Extract coefficients from a ’bridge’ object.

Usage

```
## S3 method for class 'bridge'
coef(object, s = c(”lambda.1se”, ”lambda.min”), ...)
```

Arguments

`object`	A ’bridge’ object.
`s`	Value(s) of the penalty parameter lambda at which predictions are required.
`...`	Additional arguments for compatibility.

Value

A vector of coefficients

Author(s)

Bahadir Yuzbasi, Mohammad Arashi and Fikri Akdeniz
Maintainer: Bahadir Yuzbasi <b.yzb@hotmail.com>

See Also

predict.bridge

Examples

```
set.seed(2019)
beta <- c(3, 1.5, 0, 0, 2, 0, 0, 0)
p <- length(beta)
beta <- matrix(beta, nrow = p, ncol = 1)

n = 100
X = matrix(rnorm(n*p),n,p)
y = X%*%beta + rnorm(n)

model1 <- bridge(X, y, q = 1)
coef(model1,s='lambda.min')
```

---

coef.cv.bridge *Extract coefficients from a 'cv.bridge' object*

Description

Extract coefficients from a 'cv.bridge' object.

Usage

```
## S3 method for class 'cv.bridge'
coef(object, s = c("lambda.1se", "lambda.min"), ...)
```

Arguments

object	A 'cv.bridge' object.
s	Value(s) of the penalty parameter lambda at which predictions are required.
...	Additional arguments for compatibility.

Value

A vector of coefficients

Author(s)

Bahadir Yuzbasi, Mohammad Arashi and Fikri Akdeniz
Maintainer: Bahadir Yuzbasi <b.yzb@hotmail.com>

See Also

predict.cv.rbridge

Examples

```
set.seed(2019)
beta <- c(3, 1.5, 0, 0, 2, 0, 0, 0)
p <- length(beta)
beta <- matrix(beta, nrow = p, ncol = 1)

n = 100
X = matrix(rnorm(n*p),n,p)
y = X%*%beta + rnorm(n)

model1 <- cv.bridge(X, y, q = 1)
coef(model1,s='lambda.min')
```

---

coef.cv.rbridge *Extract coefficients from a 'cv.rbridge' object*

Description

Extract coefficients from a 'cv.rbridge' object.

Usage

```
## S3 method for class 'cv.rbridge'
coef(object, s = c("lambda.1se", "lambda.min"), ...)
```

Arguments

object	A 'cv.rbridge' object.
s	Value(s) of the penalty parameter lambda at which predictions are required.
...	Additional arguments for compatibility.

Value

A vector of coefficients

Author(s)

Bahadir Yuzbasi, Mohammad Arashi and Fikri Akdeniz
Maintainer: Bahadir Yuzbasi <b.yzb@hotmail.com>

See Also

predict.cv.rbridge

Examples

```
set.seed(2019)
beta <- c(3, 1.5, 0, 0, 2, 0, 0, 0)
p <- length(beta)
beta <- matrix(beta, nrow = p, ncol = 1)

### Restricted Matrix and vector
c1 <- c(1,1,0,0,1,0,0,0)
R1.mat <- matrix(c1,nrow = 1, ncol = p)
r1.vec <- as.matrix(c(6.5),1,1)

n = 100
X = matrix(rnorm(n*p),n,p)
y = X%*%beta + rnorm(n)

######## Model 1 based on first restrictions
model1 <- cv.rbridge(X, y, q = 1, R1.mat, r1.vec)
coef(model1,s='lambda.min')
```

`coef.rbridge` *Extract coefficients from a ’rbridge’ object*

Description

Makes predictions from a cross-validated ’rbridge’ model

Usage

```
## S3 method for class 'rbridge'
coef(object, s = c(”lambda.1se”, ”lambda.min”), ...)
```

Arguments

`object` A ’rbridge’ object.

`s` Value(s) of the penalty parameter lambda at which predictions are required.

`...` Additional arguments for compatibility.

Value

Among a matrix with predictions, a vector non-zero indexing or a vector of coefficients

Author(s)

Bahadir Yuzbasi, Mohammad Arashi and Fikri Akdeniz
Maintainer: Bahadir Yuzbasi <`b.yzb@hotmail.com`>

See Also

`predict.rbridge`

Examples

```
set.seed(2019)
beta <- c(3, 1.5, 0, 0, 2, 0, 0, 0)
p <- length(beta)
beta <- matrix(beta, nrow = p, ncol = 1)

### Restricted Matrix and vector
c1 <- c(1,1,0,0,1,0,0,0)
R1.mat <- matrix(c1,nrow = 1, ncol = p)
r1.vec <- as.matrix(c(6.5),1,1)

n = 100
X = matrix(rnorm(n*p),n,p)
y = X%*%beta + rnorm(n)

######## Model 1 based on first restrictions
model1 <- rbridge(X, y, q = 1, R1.mat, r1.vec)
coef(model1,s='lambda.min')
```

`cv.bridge` *Cross-validation for bridge*

Description

Does k-fold cross-validation for bridge, produces a plot, and returns a value for lambda

Usage

```
cv.bridge(X, y, q, lambda, nfolds = 10, lambda.min = ifelse(n > p,
  0.001, 0.05), nlambda = 100, eta = 1e-07, converge = 10^10,
  num_threads = 10)
```

Arguments

`X` `X` matrix as in bridge.

`y` response `y` as in bridge.

`q` is the degree of norm which includes ridge regression with `q=2` and lasso estimates with `q=1` as special cases

`lambda` lambda sequence; default is NULL. It is given by user or `cv.rbridge` chooses its own sequence.

`nfolds` number of folds - default is 10.

`lambda.min` The smallest value for lambda if `n>p` is `0.001` and `0.05` otherwise.

`nlambda` The number of lambda values - default is `100`

`eta` is a preselected small positive threshold value. It is deleted `jth` variable to make the algorithm stable and also is excluded `jth` variable from the final model. Default is `1e-07`.

`converge` is the value of converge. Defaults is `10^10`. In each iteration, it is calculated by sum of square the change in linear predictor for each coefficient. The algorithm iterates until `converge` > `eta`.

`num_threads` Number of threads used for parallel computation over the folds,

Details

Computes bridge

Value

An object of class rbridge, a list with entries

`cve` the mean cross-validated error.

`cvse` estimate of standard error of `cvm`.

`cvup` upper curve = `cvm+cvsd`.

`cvlo` lower curve = `cvm-cvsd`.

`lambda` the values of `lambda` used in the fits

`nz` number of non-zero coefficients at each `lambda`.

`betas` estimated coefficient at each `lambda`.

`lambda.min` value of lambda that gives minimum `cve`

`lambda.1se` largest value of `lambda` such that error is within 1 standard error of the minimum

Author(s)

Bahadir Yuzbasi, Mohammad Arashi and Fikri Akdeniz
Maintainer: Bahadir Yuzbasi <b.yzb@hotmail.com>

See Also

`bridge`

Examples

```
set.seed(2019)
beta <- c(3, 1.5, 0, 0, 2, 0, 0, 0)
p <- length(beta)
beta <- matrix(beta, nrow = p, ncol = 1)

n = 100
X = matrix(rnorm(n*p),n,p)
y = X%*%beta + rnorm(n)

######## Model 1
model1 <- cv.bridge(X, y, q = 1)
print(model1)
coef(model1,s='lambda.min')
predict(model1,newx=X[1:5,], s="lambda.min", type="response")
predict(model1, s="lambda.min",type="coefficient")

######## Model 2
model2 <- cv.bridge(X, y, q = 2)
print(model2)
coef(model2,s='lambda.min')
predict(model2,newx=X[1:5,], s="lambda.min", type="response")
predict(model2, s="lambda.min",type="coefficient")
```

`cv.rbridge` *Cross-validation for rbridge*

Description

Does k-fold cross-validation for rbridge, produces a plot, and returns a value for lambda

Usage

```
cv.rbridge(X, y, q, R, r, lambda, nfolds = 10, lambda.min = ifelse(n >
  p, 0.001, 0.05), nlambda = 100, eta = 1e-07, converge = 10^10,
  num_threads = 10)
```

Arguments

`X` `X` matrix as in rbridge.

`y` response `y` as in rbridge.

`q` is the degree of norm which includes ridge regression with `q=2` and lasso estimates with `q=1` as special cases

`R` is `m` by `p` `(m<p)` matrix of constants.

`r` is a `m`-vector of known prespecified constants. If it is given true restriction, then

$$r - R\beta = 0.$$

Values for `r` should be given as a matrix. See "Examples".

`lambda` lambda sequence; default is NULL. It is given by user or `cv.rbridge` chooses its own sequence.

`nfolds` number of folds - default is 10.

`lambda.min` The smallest value for lambda if `n>p` is `0.001` and `0.05` otherwise.

`nlambda` The number of lambda values - default is `100`

`eta` is a preselected small positive threshold value. It is deleted `jth` variable to make the algorithm stable and also is excluded `jth` variable from the final model. Default is `1e-07`.

`converge` is the value of converge. Defaults is `10^10`. In each iteration, it is calculated by sum of square the change in linear predictor for each coefficient. The algorithm iterates until `converge` > `eta`.

`num_threads` Number of threads used for parallel computation over the folds,

Details

Computes cv.rbridge

Value

An object of class rbridge, a list with entries

`cve`	the mean cross-validated error.
`cvse`	estimate of standard error of `cvm`.
`cvup`	upper curve = `cvm+cvsd`.
`cvlo`	lower curve = `cvm-cvsd`.
`lambda`	the values of `lambda` used in the fits
`nz`	number of non-zero coefficients at each `lambda`.
`betas`	estimated coefficient at each `lambda`.
`lambda.min`	value of lambda that gives minimum `cve`
`lambda.1se`	largest value of `lambda` such that error is within 1 standard error of the minimum

Author(s)

Bahadir Yuzbasi, Mohammad Arashi and Fikri Akdeniz
Maintainer: Bahadir Yuzbasi <`b.yzb@hotmail.com`>

See Also

`rbridge`

Examples

```
set.seed(2019)
beta <- c(3, 1.5, 0, 0, 2, 0, 0, 0)
p <- length(beta)
beta <- matrix(beta, nrow = p, ncol = 1)
p.active <- which(beta != 0)

### Restricted Matrix and vector
### Res 1
c1 <- c(1,1,0,0,1,0,0,0)
R1.mat <- matrix(c1,nrow = 1, ncol = p)
r1.vec <- as.matrix(c(6.5),1,1)
### Res 2
c2 <- c(-1,1,0,0,1,0,0,0)
R2.mat <- matrix(c2,nrow = 1, ncol = p)
r2.vec <- matrix(c(0.5),nrow = 1, ncol = 1)
### Res 3
R3.mat <- t(matrix(c(c1,c2),nrow = p, ncol = 2))
r3.vec <- matrix(c(6.5,0.5),nrow = 2, ncol = 1)
### Res 4
R4.mat = diag(1,p,p)[-p.active,]
```

```
r4.vec <- matrix(rep(0,p-length(p.active)),nrow = p-length(p.active), ncol = 1)

n = 100
X = matrix(rnorm(n*p),n,p)
y = X%*%beta + rnorm(n)

######## Model 1 based on first restrictions
model1 <- cv.rbridge(X, y, q = 1, R1.mat, r1.vec)
print(model1)
coef(model1,s='lambda.min')
coef(model1,s='lambda.1se')
predict(model1,newx=X[1:5,], s="lambda.min", type="response")
predict(model1, s="lambda.min",type="coefficient")
predict(model1, s="lambda.1se",type="coefficient")

######## Model 2 based on second restrictions
model2 <- cv.rbridge(X, y, q = 1, R2.mat, r2.vec)
print(model2)
coef(model2,s='lambda.min')
coef(model2,s='lambda.1se')
predict(model2,newx=X[1:5,], s="lambda.min", type="response")
predict(model2, s="lambda.min",type="coefficient")
predict(model2, s="lambda.1se",type="coefficient")

######## Model 3 based on third restrictions
model3 <- cv.rbridge(X, y, q = 1, R3.mat, r3.vec)
print(model3)
coef(model3,s='lambda.min')
coef(model3,s='lambda.1se')
predict(model3,newx=X[1:5,], s="lambda.min", type="response")
predict(model3, s="lambda.min",type="coefficient")
predict(model3, s="lambda.1se",type="coefficient")

######## Model 4 based on fourth restrictions
model4 <- cv.rbridge(X, y, q = 1, R4.mat, r4.vec)
print(model4)
coef(model4,s='lambda.min')
coef(model4,s='lambda.1se')
predict(model4,newx=X[1:5,], s="lambda.min", type="response")
predict(model4, s="lambda.min",type="coefficient")
predict(model4, s="lambda.1se",type="coefficient")
```

plot.cv.bridge *Plot a 'cv.bridge' object function*

Description

Plots the cross-validation curve, and upper and lower standard deviation curves, as a function of the lambda values used.

Usage

```
## S3 method for class 'cv.bridge'
plot(x, sign.lambda = 1, ...)
```

Arguments

`x`	Design matrix.
`sign.lambda`	Either plot against `log(lambda)` (default) or its negative if sign.`lambda=-1`.
`...`	Other graphical parameters to plot

Author(s)

Bahadir Yuzbasi, Mohammad Arashi and Fikri Akdeniz
Maintainer: Bahadir Yuzbasi <`b.yzb@hotmail.com`>

`plot.cv.rbridge` *Plot a 'cv.rbridge' object function*

Description

Plots the cross-validation curve, and upper and lower standard deviation curves, as a function of the lambda values used.

Usage

```
## S3 method for class 'cv.rbridge'
plot(x, sign.lambda = 1, ...)
```

Arguments

`x`	Design matrix.
`sign.lambda`	Either plot against `log(lambda)` (default) or its negative if sign.`lambda=-1`.
`...`	Other graphical parameters to plot

Author(s)

Bahadir Yuzbasi, Mohammad Arashi and Fikri Akdeniz
Maintainer: Bahadir Yuzbasi <`b.yzb@hotmail.com`>

predict.bridge *Make predictions from a 'bridge' object*

Description

Makes predictions from a cross-validated 'bridge' model

Usage

```
## S3 method for class 'bridge'
predict(object, newx, s = c("lambda.min", "lambda.1se"),
  type = c("response", "nonzero", "coefficients"), ...)
```

Arguments

object	A 'bridge' object.
newx	Matrix of new values for x at which predictions are to be made.
s	Value(s) of the penalty parameter lambda at which predictions are required.
type	It should one of "response", "nonzero" or "coefficients". The "response" is for predicted values, the "nonzero" is for exacting non-zero coefficients and the "coefficients" is for the estimated coefficients.
...	Additional arguments for compatibility.

Value

Among a matrix with predictions, a vector non-zero indexing or a vector of coefficients

Author(s)

Bahadir Yuzbasi, Mohammad Arashi and Fikri Akdeniz
Maintainer: Bahadir Yuzbasi <b.yzb@hotmail.com>

See Also

coef.bridge

Examples

```
set.seed(2019)
beta <- c(3, 1.5, 0, 0, 2, 0, 0, 0)
p <- length(beta)
beta <- matrix(beta, nrow = p, ncol = 1)

n = 100
X = matrix(rnorm(n*p),n,p)
y = X%*%beta + rnorm(n)
```

```
model1 <- bridge(X, y, q = 1)
predict(model1,newx=X[1:5,], s="lambda.min", type="response")
predict(model1, s="lambda.min",type="coefficient")
```

predict.cv.bridge *Make predictions from a ’cv.bridge’ object*

Description

Makes predictions from a cross-validated ’cv.bridge’ model

Usage

```
## S3 method for class 'cv.bridge'
predict(object, newx, s = c("lambda.min",
  "lambda.1se"), type = c("response", "nonzero", "coefficients"), ...)
```

Arguments

`object` A ’cv.bridge’ object.

`newx` Matrix of new values for x at which predictions are to be made.

`s` Value(s) of the penalty parameter lambda at which predictions are required.

`type` It should one of "response", "nonzero" or "coefficients". The "response" is for predicted values, the "nonzero" is for exacting non-zero coefficients and the "coefficients" is for the estimated coefficients.

`...` Additional arguments for compatibility.

Value

Among a matrix with predictions, a vector non-zero indexing or a vector of coefficients

Author(s)

Bahadir Yuzbasi, Mohammad Arashi and Fikri Akdeniz
Maintainer: Bahadir Yuzbasi <b.yzb@hotmail.com>

See Also

coef.cv.bridge

Examples

```
set.seed(2019)
beta <- c(3, 1.5, 0, 0, 2, 0, 0, 0)
p <- length(beta)
beta <- matrix(beta, nrow = p, ncol = 1)

n = 100
X = matrix(rnorm(n*p),n,p)
y = X%*%beta + rnorm(n)

model1 <- cv.bridge(X, y, q = 1)
coef(model1,s='lambda.min')
predict(model1,newx=X[1:5,], s="lambda.min", type="response")
predict(model1, s="lambda.min",type="coefficient")
```

---

predict.cv.rbridge *Make predictions from a 'cv.rbridge' object*

Description

Makes predictions from a cross-validated 'cv.rbridge' model

Usage

```
## S3 method for class 'cv.rbridge'
predict(object, newx, s = c("lambda.min",
  "lambda.1se"), type = c("response", "nonzero", "coefficients"), ...)
```

Arguments

`object`	A 'cv.rbridge' object.
`newx`	Matrix of new values for x at which predictions are to be made.
`s`	Value(s) of the penalty parameter lambda at which predictions are required.
`type`	It should one of "response", "nonzero" or "coefficients". The "response" is for predicted values, the "nonzero" is for exacting non-zero coefficients and the "coefficients" is for the estimated coefficients.
`...`	Additional arguments for compatibility.

Value

Among a matrix with predictions, a vector non-zero indexing or a vector of coefficients

Author(s)

Bahadir Yuzbasi, Mohammad Arashi and Fikri Akdeniz
Maintainer: Bahadir Yuzbasi <b.yzb@hotmail.com>

Bahadir Yuzbasi maintainer Baha

See Also

`coef.cv.rbridge`

Examples

```
set.seed(2019)
beta <- c(3, 1.5, 0, 0, 2, 0, 0, 0)
p <- length(beta)
beta <- matrix(beta, nrow = p, ncol = 1)

### Restricted Matrix and vector
c1 <- c(1,1,0,0,1,0,0,0)
R1.mat <- matrix(c1,nrow = 1, ncol = p)
r1.vec <- as.matrix(c(6.5),1,1)

n = 100
X = matrix(rnorm(n*p),n,p)
y = X%*%beta + rnorm(n)

######## Model 1 based on first restrictions
model1 <- cv.rbridge(X, y, q = 1, R1.mat, r1.vec)
coef(model1,s='lambda.min')
predict(model1,newx=X[1:5,], s=”lambda.min”, type=”response”)
predict(model1, s=”lambda.min”,type=”coefficient”)
```

`predict.rbridge` *Make predictions from a ’rbridge’ object*

Description

Makes predictions from a cross-validated ’rbridge’ model

Usage

```
## S3 method for class 'rbridge'
predict(object, newx, s = c(”lambda.min”,
  ”lambda.1se”), type = c(”response”, ”nonzero”, ”coefficients”), ...)
```

Arguments

`object` A ’rbridge’ object.

`newx` Matrix of new values for x at which predictions are to be made.

`s` Value(s) of the penalty parameter lambda at which predictions are required.

`type` It should one of "response", "nonzero" or "coefficients". The "response" is for predicted values, the "nonzero" is for exacting non-zero coefficients and the "coefficients" is for the estimated coefficients.

`...` Additional arguments for compatibility.

Value

Among a matrix with predictions, a vector non-zero indexing or a vector of coefficients

Author(s)

Bahadir Yuzbasi, Mohammad Arashi and Fikri Akdeniz
Maintainer: Bahadir Yuzbasi <b.yzb@hotmail.com>

See Also

coef.cv.bridge

Examples

```
set.seed(2019)
beta <- c(3, 1.5, 0, 0, 2, 0, 0, 0)
p <- length(beta)
beta <- matrix(beta, nrow = p, ncol = 1)

### Restricted Matrix and vector
c1 <- c(1,1,0,0,1,0,0,0)
R1.mat <- matrix(c1,nrow = 1, ncol = p)
r1.vec <- as.matrix(c(6.5),1,1)

n = 100
X = matrix(rnorm(n*p),n,p)
y = X%*%beta + rnorm(n)

######## Model 1 based on first restrictions
model1 <- rbridge(X, y, q = 1, R1.mat, r1.vec)
predict(model1,newx=X[1:5,], s="lambda.min", type="response")
predict(model1, s="lambda.min",type="coefficient")
```

---

rbridge *Fit a Restricted Bridge Estimation*

Description

Fit a restricted linear model via bridge penalized maximum likelihood. It is computed the regularization path which is consisted of lasso or ridge penalty at the a grid values for lambda

Usage

```
rbridge(X, y, q = 1, R, r, lambda.min = ifelse(n > p, 0.001, 0.05),
  nlambda = 100, lambda, eta = 1e-07, converge = 10^10)
```

Arguments

X Design matrix.

y Response vector.

q is the degree of norm which includes ridge regression with q=2 and lasso estimates with q=1 as special cases

R is m by p (m<p) matrix of constants.

r is a m-vector of known prespecified constants. If it is given true restriction, then

$$r - R\beta = 0.$$

Values for r should be given as a matrix. See "Examples".

lambda.min The smallest value for lambda if n>p is 0.001 and 0.05 otherwise.

nlambda The number of lambda values - default is 100

lambda A user supplied lambda sequence. By default, the program compute a squence of values the length of nlambda.

eta is a preselected small positive threshold value. It is deleted jth variable to make the algorithm stable and also is excluded jth variable from the final model. Default is 1e-07.

converge is the value of converge. Defaults is 10^10. In each iteration, it is calculated by sum of square the change in linear predictor for each coefficient. The algorithm iterates until converge > eta.

Details

In order to couple the bridge estimator with the restriction R beta = r, we solve the following optimization problem

$$\min RSSw.r.t||\beta||_q and R\beta = r.$$

Value

An object of class rbridge, a list with entries

betas Coefficients computed over the path of lambda

lambda The lambda values which is given at the function

Author(s)

Bahadir Yuzbasi, Mohammad Arashi and Fikri Akdeniz
Maintainer: Bahadir Yuzbasi <b.yzb@hotmail.com>

See Also

cv.rbridge

Examples

```
set.seed(2019)
beta <- c(3, 1.5, 0, 0, 2, 0, 0, 0)
p <- length(beta)
beta <- matrix(beta, nrow = p, ncol = 1)
p.active <- which(beta != 0)

### Restricted Matrix and vector
### Res 1
c1 <- c(1,1,0,0,1,0,0,0)
R1.mat <- matrix(c1,nrow = 1, ncol = p)
r1.vec <- as.matrix(c(6.5),1,1)
### Res 2
c2 <- c(-1,1,0,0,1,0,0,0)
R2.mat <- matrix(c2,nrow = 1, ncol = p)
r2.vec <- matrix(c(0.5),nrow = 1, ncol = 1)
### Res 3
R3.mat <- t(matrix(c(c1,c2),nrow = p, ncol = 2))
r3.vec <- matrix(c(6.5,0.5),nrow = 2, ncol = 1)
### Res 4
R4.mat = diag(1,p,p)[-p.active,]
r4.vec <- matrix(rep(0,p-length(p.active)),nrow = p-length(p.active), ncol = 1)

n = 100
X = matrix(rnorm(n*p),n,p)
y = X%*%beta + rnorm(n)

######## Model 1 based on first restrictions
model1 <- rbridge(X, y, q = 1, R1.mat, r1.vec)
print(model1)

######## Model 2 based on second restrictions
model2 <- rbridge(X, y, q = 1, R2.mat, r2.vec)
print(model2)

######## Model 3 based on third restrictions
model3 <- rbridge(X, y, q = 1, R3.mat, r3.vec)
print(model3)

######## Model 4 based on fourth restrictions
model4 <- rbridge(X, y, q = 1, R4.mat, r4.vec)
print(model4)
```

Index