

Package ‘rRAP’

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Type Package

Title Real-Time Adaptive Penalization for Streaming Lasso Models

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Description An implementation of the Real-time Adaptive Penalization (RAP) algorithm through which to iteratively update a regularization parameter in a streaming context.

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NeedsCompilation no

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rRAP-package	<i>Real-Time Adaptive Penalization for Streaming Lasso Models</i>
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Description

This package provides an implementation of the Real-time adaptive penalization (RAP) algorithm through which to iteratively update a regularization parameter in a streaming context.

Details

Package: rRAP
Type: Package
Version: 1.0
Date: 2016-09-29
License: GPL-2

Author(s)

Ricardo Pio Monti Maintainer: Ricardo Pio Monti <ricardo.monti08@gmail.com>

References

See Monti et al, "A framework for adaptive regularization in streaming Lasso models", 2016

See Also

[RAP](#), [update.RAP](#), [predict.RAP](#)

Examples

```
# Recreate Figure 1 from Monti et al 2016
library(lars)
data(diabetes)
Data = cbind(diabetes$y, diabetes$x)
# initialize RAP object
R = RAP(X = matrix(diabetes$x[1,], nrow=1), y = diabetes$y[1], r = .995, eps = 0.0005, l0 = .1)
# iteratively update:
## Not run:
for (i in 2:nrow(Data)){
  R = update.RAP(RAPobj=R, Ynew = diabetes$y[i], Xnew=matrix(diabetes$x[i,], nrow=1))
}

## End(Not run)
```

predict.RAP

Predict method for RAP objects

Description

Obtain prediction based on current estimate of sparse linear regression model

Usage

```
## S3 method for class 'RAP'
predict(object, Xnew, ...)
```

Arguments

object	Current RAP object
Xnew	New observation from which to predict
...	Additional arguments

Value

Produces a matrix of predicted values

Author(s)

Ricardo Pio Monti

References

Monti et al, "A framework for adaptive regularization in streaming Lasso models", 2016

See Also

[RAP](#), [update.RAP](#)

Examples

```
#
library(lars)
data(diabetes)
Data = cbind(diabetes$y, diabetes$x)
# initialize RAP object with a burn in of 50 observations
R = RAP(X = matrix(diabetes$x[1:50,], nrow=50),
        y = diabetes$y[1:50], r = .995, eps = 0.0005, l0 = .1)
# make predictions:
#predict.RAP(object = R, Xnew = diabetes$x[50:70,])
```

RAP

Initialization of a RAP object

Description

This function initializes and RAP object. This contains a Lasso regression model together with methods to iteratively update the regularization parameter.

Usage

```
RAP(X, y, r = 0.95, eps = 0.01, l0 = 0.1, Approx = FALSE)
```

Arguments

X	Burn in training data. Can either be a single observation (in this case a matrix with 1 row) or several. This must be a matrix.
y	Burn in response data
r	Fixed forgetting factor used to update
eps	Fixed stepsize used to update regularization parameter
l0	Initial guess for regularization parameter
Approx	Boolean indicating whether exact or approximate gradient should be calculated when updating regularization parameter.

Details

See Monti et al, "A framework for adaptive regularization in streaming Lasso models", 2016

Value

A RAP object is returned with the following elements:

r	Fixed forgetting factor
eps	Stepsize used to update regularization parameter
w	Current measure of effective sample size
xbar	
St	
regParam	Current estimate of regularization parameter
l1Track	Vector storing all past estimates of regularization parameter
beta	Current estimate of regression coefficients
Approx	Boolean indicating if exact or approximate gradients were employed

The object has the following methods:

update	Update regularization parameters and regression coefficients based on new data
predict	Predict based on current model

Note

Warning that this implementation uses the shooting algorithm (co-ordinate gradient descent) to update regression coefficients. A more efficient implementation would employ stochastic gradient descent.

Author(s)

Ricardo Pio Monti

References

Monti et al, "A framework for adaptive regularization in streaming Lasso models", 2016

See Also

[update.RAP](#), [update.RAP](#)

Examples

```
# Recreate Figure 1 from
library(lars)
data(diabetes)
Data = cbind(diabetes$y, diabetes$x)
# initialize RAP object
R = RAP(X = matrix(diabetes$x[1,], nrow=1), y = diabetes$y[1], r = .995, eps = 0.0005, l0 = .1)
# iteratively update:
## Not run:
for (i in 2:nrow(Data)){
  R = update.RAP(RAPobj=R, Ynew = diabetes$y[i], Xnew=matrix(diabetes$x[i,], nrow=1))
}

## End(Not run)
```

update.RAP

Update sparsity parameter and regression coefficients

Description

Update regularization parameter and the associated Lasso regression coefficients, Updates can either be mini-batch or single observations.

Usage

```
## S3 method for class 'RAP'
update(object, Ynew, Xnew, ...)
```

Arguments

object	Current RAP object
Ynew	New response. In the case of mini-batch updates a vector should be provided.
Xnew	New covariates. This should be a matrix.
...	Additional arguments

Details

See Monti et al 2016

Value

A RAP object is returned where the regularization parameter and the estimated regression coefficients have been updated.

Note

Warning that this implementation uses the shooting algorithm (co-ordinate gradient descent) to update regression coefficients. A more efficient implementation would employ stochastic gradient descent.

Author(s)

Ricardo Pio Monti

References

See Monti et al, "A framework for adaptive regularization in streaming Lasso models", 2016

See Also

[RAP](#), [predict.RAP](#)

Examples

```
# Recreate Figure 1 from
library(lars)
data(diabetes)
Data = cbind(diabetes$y, diabetes$x)
# initialize RAP object
R = RAP(X = matrix(diabetes$x[1,], nrow=1), y = diabetes$y[1], r = .995, eps = 0.0005, l0 = .1)
# iteratively update:
## Not run:
for (i in 2:nrow(Data)){
  R = update.RAP(object=R, Ynew = diabetes$y[i], Xnew=matrix(diabetes$x[i,], nrow=1))
}

## End(Not run)
```

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