Package 'SOPC'

April 16, 2022

Title The Sparse Online Principal Component Estimation Algorithm

Date 2022-04-16

Version 0.0.3

Description The sparse online principal component can not only process the online data set, but also obtain a sparse solution of the online data set. The philosophy of the package is described in Guo G. (2018) <doi:10.1080/10485252.2018.1531130>.

License MIT + file LICENSE

Encoding UTF-8

LazyData true

RoxygenNote 7.1.2

Imports elasticnet, stats

Suggests testthat (>= 3.0.0)

Config/testthat/edition 3

Maintainer Guangbao Guo <ggb11111111@163.com>

NeedsCompilation no

Author Guangbao Guo [aut, cre],
Chunjie Wei [aut],
Guoqi Qian [aut]

Depends R (>= 3.5.0)

Repository CRAN

Date/Publication 2022-04-16 13:12:29 UTC

R topics documented:

`Heart` *Heart failure*

Description

Heart failure

Usage

```
data("Heart")
```

Format

A data frame with 299 observations on the following 13 variables.

`age` a numeric vector

`anaemia` a numeric vector

`creatinine_phosphokinase` a numeric vector

`diabetes` a numeric vector

`ejection_fraction` a numeric vector

`high_blood_pressure` a numeric vector

`platelets` a numeric vector

`serum_creatinine` a numeric vector

`serum_sodium` a numeric vector

`sex` a numeric vector

`smoking` a numeric vector

`time` a numeric vector

`DEATH_EVENT` a numeric vector

Details

This dataset contains the medical records of 299 patients who had heart failure, collected during their follow-up period, where each patient profile has 13 clinical features.

Source

The Heart failure data set comes from the UCI database.

References

Davide Chicco, Giuseppe Jurman. (2020). Machine learning can predict survival of patients with heart failure from serum creatinine and ejection fraction alone. BMC Medical Informatics and Decision Making.

Examples

```
data(Heart)
## maybe str(Heart) ; plot(Heart) ...
```

`Hugging` *Hugging*

Description

The EMG Physical Action-Hugging data set.

Usage

```
data("Hugging")
```

Format

A data frame with 9752 observations on the following 8 variables.

`A` a numeric vector

`B` a numeric vector

`C` a numeric vector

`D` a numeric vector

`E` a numeric vector

`F` a numeric vector

`G` a numeric vector

`H` a numeric vector

Details

The data set is a body movement data set, including 10 normal and 10 aggressive body movements. The data frame with 9752 observations on the following 8 variables.

Source

The Hugging data set comes from the UCI database.

References

Demir et al. (2019). Surface emg signals and deep transfer learning-based physical action classification. Neural Computing and Applications.

Examples

```
data(Hugging)
## maybe str(Hugging) ; plot(Hugging) ...
```

IPC *The incremental principal component can handle online data sets with highly correlated.*

Description

The incremental principal component can handle online data sets with highly correlated.

Usage

```
IPC(data, m, eta)
```

Arguments

data	is a highly correlated online data set
m	is the number of principal component
eta	is the proportion of online data to total data

Value

Ai,Di

Examples

```
IPC(data=PSA,m=3,eta=0.8)
```

OPC *The online principal component method refers to the IPC method with the best performance among the IPC, the PPC and the SAPC methods.*

Description

The online principal component method refers to the IPC method with the best performance among the IPC, the PPC and the SAPC methods.

Usage

```
OPC(data, m, eta)
```

Arguments

data	is a highly correlated online data set
m	is the number of principal component
eta	is the proportion of online data to total data

Value

Ao,Do

Examples

```
OPC(data=PSA,m=3,eta=0.8)
```

PC *The traditional principal component method. This method can estimate the eigen space of the data set.*

Description

The traditional principal component method. This method can estimate the eigen space of the data set.

Usage

```
PC(data, m = m)
```

Arguments

data	is a highly correlated data set
m	is the number of principal component

Value

Ahat, Dhat

Examples

```
PC(data=PSA,m=3)
```

PPC *The perturbation principal component can handle online data sets with highly correlated.*

Description

The perturbation principal component can handle online data sets with highly correlated.

Usage

```
PPC(data, m, eta)
```

Arguments

data	is a highly correlated online data set
m	is the number of principal component
eta	is the proportion of online data to total data

Value

Ap,Dp

Examples

```
PPC(data=PSA,m=3,eta=0.8)
```

PSA *Prostate Specific Antigen*

Description

The prostate specific antigen (PSA) data set.

Usage

```
data("PSA")
```

Format

`lcavol` a numeric vector

`lweight` a numeric vector

`age` a numeric vector

`lbph` a numeric vector

`svi` a numeric vector

`lcp` a numeric vector

`gleason` a numeric vector

`pgg45` a numeric vector

`lpsa` a numeric vector

Details

The data set comes from the prostate specific antigen (PSA) data of 96 patients collected by Stanford University Medical Center. These patients all underwent radical prostatectomy.

Source

The Stanford University Medical Center.

References

NA

Examples

```
data(PSA)
## maybe str(PSA) ; plot(PSA) ...
```

`SAPC` *The stochastic approximation principal component can handle online data sets with highly correlated.*

Description

The stochastic approximation principal component can handle online data sets with highly correlated.

Usage

```
SAPC(data, m, eta)
```

Arguments

data	is a highly correlated online data set
m	is the number of principal component
eta	is the proportion of online data to total data

Value

Asa,Dsa

Examples

```
SAPC(data=PSA,m=3,eta=0.8)
```

SOPC *The sparse online principal component can not only process online data sets, but also obtain a sparse solution of online data sets.*

Description

The sparse online principal component can not only process online data sets, but also obtain a sparse solution of online data sets.

Usage

```
SOPC(data, m, gamma, eta)
```

Arguments

data	is a highly correlated online data set
m	is the number of principal component
gamma	is a sparse parameter
eta	is the proportion of online data to total data

Value

Aso,Dso

Examples

```
SOPC(data=PSA,m=3,gamma=0.03,eta=0.6)
```

SPC *The sparse principal component can obtain sparse solutions of the eigenmatrix to better explain the relationship between principal components and original variables.*

Description

The sparse principal component can obtain sparse solutions of the eigenmatrix to better explain the relationship between principal components and original variables.

Usage

```
SPC(data, m, gamma)
```

Arguments

data	is a highly correlated data set
m	is the number of principal component
gamma	is a sparse parameter

Value

As,Ds

Examples

```
SPC(data=PSA,m=3,gamma=0.03)
```

Index