

Package: DNNSIM (via r-universe)

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Type Package

Title Single-Index Neural Network for Skewed Heavy-Tailed Data

Version 0.1.1

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Description Provides a deep neural network model with a monotonic increasing single index function tailored for periodontal disease studies. The residuals are assumed to follow a skewed T distribution, a skewed normal distribution, or a normal distribution. More details can be found at Liu, Huang, and Bai (2024) <[doi:10.1016/j.csda.2024.108012](https://doi.org/10.1016/j.csda.2024.108012)>.

License GPL (>= 3)

Encoding UTF-8

RdMacros Rdpack

SystemRequirements Python (>= 3.8.0); PyTorch (<https://pytorch.org/>); NumPy (<https://numpy.org/>); SciPy (<https://scipy.org/>); sklearn (<https://scikit-learn.org/stable/>);

RoxygenNote 7.3.2

Imports reticulate (>= 1.37.0), stats (>= 4.3.0), Rdpack (>= 2.6)

NeedsCompilation no

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Config/pak/sysreqs libpng-dev python3

Repository <https://rh8liuqy.r-universe.dev>

RemoteUrl <https://github.com/cran/DNNSIM>

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<i>data_simulation</i>	<i>Simulate data for the DNN-SIM model</i>
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Description

Simulate data for the DNN-SIM model

Usage

```
data_simulation(n, beta, w, sigma, delta, seed)
```

Arguments

<i>n</i>	an integer. The sample size.
<i>beta</i>	a vector. The covariate coefficients.
<i>w</i>	a number between 0 and 1. The skewness parameter.
<i>sigma</i>	a number larger than 0. The standard deviation parameter.
<i>delta</i>	a number larger than 0. The degree of freedom parameter.
<i>seed</i>	an integer. The random seed.

Details

This is a simple data generation function for a simulation study. All elements of the design matrix X follow a uniform distribution from -3.0 and 3.0 independently and identically. The true *g* function is the standard logistic function.

Value

a dataframe of the simulated response variable y and the design matrix X.

References

Liu Q, Huang X, Bai R (2024). “Bayesian Modal Regression Based on Mixture Distributions.” *Computational Statistics & Data Analysis*, 108012. doi:[10.1016/j.csda.2024.108012](https://doi.org/10.1016/j.csda.2024.108012).

Examples

```
# check python module dependencies
if (reticulate::py_module_available("torch") &
    reticulate::py_module_available("numpy") &
    reticulate::py_module_available("sklearn") &
    reticulate::py_module_available("scipy")) {
  df1 <- data_simulation(n=50,beta=c(1,1,1),w=0.3,
                         sigma=0.1,delta=4.0,seed=100)
  print(head(df1))
}
```

DNNSIM

The 'DNNSIM' package.

Description

Provides a deep neural network model with a monotonic increasing single index function tailored for periodontal disease studies. The residuals are assumed to follow a skewed T distribution, a skewed normal distribution, or a normal distribution. More details can be found at Liu, Huang, and Bai (2024) [doi:10.1016/j.csda.2024.108012](https://doi.org/10.1016/j.csda.2024.108012).

Value

This is the summary page. No return value.

Author(s)

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DNN_model*Define and train the DNN-SIM model***Description**

Define and train the DNN-SIM model

Usage

```
DNN_model(
  formula,
  data,
  model,
  num_epochs,
  verbatim = TRUE,
  CV = FALSE,
  CV_K = 10,
  bootstrap = FALSE,
  bootstrap_B = 1000,
  bootstrap_num_epochs = 100,
  U_new = FALSE,
  U_min = -4,
  U_max = 4,
  random_state = 100
)
```

Arguments

formula	an object of class " formula " (or one that can be coerced to that class): a symbolic description of the model to be fitted.
data	a data frame.
model	the model type. It must be be one of "N-GX-D","SN-GX-D","ST-GX-D","N-GX-B","SN-GX-B","ST-GX-B","N-FX","SN-FX","ST-FX".
num_epochs	an integer. The number of complete passes through the training dataset.
verbatim	TRUE/FALSE. If verbatim is TRUE, then log information from training the DNN-SIM model will be printed.
CV	TRUE/FALSE. Whether use the cross-validation to measure the prediction accuracy.
CV_K	an integer. The number of folders K-folder cross-validation.
bootstrap	TRUE/FALSE. Whether use the bootstrap method to quantify the uncertainty. The bootstrap option ONLY works for the "ST-GX-D" model.
bootstrap_B	an integer. The number of bootstrap iteration.
bootstrap_num_epochs	an integer. The number of complete passes through the training dataset in the bootstrap procedure.

U_new	TRUE/FALSE. Whether use self defined U for the estimation of single index function, g(U).
U_min	a numeric value. The minimum of the self defined U.
U_max	a numeric value. The maximum of the self defined U.
random_state	an integer. The random seed for initiating the neural network.

Details

The DNNSIM model is defined as:

$$Y = g(\mathbf{X}\beta) + e.$$

The residuals e follow a skewed T distribution, skewed normal distribution, or normal distribution. The single index function g is assumed to be a monotonic increasing function.

Value

A list consisting of the point estimation, g function estimation (optional), cross-validation results (optional) and bootstrap results(optional).

References

Liu Q, Huang X, Bai R (2024). "Bayesian Modal Regression Based on Mixture Distributions." *Computational Statistics & Data Analysis*, 108012. doi:10.1016/j.csda.2024.108012.

Examples

```
    U_new = TRUE,  
    U_min = -4.0,  
    U_max = 4.0)  
print(DNN_model_output)  
}
```

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