Package 'abn'

June 26, 2025

Title Modelling Multivariate Data with Additive Bayesian Networks

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Description The 'abn' R package facilitates Bayesian network analysis, a probabilistic graphical model that derives from empirical data a directed acyclic graph (DAG). This DAG describes the dependency structure between random variables. The R package 'abn' provides routines to help determine optimal Bayesian network models for a given data set. These models are used to identify statistical dependencies in messy, complex data. Their additive formulation is equivalent to multivariate generalised linear modelling, including mixed models with independent and identically distributed (iid) random effects. The core functionality of the 'abn' package revolves around model selection, also known as structure discovery. It supports both exact and heuristic structure learning algorithms and does not restrict the data distribution of parent-child combinations, providing flexibility in model creation and analysis. The 'abn' package uses Laplace approximations for metric estimation and includes wrappers to the 'INLA' package. It also employs 'JAGS' for data simulation purposes. For more resources and information, visit the 'abn' website.

License GPL (>= 3)

URL https://r-bayesian-networks.org/,
 https://github.com/furrer-lab/abn

BugReports https://github.com/furrer-lab/abn/issues

Depends R (>= 4.0.0)

Imports doParallel, foreach, graph, lme4, mclogit, methods, nnet, Rcpp, Rgraphviz, rjags, stringi

Suggests bookdown, boot, brglm, devtools (>= 2.4.5), ggplot2, gridExtra, INLA, knitr, Matrix, MatrixModels (>= 0.5.3), microbenchmark, R.rsp, RhpcBLASctl, rmarkdown, testthat (>= 3.0.0), entropy, moments, R6

LinkingTo Rcpp, RcppArmadillo

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Description

Print AIC of objects of class abnFit

Usage

```
## S3 method for class 'abnFit'
AIC(object, digits = 3L, verbose = TRUE, ...)
```

Arguments

```
object Object of class abnFit
digits number of digits of the results.

verbose print additional output.
... additional parameters. Not used at the moment.
```

Value

prints the AIC of the fitted model.

BIC.abnFit

Print BIC of objects of class abnFit

Description

Print BIC of objects of class abnFit

Usage

```
## S3 method for class 'abnFit'
BIC(object, digits = 3L, verbose = TRUE, ...)
```

Arguments

object Object of class abnFit
digits number of digits of the results.

verbose print additional output.
... additional parameters. Not used at the moment.

Value

prints the BIC of the fitted model.

build.control

Control the iterations in buildScoreCache

Description

Allow the user to set restrictions in the buildScoreCache for both the Bayesian and the MLE approach. Control function similar to fit.control.

Usage

```
build.control(
  method = "bayes",
  max.mode.error = 10,
  mean = 0,
  prec = 0.001,
  loggam.shape = 1,
  loggam.inv.scale = 5e-05,
  max.iters = 100,
```

```
epsabs = 1e-07,
error.verbose = FALSE,
trace = 0L,
epsabs.inner = 1e-06,
max.iters.inner = 100,
finite.step.size = 1e-07,
hessian.params = c(1e-04, 0.01),
max.iters.hessian = 10,
max.hessian.error = 0.5,
factor.brent = 100,
maxiters.hessian.brent = 100,
num.intervals.brent = 100,
n.grid = 250,
ncores = 1,
cluster.type = "FORK",
max.irls = 100,
tol = 1e-08,
tolPwrss = 1e-07,
check.rankX = "message+drop.cols",
check.scaleX = "message+rescale",
check.conv.grad = "message",
check.conv.singular = "message",
check.conv.hess = "message",
xtol_abs = 1e-06,
ftol_abs = 1e-06,
trace.mblogit = FALSE,
catcov.mblogit = "free",
epsilon = 1e-06,
seed = 9062019L
```

Arguments

)

```
a character that takes one of two values: "bayes" or "mle". Overrides method
method
                  argument from buildScoreCache.
max.mode.error if the estimated modes from INLA differ by a factor of max.mode.error or more
                  from those computed internally, then results from INLA are replaced by those
                  computed internally. To force INLA always to be used, then max.mode.error=100,
                  to force INLA never to be used max.mod.error=0. See also fitAbn.
                  the prior mean for all the Gaussian additive terms for each node. INLA argument
mean
                  control.fixed=list(mean.intercept=...) and control.fixed=list(mean=...).
                  the prior precision (\tau = \frac{1}{\sigma^2}) for all the Gaussian additive term for each node.
prec
                  INLA argument control.fixed=list(prec.intercept=...) and control.fixed=list(prec=...).
loggam.shape
                  the shape parameter in the Gamma distribution prior for the precision in a Gaus-
                  sian node. INLA argument control.family=list(hyper = list(prec = list(prior="loggamma",pa
                  loggam.inv.scale)))).
loggam.inv.scale
```

the inverse scale parameter in the Gamma distribution prior for the precision in a

```
Gaussian node. INLA argument control.family=list(hyper = list(prec =
                  list(prior="loggamma",param=c(loggam.shape, loggam.inv.scale)))).
                  total number of iterations allowed when estimating the modes in Laplace ap-
max.iters
                  proximation. passed to .Call("fit_single_node", ...).
                  absolute error when estimating the modes in Laplace approximation for models
epsabs
                  with no random effects. Passed to .Call("fit_single_node", ...).
                 logical, additional output in the case of errors occurring in the optimization.
error.verbose
                  Passed to .Call("fit_single_node", ...).
                  Non-negative integer. If positive, tracing information on the progress of the "L-
trace
                  BFGS-B" optimization is produced. Higher values may produce more tracing
                  information. (There are six levels of tracing. To understand exactly what these
                  do see the source code.). Passed to .Call("fit_single_node", ...).
epsabs.inner
                  absolute error in the maximization step in the (nested) Laplace approximation
                  for each random effect term. Passed to .Call("fit_single_node", ...).
max.iters.inner
                  total number of iterations in the maximization step in the nested Laplace ap-
                  proximation. Passed to .Call("fit_single_node", ...).
finite.step.size
                  suggested step length used in finite difference estimation of the derivatives for
                  the (outer) Laplace approximation when estimating modes. Passed to .Call("fit_single_node",
hessian.params a numeric vector giving parameters for the adaptive algorithm, which determines
                  the optimal stepsize in the finite-difference estimation of the hessian. First entry
                  is the initial guess, second entry absolute error. Passed to .Call("fit_single_node",
                  ...).
max.iters.hessian
                  integer, maximum number of iterations to use when determining an optimal fi-
                  nite difference approximation (Nelder-Mead). Passed to .Call("fit_single_node",
max.hessian.error
                  if the estimated log marginal likelihood when using an adaptive 5pt finite-difference
                  rule for the Hessian differs by more than max.hessian.error from when using
                  an adaptive 3pt rule then continue to minimize the local error by switching to the
                  Brent-Dekker root bracketing method. Passed to .Call("fit_single_node",
                  ...).
factor.brent
                  if using Brent-Dekker root bracketing method then define the outer most in-
                  terval end points as the best estimate of h (stepsize) from the Nelder-Mead as
                  h/factor.brent, h * factor.brent). Passed to .Call("fit_single_node",
                  ...).
maxiters.hessian.brent
                  maximum number of iterations allowed in the Brent-Dekker method. Passed to
                  .Call("fit_single_node", ...).
num.intervals.brent
                  the number of initial different bracket segments to try in the Brent-Dekker method.
                  Passed to .Call("fit_single_node", ...).
```

n.grid recompute density on an equally spaced grid with n.grid points.

The number of cores to parallelize to, see 'Details'. If >0, the number of CPU ncores

cores to be used. -1 for all available -1 core. Only for method="mle".

The type of cluster to be used, see ?parallel::makeCluster. abn then defaults cluster.type

> to "PSOCK" on Windows and "FORK" on Unix-like systems. With "FORK" the child process are started with rscript_args = "--no-environ" to avoid load-

ing the whole workspace into each child.

max.irls total number of iterations for estimating network scores using an Iterative Reweighed

Least Square algorithm. Is this DEPRECATED?

tol real number giving the minimal tolerance expected to terminate the Iterative

Reweighed Least Square algorithm to estimate network score. Passed to irls_binomial_cpp_fast_br

and irls_poisson_cpp_fast.

tolPwrss numeric scalar passed to glmerControl - the tolerance for declaring conver-

gence in the penalized iteratively weighted residual sum-of-squares step. Simi-

lar to tol.

check.rankX character passed to lmerControl and glmerControl - specifying if rankMatrix(X)

> should be compared with ncol(X) and if columns from the design matrix should possibly be dropped to ensure that it has full rank. Defaults to message+drop.cols.

check.scaleX character passed to lmerControl and glmerControl - check for problematic

scaling of columns of fixed-effect model matrix, e.g. parameters measured on

very different scales. Defaults to message+rescale.

check.conv.grad

character passed to lmerControl and glmerControl - checking the gradient of the deviance function for convergence. Defaults to message but can be one of "ignore" - skip the test; "warning" - warn if test fails; "message" - print a message if test fails; "stop" - throw an error if test fails.

check.conv.singular

character passed to lmerControl and glmerControl - checking for a singular fit, i.e. one where some parameters are on the boundary of the feasible space (for example, random effects variances equal to 0 or correlations between random effects equal to +/- 1.0). Defaults to message but can be one of "ignore" - skip the test; "warning" - warn if test fails; "message" - print a message if test fails; "stop" - throw an error if test fails.

check.conv.hess

character passed to lmerControl and glmerControl - checking the Hessian of the deviance function for convergence. Defaults to message but can be one of "ignore" - skip the test; "warning" - warn if test fails; "message" - print a

message if test fails; "stop" - throw an error if test fails.

xtol_abs Defaults to 1e-6 stop on small change of parameter value. Only for method='mle',

> group.var=.... Default convergence tolerance for fitted (g)1mer models is reduced to the value provided here if default values did not fit. This value here is passed to the optCtrl argument of (g)lmer (see help of lme4::convergence()).

ftol_abs Defaults to 1e-6 stop on small change in deviance. Similar to xtol_abs.

trace.mblogit logical indicating if output should be produced for each iteration. Directly

passed to trace argument in mclogit.control. Is independent of verbose.

catcov.mblogit Defaults to "free" meaning that there are no restrictions on the covariances of random effects between the logit equations. Set to "diagonal" if random effects pertinent to different categories are uncorrelated or "single" if random effect variances pertinent to all categories are identical.
 epsilon Defaults to 1e-8. Positive convergence tolerance ε that is directly passed to the control argument of mclogit::mblogit as mclogit.control. Only for method='mle', group.var=....
 seed a non-negative integer which sets the seed in set.seed(seed).

Details

Parallelization over all children is possible via the function foreach of the package **doParallel**. ncores=0 or ncores=1 use single threaded foreach. ncores=-1 uses all available cores but one.

Value

Named list according the provided arguments.

See Also

fit.control.

Other buildScoreCache: buildScoreCache()

Examples

```
ctrlmle <- abn::build.control(method = "mle",</pre>
                         ncores = 0,
                         cluster.type = "PSOCK",
                         max.irls = 100,
                         tol = 10^{-11},
                         tolPwrss = 1e-7,
                         check.rankX = "message+drop.cols",
                         check.scaleX = "message+rescale",
                         check.conv.grad = "message",
                         check.conv.singular = "message",
                         check.conv.hess = "message",
                         xtol_abs = 1e-6,
                         ftol_abs = 1e-6,
                         trace.mblogit = FALSE,
                         catcov.mblogit = "free",
                         epsilon = 1e-6,
                         seed = 9062019L)
ctrlbayes <- abn::build.control(method = "bayes",</pre>
                            max.mode.error = 10,
                            mean = 0, prec = 0.001,
                            loggam.shape = 1,
                            loggam.inv.scale = 5e-05,
                            max.iters = 100,
                            epsabs = 1e-07,
                            error.verbose = FALSE,
                            epsabs.inner = 1e-06,
```

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```
max.iters.inner = 100,
finite.step.size = 1e-07,
hessian.params = c(1e-04, 0.01),
max.iters.hessian = 10,
max.hessian.error = 0.5,
factor.brent = 100,
maxiters.hessian.brent = 100,
num.intervals.brent = 100,
tol = 10^-8,
seed = 9062019L)
```

check.valid.fitControls

Simple check on the control parameters

Description

Simple check on the control parameters

Usage

```
check.valid.fitControls(control, method = "bayes", verbose = FALSE)
```

Arguments

control list of control arguments with new parameters supplied to buildScoreCache or

fitAbn.

method "bayes" or "mle" strategy from argument method=... in buildScoreCache or

fitAbn. Defaults to "bayes".

verbose when TRUE additional information is printed. Defaults to FALSE.

Value

list with all control arguments with respect to the method but with new values.

coef.abnFit

Print coefficients of objects of class abnFit

Description

Print coefficients of objects of class abnFit

Usage

```
## S3 method for class 'abnFit'
coef(object, digits = 3L, verbose = TRUE, ...)
```

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Arguments

object Object of class abnFit

digits number of digits of the results.

verbose print additional output.

. . . additional parameters. Not used at the moment.

Value

prints the coefficients of the fitted model.

,	compareDag	Compare two DAGs or EGs

Description

Function that returns multiple graph metrics to compare two DAGs or essential graphs, known as confusion matrix or error matrix.

Usage

```
compareDag(ref, test, node.names = NULL, checkDAG = TRUE)
```

Arguments

ref a matrix or a formula statement (see details for format) defining the reference

network structure, a directed acyclic graph (DAG). Note that row names must

be set or given in node. names if the DAG is given via a formula statement.

test a matrix or a formula statement (see details for format) defining the test network

structure, a directed acyclic graph (DAG). Note that row names must be set or

given in node. names if the DAG is given via a formula statement.

node.names a vector of names if the DAGs are given via formula, see details.

checkDAG should the DAGs be tested for DAGs (default).

Details

This R function returns standard Directed Acyclic Graph comparison metrics. In statistical classification, those metrics are known as a confusion matrix or error matrix.

Those metrics allows visualization of the difference between different DAGs. In the case where comparing TRUTH to learned structure or two learned structures, those metrics allow the user to estimate the performance of the learning algorithm. In order to compute the metrics, a contingency table is computed of a pondered difference of the adjacency matrices od the two graphs.

The ref or test can be provided using a formula statement (similar to GLM input). A typical formula is ~ node1|parent1:parent2 + node2:node3|parent3. The formula statement have to start with ~. In this example, node1 has two parents (parent1 and parent2). node2 and node3 have the same parent3. The parents names have to exactly match those given in node.names. : is the

compareDag 11

separtor between either children or parents, | separates children (left side) and parents (right side), + separates terms, . replaces all the variables in node.names.

To test for essential graphs (or graphs) in general, the test for DAG need to be switched off checkDAG=FALSE. The function compareEG() is a wrapper to compareDag(, checkDAG=FALSE).

Value

TP True Positive

TN True Negative

FP False Positive

FN False Negative

CP Condition Positive (ref)

CN Condition Negative (ref)

PCP Predicted Condition Positive (test)

PCN Predicted Condition Negative (test)

True Positive Rate

 $= \frac{\sum TP}{\sum CP}$

False Positive Rate

 $= \frac{\sum FP}{\sum CN}$

Accuracy

 $= \frac{\sum TP + \sum TN}{Total population}$

G-measure

 $\sqrt{\frac{TP}{TP + FP} \cdot \frac{TP}{TP + FN}}$

F1-Score

$$\frac{2\sum TP}{2\sum TP + \sum FN + \sum FP}$$

Positive Predictive Value

$$\frac{\sum TP}{\sum PCP}$$

False Ommision Rate

$$\frac{\sum FN}{\sum PCN}$$

Hamming-Distance Number of changes needed to match the matrices.

References

Sammut, Claude, and Geoffrey I. Webb. (2017). Encyclopedia of machine learning and data mining. Springer.

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Examples

compareEG

Compare two DAGs or EGs

Description

Function that returns multiple graph metrics to compare two DAGs or essential graphs, known as confusion matrix or error matrix.

Usage

```
compareEG(ref, test)
```

Arguments

ref	a matrix or a formula statement (see details for format) defining the reference network structure, a directed acyclic graph (DAG). Note that row names must be set or given in node. names if the DAG is given via a formula statement.
test	a matrix or a formula statement (see details for format) defining the test network structure, a directed acyclic graph (DAG). Note that row names must be set or given in node. names if the DAG is given via a formula statement.

Details

This R function returns standard Directed Acyclic Graph comparison metrics. In statistical classification, those metrics are known as a confusion matrix or error matrix.

Those metrics allows visualization of the difference between different DAGs. In the case where comparing TRUTH to learned structure or two learned structures, those metrics allow the user to estimate the performance of the learning algorithm. In order to compute the metrics, a contingency table is computed of a pondered difference of the adjacency matrices od the two graphs.

The ref or test can be provided using a formula statement (similar to GLM input). A typical formula is ~ node1 | parent1: parent2 + node2: node3 | parent3. The formula statement have to start with ~. In this example, node1 has two parents (parent1 and parent2). node2 and node3 have the same parent3. The parents names have to exactly match those given in node. names. : is the separtor between either children or parents, | separates children (left side) and parents (right side), + separates terms, . replaces all the variables in node. names.

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To test for essential graphs (or graphs) in general, the test for DAG need to be switched off checkDAG=FALSE. The function compareEG() is a wrapper to compareDag(, checkDAG=FALSE).

Value

TP True Positive

TN True Negative

FP False Positive

FN False Negative

CP Condition Positive (ref)

CN Condition Negative (ref)

PCP Predicted Condition Positive (test)

PCN Predicted Condition Negative (test)

True Positive Rate

$$= \frac{\sum TP}{\sum CP}$$

False Positive Rate

$$= \frac{\sum FP}{\sum CN}$$

Accuracy

$$= \frac{\sum TP + \sum TN}{Total population}$$

G-measure

$$\sqrt{\frac{TP}{TP + FP} \cdot \frac{TP}{TP + FN}}$$

F1-Score

$$\frac{2\sum TP}{2\sum TP + \sum FN + \sum FP}$$

Positive Predictive Value

$$\frac{\sum TP}{\sum PCP}$$

False Ommision Rate

$$\frac{\sum FN}{\sum PCN}$$

Hamming-Distance Number of changes needed to match the matrices.

References

Sammut, Claude, and Geoffrey I. Webb. (2017). Encyclopedia of machine learning and data mining. Springer.

14 discretization

Examples

discretization

Discretization of a Possibly Continuous Data Frame of Random Variables based on their distribution

Description

This function discretizes a data frame of possibly continuous random variables through rules for discretization. The discretization algorithms are unsupervised and univariate. See details for the complete list of discretization rules (the number of state of each random variable could also be provided).

Usage

Arguments

data.df

a data frame containing the data to discretize, binary and multinomial variables must be declared as factors, others as a numeric vector. The data frame must be named.

data.dists

a named list giving the distribution for each node in the network.

discretization.method

a character vector giving the discretization method to use; see details. If a number is provided, the variable will be discretized by equal binning.

nb.states

logical variable to select the output. If set to TRUE a list with the discretized data frame and the number of state of each variable is returned. If set to FALSE only the discretized data frame is returned.

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Details

fd Freedman Diaconis rule. IQR() stands for interquartile range. The number of bins is given by

$$\frac{range(x)*n^{1/3}}{2*IQR(x)}$$

The Freedman Diaconis rule is known to be less sensitive than the Scott's rule to outlier. doane Doane's rule. The number of bins is given by

$$1 + \log_2 n + \log_2 1 + \frac{|g|}{\sigma_g}$$

This is a modification of Sturges' formula, which attempts to improve its performance with non-normal data.

sqrt The number of bins is given by:

$$\sqrt{(n)}$$

cencov Cencov's rule. The number of bins is given by:

$$n^{1/3}$$

rice Rice' rule. The number of bins is given by:

$$2n^{1/3}$$

terrell-scott Terrell-Scott's rule. The number of bins is given by:

$$(2n)^{1/3}$$

It is known that Cencov, Rice, and Terrell-Scott rules over-estimates k, compared to other rules due to its simplicity.

sturges Sturges's rule. The number of bins is given by:

$$1 + \log_2(n)$$

scott Scott's rule. The number of bins is given by:

$$range(x)/\sigma(x)n^{-1/3}$$

Value

The discretized data frame or a list containing the table of counts for each bin the discretized data frame

table of counts for each bin of the discretized data frame.

References

Garcia, S., et al. (2013). A survey of discretization techniques: Taxonomy and empirical analysis in supervised learning. *IEEE Transactions on Knowledge and Data Engineering*, 25.4, 734-750.

Cebeci, Z. and Yildiz, F. (2017). Unsupervised Discretization of Continuous Variables in a Chicken Egg Quality Traits Dataset. *Turkish Journal of Agriculture-Food Science and Technology*, 5.4, 315-320.

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Examples

```
## Generate random variable
rv <- rnorm(n = 100, mean = 5, sd = 2)
dist <- list("gaussian")
names(dist) <- c("rv")

## Compute the entropy through discretization
entropyData(freqs.table = discretization(data.df = rv, data.dists = dist,
discretization.method = "sturges", nb.states = FALSE))</pre>
```

entropyData

Computes an Empirical Estimation of the Entropy from a Table of Counts

Description

This function empirically estimates the Shannon entropy from a table of counts using the observed frequencies.

Usage

```
entropyData(freqs.table)
```

Arguments

```
freqs.table a table of counts.
```

Details

The general concept of entropy is defined for probability distributions. The entropyData() function estimates empirical entropy from data. The probability is estimated from data using frequency tables. Then the estimates are plug-in in the definition of the entropy to return the so-called empirical entropy. A common known problem of empirical entropy is that the estimations are biased due to the sampling noise. It is also known that the bias will decrease as the sample size increases.

Value

Shannon's entropy estimate on natural logarithm scale.

integer

References

Cover, Thomas M, and Joy A Thomas. (2012). "Elements of Information Theory". John Wiley & Sons.

See Also

discretization

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Examples

```
## Generate random variable
rv <- rnorm(n = 100, mean = 5, sd = 2)
dist <- list("gaussian")
names(dist) <- c("rv")

## Compute the entropy through discretization
entropyData(freqs.table = discretization(data.df = rv, data.dists = dist,
discretization.method = "sturges", nb.states = FALSE))</pre>
```

essentialGraph

Construct the essential graph

Description

Constructs different versions of the essential graph from a given DAG. External function that computes essential graph of a dag Minimal PDAG: The only directed edges are those who participate in v-structure Completed PDAG: very directed edge corresponds to a compelled edge, and every undirected edge corresponds to a reversible edge

Usage

```
essentialGraph(dag, node.names = NULL, PDAG = "minimal")
```

Arguments

dag a matrix or a formula statement (see 'Details' for format) defining the network

structure, a directed acyclic graph (DAG).

node.names a vector of names if the DAG is given via formula, see 'Details'.

PDAG a character value that can be: minimal or complete, see 'Details'.

Details

This function returns an essential graph from a DAG, aka acyclic partially directed graph (PDAG). This can be useful if the learning procedure is defined up to a Markov class of equivalence. A minimal PDAG is defined as only directed edges are those who participate in v-structure. Whereas the completed PDAG: every directed edge corresponds to a compelled edge, and every undirected edge corresponds to a reversible edge.

The dag can be provided using a formula statement (similar to glm). A typical formula is ~ node1|parent1:parent2 + node2:node3|parent3. The formula statement have to start with ~. In this example, node1 has two parents (parent1 and parent2). node2 and node3 have the same parent3. The parents names have to exactly match those given in node.names. : is the separator between either children or parents, | separates children (left side) and parents (right side), + separates terms, . replaces all the variables in node.names.

Value

A matrix giving the PDAG.

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References

West, D. B. (2001). Introduction to Graph Theory. Vol. 2. Upper Saddle River: Prentice Hall. Chickering, D. M. (2013) A Transformational Characterization of Equivalent Bayesian Network Structures, arXiv:1302.4938.

Examples

```
dag <- matrix(c(0,0,0, 1,0,0, 1,1,0), nrow = 3, ncol = 3)
dist <- list(a="gaussian", b="gaussian", c="gaussian")
colnames(dag) <- rownames(dag) <- names(dist)
essentialGraph(dag)</pre>
```

expit

expit of proportions

Description

See also the C implementation ?abn::expit_cpp().

Usage

```
expit(x)
```

Arguments

Х

numeric with values between [0,1].

Value

numeric vector of same length as x.

expit_cpp

expit function

Description

transform x either via the logit, or expit.

Usage

```
expit\_cpp(x)
```

Arguments

Х

a numeric vector

family.abnFit

Value

a numeric vector

family.abnFit

Print family of objects of class abnFit

Description

Print family of objects of class abnFit

Usage

```
## S3 method for class 'abnFit'
family(object, ...)
```

Arguments

object Object of class abnFit
... additional parameters. Not used at the moment.

Value

prints the distributions for each variable of the fitted model.

fit.control

Control the iterations in fitAbn

Description

Allow the user to set restrictions in the fitAbn for both the Bayesian and the MLE approach. Control function similar to build.control.

Usage

```
fit.control(
  method = "bayes",
  max.mode.error = 10,
  mean = 0,
  prec = 0.001,
  loggam.shape = 1,
  loggam.inv.scale = 5e-05,
  max.iters = 100,
  epsabs = 1e-07,
  error.verbose = FALSE,
  trace = 0L,
```

```
epsabs.inner = 1e-06,
 max.iters.inner = 100,
  finite.step.size = 1e-07,
  hessian.params = c(1e-04, 0.01),
 max.iters.hessian = 10,
 max.hessian.error = 1e-04,
  factor.brent = 100,
 maxiters.hessian.brent = 10,
  num.intervals.brent = 100,
 min.pdf = 0.001,
 n.grid = 250,
  std.area = TRUE,
 marginal.quantiles = c(0.025, 0.25, 0.5, 0.75, 0.975),
 max.grid.iter = 1000,
 marginal.node = NULL,
 marginal.param = NULL,
  variate.vec = NULL,
  ncores = 1,
  cluster.type = "FORK",
 max.irls = 100,
  tol = 1e-11,
  tolPwrss = 1e-07,
  check.rankX = "message+drop.cols",
  check.scaleX = "message+rescale",
  check.conv.grad = "message",
  check.conv.singular = "message",
  check.conv.hess = "message",
  xtol_abs = 1e-06,
  ftol_abs = 1e-06,
  trace.mblogit = FALSE,
  catcov.mblogit = "free",
  epsilon = 1e-06,
  seed = 9062019L
)
```

Arguments

```
method a character that takes one of two values: "bayes" or "mle". Overrides method argument from buildScoreCache.

max.mode.error if the estimated modes from INLA differ by a factor of max.mode.error or more from those computed internally, then results from INLA are replaced by those computed internally. To force INLA always to be used, then max.mode.error=100, to force INLA never to be used max.mod.error=0. See also fitAbn.

mean the prior mean for all the Gaussian additive terms for each node. INLA argument control.fixed=list(mean.intercept=...) and control.fixed=list(mean=...).

prec the prior precision (\tau = \frac{1}{\sigma^2}) for all the Gaussian additive term for each node. INLA argument control.fixed=list(prec=...).
```

loggam.shape the shape parameter in the Gamma distribution prior for the precision in a Gaussian node. INLA argument control.family=list(hyper = list(prec = list(prior="loggamma", pa loggam.inv.scale)))). loggam.inv.scale the inverse scale parameter in the Gamma distribution prior for the precision in a Gaussian node. INLA argument control.family=list(hyper = list(prec = list(prior="loggamma",param=c(loggam.shape, loggam.inv.scale)))). max.iters total number of iterations allowed when estimating the modes in Laplace approximation. passed to .Call("fit_single_node", ...). absolute error when estimating the modes in Laplace approximation for models epsabs with no random effects. Passed to .Call("fit_single_node", ...). error.verbose logical, additional output in the case of errors occurring in the optimization. Passed to .Call("fit_single_node", ...). Non-negative integer. If positive, tracing information on the progress of the "Ltrace BFGS-B" optimization is produced. Higher values may produce more tracing information. (There are six levels of tracing. To understand exactly what these do see the source code.). Passed to .Call("fit_single_node", ...). absolute error in the maximization step in the (nested) Laplace approximation epsabs.inner for each random effect term. Passed to .Call("fit_single_node", ...). max.iters.inner total number of iterations in the maximization step in the nested Laplace approximation. Passed to .Call("fit_single_node", ...). finite.step.size suggested step length used in finite difference estimation of the derivatives for the (outer) Laplace approximation when estimating modes. Passed to .Call("fit_single_node", ...). hessian.params a numeric vector giving parameters for the adaptive algorithm, which determines the optimal stepsize in the finite-difference estimation of the hessian. First entry is the initial guess, second entry absolute error. Passed to .Call("fit_single_node", max.iters.hessian integer, maximum number of iterations to use when determining an optimal finite difference approximation (Nelder-Mead). Passed to .Call("fit_single_node", ...). max.hessian.error if the estimated log marginal likelihood when using an adaptive 5pt finite-difference rule for the Hessian differs by more than max.hessian.error from when using an adaptive 3pt rule then continue to minimize the local error by switching to the Brent-Dekker root bracketing method. Passed to .Call("fit_single_node", factor.brent if using Brent-Dekker root bracketing method then define the outer most interval end points as the best estimate of h (stepsize) from the Nelder-Mead as h/factor.brent, h * factor.brent). Passed to .Call("fit_single_node", ...).

maxiters.hessian.brent

maximum number of iterations allowed in the Brent-Dekker method. Passed to .Call("fit_single_node", ...).

num.intervals.brent

the number of initial different bracket segments to try in the Brent-Dekker method.

Passed to .Call("fit_single_node", ...).

min.pdf the value of the posterior density function below which we stop the estimation

only used when computing marginals, see details.

n.grid recompute density on an equally spaced grid with n.grid points.

std.area logical, should the area under the estimated posterior density be standardized to

exactly one, useful for error checking.

marginal.quantiles

vector giving quantiles at which to compute the posterior marginal distribution

at.

max.grid.iter gives number of grid points to estimate posterior density at when not explicitly

specifying a grid used to avoid excessively long computation.

marginal.node used in conjunction with marginal.param to allow bespoke estimate of a marginal

density over a specific grid. value from 1 to the number of nodes.

marginal.param used in conjunction with marginal.node. value of 1 is for intercept, see modes

entry in results for the appropriate number.

variate.vec a vector containing the places to evaluate the posterior marginal density, must

be supplied if marginal. node is not null.

ncores The number of cores to parallelize to, see 'Details'. If >0, the number of CPU

cores to be used. -1 for all available -1 core. Only for method="mle".

cluster.type The type of cluster to be used, see ?parallel::makeCluster.abn then defaults

to "PSOCK" on Windows and "FORK" on Unix-like systems. With "FORK" the child process are started with rscript_args = "--no-environ" to avoid load-

ing the whole workspace into each child.

max.irls total number of iterations for estimating network scores using an Iterative Reweighed

Least Square algorithm. Is this DEPRECATED?

tol real number giving the minimal tolerance expected to terminate the Iterative

 $Reweighed \ Least \ Square \ algorithm \ to \ estimate \ network \ score. \ Passed \ to \ irls_binomial_cpp_fast_bracket \ and \ score.$

and irls_poisson_cpp_fast.

tolPwrss numeric scalar passed to glmerControl - the tolerance for declaring conver-

gence in the penalized iteratively weighted residual sum-of-squares step. Simi-

lar to tol.

check.rankX character passed to lmerControl and glmerControl - specifying if rankMatrix(X)

should be compared with ncol(X) and if columns from the design matrix should possibly be dropped to ensure that it has full rank. Defaults to message+drop.cols.

check.scaleX character passed to lmerControl and glmerControl - check for problematic

scaling of columns of fixed-effect model matrix, e.g. parameters measured on

very different scales. Defaults to message+rescale.

check.conv.grad

character passed to lmerControl and glamerControl - checking the gradient of the deviance function for convergence. Defaults to message but can be one of "ignore" - skip the test; "warning" - warn if test fails; "message" - print a message if test fails; "stop" - throw an error if test fails.

check.conv.singular

character passed to lmerControl and glmerControl - checking for a singular fit, i.e. one where some parameters are on the boundary of the feasible space (for example, random effects variances equal to 0 or correlations between random effects equal to +/- 1.0). Defaults to message but can be one of "ignore" - skip the test; "warning" - warn if test fails; "message" - print a message if test fails; "stop" - throw an error if test fails.

check.conv.hess

character passed to lmerControl and glmerControl - checking the Hessian of the deviance function for convergence. Defaults to message but can be one of "ignore" - skip the test; "warning" - warn if test fails; "message" - print a message if test fails; "stop" - throw an error if test fails.

pefaults to 1e-6 stop on small change of parameter value. Only for method='mle', group.var=.... Default convergence tolerance for fitted (g)lmer models is reduced to the value provided here if default values did not fit. This value here is passed to the optCtrl argument of (g)lmer (see help of lme4::convergence()).

ftol_abs Defaults to 1e-6 stop on small change in deviance. Similar to xtol_abs.

trace.mblogit logical indicating if output should be produced for each iteration. Directly passed to trace argument in mclogit.control. Is independent of verbose.

catcov.mblogit Defaults to "free" meaning that there are no restrictions on the covariances of random effects between the logit equations. Set to "diagonal" if random effects pertinent to different categories are uncorrelated or "single" if random effect

variances pertinent to all categories are identical.

epsilon Defaults to 1e-8. Positive convergence tolerance ϵ that is directly passed to

the control argument of mclogit::mblogit as mclogit.control. Only for

method='mle', group.var=....

seed a non-negative integer which sets the seed in set.seed(seed).

Details

Parallelization over all children is possible via the function foreach of the package **doParallel**. ncores=0 or ncores=1 use single threaded foreach. ncores=-1 uses all available cores but one.

Value

a list of control parameters for the fitAbn function.

See Also

build.control.

Other fitAbn: fitAbn()

24 getMSEfromModes

Examples

```
ctrlmle <- abn::fit.control(method = "mle",</pre>
                       max.irls = 100,
                       tol = 10^{-11},
                        tolPwrss = 1e-7,
                        xtol_abs = 1e-6,
                        ftol_abs = 1e-6,
                        epsilon = 1e-6,
                        ncores = 2,
                        cluster.type = "PSOCK",
                        seed = 9062019L)
ctrlbayes <- abn::fit.control(method = "bayes",</pre>
                         mean = 0,
                          prec = 0.001,
                          loggam.shape = 1,
                          loggam.inv.scale = 5e-05,
                          max.mode.error = 10,
                         max.iters = 100,
                          epsabs = 1e-07,
                          error.verbose = FALSE,
                          epsabs.inner = 1e-06,
                          max.iters.inner = 100,
                          finite.step.size = 1e-07,
                          hessian.params = c(1e-04, 0.01),
                         max.iters.hessian = 10,
                          max.hessian.error = 1e-04,
                          factor.brent = 100,
                          maxiters.hessian.brent = 10,
                          num.intervals.brent = 100,
                         min.pdf = 0.001,
                          n.grid = 100,
                          std.area = TRUE,
                          marginal.quantiles = c(0.025, 0.25, 0.5, 0.75, 0.975),
                          max.grid.iter = 1000,
                          marginal.node = NULL,
                          marginal.param = NULL,
                          variate.vec = NULL,
                          ncores = 1,
                          cluster.type = NULL,
                          seed = 9062019L)
```

 ${\tt getMSEfromModes}$

Extract Standard Deviations from all Gaussian Nodes

Description

Extract Standard Deviations from all Gaussian Nodes

infoDag 25

Usage

```
getMSEfromModes(modes, dists)
```

Arguments

modes list of modes.

dists list of distributions.

Value

named numeric vector. Names correspond to node name. Value to standard deviations.

infoDag Compute standard information for a DAG.

Description

This function returns standard metrics for DAG description. A list that contains the number of nodes, the number of arcs, the average Markov blanket size, the neighborhood average set size, the parent average set size and children average set size.

Usage

```
infoDag(object, node.names = NULL)
```

Arguments

object an object of class abnLearned, abnFit. Alternatively, a matrix or a formula

statement defining the network structure, a directed acyclic graph (DAG). Note

that row names must be set up or given in node.names.

node.names a vector of names if the DAG is given via formula, see details.

Details

This function returns a named list with the following entries: the number of nodes, the number of arcs, the average Markov blanket size, the neighborhood average set size, the parent average set size, and the children's average set size.

The dag can be provided using a formula statement (similar to glm). A typical formula is ~ node1|parent1:parent2 + node2:node3|parent3. The formula statement have to start with ~. In this example, node1 has two parents (parent1 and parent2). node2 and node3 have the same parent3. The parents names have to exactly match those given in node.names. : is the separator between either children or parents, | separates children (left side) and parents (right side), + separates terms, . replaces all the variables in node.names.

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Value

A named list that contains following entries: the number of nodes, the number of arcs, the average Markov blanket size, the neighborhood average set size, the parent average set size and children average set size.

References

West, D. B. (2001). Introduction to graph theory. Vol. 2. Upper Saddle River: Prentice Hall.

Examples

```
## Creating a dag:
dag <- matrix(c(0,0,0,0, 1,0,0,0, 1,1,0,1, 0,1,0,0), nrow = 4, ncol = 4)
dist <- list(a="gaussian", b="gaussian", c="gaussian", d="gaussian")
colnames(dag) <- rownames(dag) <- names(dist)
infoDag(dag)
plot(createAbnDag(dag = dag, data.dists = dist))</pre>
```

linkStrength

Returns the strengths of the edge connections in a Bayesian Network learned from observational data

Description

A flexible implementation of multiple proxy for strength measures useful for visualizing the edge connections in a Bayesian Network learned from observational data.

Usage

Arguments

dag a matrix or a formula statement (see details for format) defining the network

structure, a directed acyclic graph (DAG). Note that rownames must be set or

given in data. dist if the DAG is given via a formula statement.

data.df a data frame containing the data used for learning each node, binary variables

must be declared as factors.

linkStrength 27

```
data.dists a named list giving the distribution for each node in the network, see 'Details'.

method the method to be used. See 'Details'.

discretization.method a character vector giving the discretization method to use. See discretization.
```

Details

This function returns multiple proxies for estimating the connection strength of the edges of a possibly discretized Bayesian network's data set. The returned connection strength measures are: the Raw Mutual Information (mi.raw), the Percentage Mutual information (mi.raw.pc), the Raw Mutual Information computed via correlation (mi.corr), the link strength (1s), the percentage link strength (1s.pc) and the statistical distance (stat.dist).

The general concept of entropy is defined for probability distributions. The probability is estimated from data using frequency tables. Then the estimates are plug-in in the definition of the entropy to return the so-called empirical entropy. A standard known problem of empirical entropy is that the estimations are biased due to the sampling noise. This is also known that the bias will decrease as the sample size increases. The mutual information estimation is computed from the observed frequencies through a plug-in estimator based on entropy. For the case of an arc going from the node X to the node Y and the remaining set of parent of Y is denoted as Z.

The mutual information is defined as I(X, Y) = H(X) + H(Y) - H(X, Y), where H() is the entropy.

The Percentage Mutual information is defined as PI(X,Y) = I(X,Y)/H(Y|Z).

The Mutual Information computed via correlation is defined as $MI(X,Y) = -0.5 \log(1-\cos(X,Y)^2)$.

The link strength is defined as LS(X->Y) = H(Y|Z)-H(Y|X,Z).

The percentage link strength is defined as PLS(X->Y) = LS(X->Y) / H(Y|Z).

The statistical distance is defined as SD(X,Y) = 1 - MI(X,Y) / max(H(X),H(Y)).

Value

The function returns a named matrix with the requested metric.

References

Boerlage, B. (1992). Link strength in Bayesian networks. Diss. University of British Columbia. Ebert-Uphoff, Imme. "Tutorial on how to measure link strengths in discrete Bayesian networks." (2009).

Examples

28 logit_cpp

logit

Logit of proportions

Description

See also the C implementation ?abn::logit_cpp().

Usage

logit(x)

Arguments

Х

numeric with values between [0,1].

Value

numeric vector of same length as x. numeric vector of same length as x.

logit_cpp

logit functions

Description

transform x either via the logit, or expit.

Usage

```
logit_cpp(x)
```

Arguments

Χ

a numeric vector

logLik.abnFit 29

Value

a numeric vector

logLik.abnFit

Print logLik of objects of class abnFit

Description

Print logLik of objects of class abnFit

Usage

```
## S3 method for class 'abnFit'
logLik(object, digits = 3L, verbose = TRUE, ...)
```

Arguments

object Object of class abnFit

digits number of digits of the results.

verbose print additional output.

... additional parameters. Not used at the moment.

Value

prints the logLik of the fitted model.

mb

Compute the Markov blanket

Description

This function computes the Markov blanket of a set of nodes given a DAG (Directed Acyclic Graph).

Usage

```
mb(dag, node, data.dists = NULL, data.df = NULL)
```

Arguments

dag a matrix or a formula statement (see details for format) defining the network

structure, a directed acyclic graph (DAG).

node a character vector of the nodes for which the Markov Blanket should be returned.

data.dists a named list giving the distribution for each node in the network, see details.

data.df a data frame containing the data for the nodes in the network. Only needed if

d data frame containing the data for the nodes in the network.

dag is a formula statement.

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Details

This function returns the Markov Blanket of a set of nodes given a DAG.

The dag can be provided as a matrix where the rows and columns are the nodes names. The matrix should be binary, where 1 indicates an edge from the column node (parent) to the row node (child). The diagonal of the matrix should be 0 and the matrix should be acyclic. The nodes names should be the same as the names of the distributions in data.dists.

Alternatively, the dag can be provided using a formula statement (similar to glm). This requires the data.dists and data.df arguments to be provided. A typical formula is ~ node1|parent1:parent2 + node2:node3|parent3. The formula statement have to start with ~. In this example, node1 has two parents (parent1 and parent2). node2 and node3 are children of the same parent (parent3). The parents names have to exactly match those given in name. : is the separator between either children or parents, | separates children (left side) and parents (right side), + separates terms, . replaces all the variables in name.

Value

character vector of node names from the Markov blanket.

Examples

miData

Empirical Estimation of the Entropy from a Table of Counts

Description

This function empirically estimates the Mutual Information from a table of counts using the observed frequencies.

Usage

```
miData(freqs.table, method = c("mi.raw", "mi.raw.pc"))
```

miData 31

Arguments

freqs.table a table of counts.

method a character determining if the Mutual Information should be normalized.

Details

The mutual information estimation is computed from the observed frequencies through a plugin estimator based on entropy.

The plugin estimator is

$$I(X,Y) = H(X) + H(Y) - H(X,Y)$$

, where

H()

is the entropy computed with entropyData.

Value

Mutual information estimate.

integer

References

Cover, Thomas M, and Joy A Thomas. (2012). "Elements of Information Theory". John Wiley & Sons.

See Also

discretization

Examples

32 mostProbable

modes2coefs

Convert modes to fitAbn.mle\$coefs structure

Description

Convert modes to fitAbn.mle\$coefs structure

Usage

```
modes2coefs(modes)
```

Arguments

modes

list of modes.

Value

list of matrix arrays.

mostProbable

Find most probable DAG structure

Description

Find most probable DAG structure using exact order based approach due to Koivisto and Sood, 2004.

Usage

```
mostProbable(score.cache, score="bic", prior.choice=1, verbose=TRUE, ...)
```

Arguments

score.cache	object of class abnCache typically outputted by from buildScoreCache().
score	which score should be used to score the network. Possible choices are aic, bic, \mbox{mdl} , \mbox{mlik} .
prior.choice	an integer, 1 or 2 , where 1 is a uniform structural prior and 2 uses a weighted prior, see details
verbose	if TRUE then provides some additional output.
	further arguments passed to or from other methods.

mostProbable 33

Details

The procedure runs the exact order based structure discovery approach of Koivisto and Sood (2004) to find the most probable posterior network (DAG). The local score is the node cache, as created using buildScoreCache (or manually provided the same format is used). Note that the scope of this search is given by the options used in local score, for example, by restricting the number of parents or the ban or retain constraints given there.

This routine can take a long time to complete and is highly sensitive to the number of nodes in the network. It is recommended to use this on a reduced data set to get an idea as to the computational practicality of this approach. In particular, memory usage can quickly increase to beyond what may be available. For additive models, problems comprising up to 20 nodes are feasible on most machines. Memory requirements can increase considerably after this, but then so does the run time making this less practical. It is recommended that some form of over-modeling adjustment is performed on this resulting DAG (unless dealing with vast numbers of observations), for example, using parametric bootstrapping, which is straightforward to implement in MCMC engines such as JAGS or WinBUGS. See the case studies at https://r-bayesian-networks.org/ or the files provided in the package directories inst/bootstrapping_example and inst/old_vignette for details.

The parameter prior.choice determines the prior used within each node for a given choice of parent combination. In Koivisto and Sood (2004) p.554, a form of prior is used, which assumes that the prior probability for parent combinations comprising of the same number of parents are all equal. Specifically, that the prior probability for parent set G with cardinality |G| is proportional to 1/[n-1 choose |G|] where there are n total nodes. Note that this favors parent combinations with either very low or very high cardinality, which may not be appropriate. This prior is used when prior.choice=2. When prior.choice=1 an uninformative prior is used where parent combinations of all cardinalities are equally likely. The latter is equivalent to the structural prior used in the heuristic searches e.g., searchHillclimber or searchHeuristic.

Note that the network score (log marginal likelihood) of the most probable DAG is not returned as it can easily be computed using fitAbn, see examples below.

Value

An object of class abnMostprobable, which is a list containing: a matrix giving the DAG definition of the most probable posterior structure, the cache of pre-computed scores and the score used for selection.

References

Koivisto, M. V. (2004). Exact Structure Discovery in Bayesian Networks, Journal of Machine Learning Research, vol 5, 549-573.

Examples

34 mostProbable

```
## Setup distribution list for each node:
mydists <- list(b1 = "binomial",</pre>
               p1 = "poisson",
               g1 = "gaussian",
               b2 = "binomial",
               p2 = "poisson",
               b3 = "binomial",
               g2 = "gaussian",
               g3 = "gaussian")
## Parent limits, for speed purposes quite specific here:
max_par <- list("b1" = 0,
               "p1" = 0,
               "g1" = 1,
               "b2" = 1,
               p2'' = 2,
               "b3" = 3,
               "g2" = 3,
               "g3" = 2)
## Now build cache (no constraints in ban nor retain)
mycache <- buildScoreCache(data.df = mydat,</pre>
                         data.dists = mydists,
                          max.parents = max_par)
## Find the globally best DAG:
mp_dag <- mostProbable(score.cache = mycache)</pre>
myres <- fitAbn(object = mp_dag,</pre>
               create.graph = TRUE)
plot(myres) # plot the best model
## Fit the known true DAG (up to variables 'b4' and 'b5'):
true_dag <- matrix(data = 0, ncol = 8, nrow = 8)</pre>
colnames(true_dag) <- rownames(true_dag) <- names(mydists)</pre>
true_dag["p2", c("b1", "p1")] <- 1</pre>
true_dag["b3", c("b1", "g1", "b2")] <- 1
true_dag["g2", c("p1", "g1", "b2")] <- 1</pre>
true_dag["g3", c("g1", "b2")] <- 1
fitAbn(dag = true_dag,
      data.df = mydat,
      data.dists = mydists)$mlik
## Example 2 - models with random effects
## This data comes with abn see ?ex3.dag.data
mydat <- ex3.dag.data[, c(1:4, 14)]</pre>
mydists <- list(b1 = "binomial",</pre>
               b2 = "binomial",
               b3 = "binomial",
               b4 = "binomial")
```

nobs.abnFit 35

nobs.abnFit

Print number of observations of objects of class abnFit

Description

Print number of observations of objects of class abnFit

Usage

```
## S3 method for class 'abnFit'
nobs(object, ...)
```

Arguments

object Object of class abnFit

... additional parameters. Not used at the moment.

Value

prints the number of observations of the fitted model.

odds

Probability to odds

Description

Probability to odds

Usage

odds(x)

36 plot.abnDag

Arguments

Х

numeric vector of probabilities with values between [0,1].

Value

numeric vector of same length as x.

or

Odds Ratio from a matrix

Description

Compute the odds ratio from a contingency table or a matrix.

Usage

or(x)

Arguments

Χ

a 2x2 table or matrix.

Value

A real value.

plot.abnDag

Plots DAG from an object of class abnDag

Description

Plots DAG from an object of class abnDag

Usage

```
## S3 method for class 'abnDag' plot(x, ...)
```

Arguments

x Object of class abnDag

... additional parameters. Not used at the moment.

Value

Rgraphviz::plot

plot.abnFit 37

Examples

plot.abnFit

Plot objects of class abnFit

Description

Plot objects of class abnFit

Usage

```
## S3 method for class 'abnFit' plot(x, ...)
```

Arguments

x Object of class abnFit

... additional parameters. Not used at the moment.

Value

a plot of the fitted model.

plot.abnHeuristic

Plot objects of class abnHeuristic

Description

Plot objects of class abnHeuristic

Usage

```
## S3 method for class 'abnHeuristic' plot(x, ...)
```

Arguments

x Object of class abnHeuristic

... additional parameters. Not used at the moment.

Value

plot of the scores of the heuristic search.

38 plot.abnMostprobable

plot.abnHillClimber

Plot objects of class abnHillClimber

Description

Plot objects of class abnHillClimber

Usage

```
## S3 method for class 'abnHillClimber'
plot(x, ...)
```

Arguments

Object of class abnHillClimber Χ

additional parameters. Not used at the moment.

Value

plot of the consensus DAG.

Description

Plot objects of class abnMostprobable

Usage

```
## S3 method for class 'abnMostprobable'
plot(x, ...)
```

Arguments

Object of class abnMostprobable Х

additional parameters. Not used at the moment.

Value

plot of the mostprobable consensus DAG.

print.abnCache 39

print.abnCache

Print objects of class abnCache

Description

Print objects of class abnCache

Usage

```
## S3 method for class 'abnCache'
print(x, digits = 3, ...)
```

Arguments

x Object of class abnCachedigits number of digits of the results.... additional parameters. Not used at the moment.

Value

summary statement of the class of abnCache.

Examples

40 print.abnFit

print.abnDag

Print objects of class abnDag

Description

Print objects of class abnDag

Usage

```
## S3 method for class 'abnDag'
print(x, digits = 3L, ...)
```

Arguments

x Object of class abnDagdigits number of digits of the adjacency matrix.

Value

outputs adjacency matrix and statement of the class of x.

Examples

additional parameters. Not used at the moment.

print.abnFit

Print objects of class abnFit

Description

Print objects of class abnFit

Usage

```
## S3 method for class 'abnFit'
print(x, digits = 3L, ...)
```

Arguments

X	Object of class abnFit
digits	number of digits of the results.
	additional parameters. Not used at the moment.

print.abnHeuristic 41

Value

prints the parameters of the fitted model.

Description

Print objects of class abnHeuristic

Usage

```
## S3 method for class 'abnHeuristic'
print(x, digits = 2L, ...)
```

Arguments

x Object of class abnHeuristicdigits number of digits of the results.... additional parameters. Not used at the moment.

Value

prints the best score found and the distribution of the scores.

Description

Print objects of class abnHillClimber

Usage

```
## S3 method for class 'abnHillClimber'
print(x, digits = 3L, ...)
```

Arguments

```
x Object of class abnHillClimberdigits number of digits of the results.... additional parameters. Not used at the moment.
```

Value

prints the consensus DAG and the class of the object.

42 scoreContribution

Description

Print objects of class abnMostprobable

Usage

```
## S3 method for class 'abnMostprobable'
print(x, digits = 3L, ...)
```

Arguments

Χ	Object of class abnMostprobable
digits	number of digits of the results.
	additional parameters. Not used at the moment.

Value

prints the mostprobable consensus DAG.

scoreContribution

Compute the score's contribution in a network of each observation.

Description

This function computes the score's contribution of each observation to the total network score.

Usage

Arguments

object	an object of class 'abnLearned' produced by ${\tt mostProbable}$, ${\tt searchHeuristic}$ or ${\tt searchHillClimber}$.
dag	a matrix or a formula statement (see details) defining the network structure, a directed acyclic graph (DAG), see details for format. Note that colnames and rownames must be set.
data.df	a data frame containing the data used for learning the network, binary variables must be declared as factors and no missing values all allowed in any variable.
data.dists	a named list giving the distribution for each node in the network, see details.
verbose	if TRUE then provides some additional output.

searchHeuristic 43

Details

This function computes the score contribution of each observation to the total network score. This function is available only in the mle settings. To do so one uses the glm and predict functions. This function is an attempt to perform diagnostic for an ABN analysis.

Value

A named list that contains the scores contributions: maximum likelihood, aic, bic, mdl and diagonal values of the hat matrix.

Examples

Description

A flexible implementation of multiple greedy search algorithms to find high scoring network (DAG)

Usage

rected acyclic graphs

44 searchHeuristic

Arguments

score.cache output from buildScoreCache().

score which score should be used to score the network. Possible choices are aic,

bic, mdl, mlik.

num. searches a positive integer giving the number of different search to run, see details.

seed a non-negative integer which sets the seed.

start.dag a DAG given as a matrix, see details for format, which can be used to explicity

provide a starting point for the structural search.

max.steps a constant giving the number of search steps per search, see details.

algo which heuristic algorithm should be used. Possible choices are: hc, tabu, sa.

tabu.memory a non-negative integer number to set the memory of the tabu search.

temperature a real number giving the update in temperature for the sa (simulated annealing)

search algorithm.

verbose if TRUE then provides some additional output.

... further arguments passed to or from other methods.

Details

This function is a flexible implementation of multiple greedy heuristic algorithms, particularly well adapted to the abn framework. It targets multi-random restarts heuristic algorithms. The user can select the num. searches and the maximum number of steps within by max. steps. The optimization algorithm within each search is relatively rudimentary.

The function searchHeuristic is different from the searchHillClimber in the sense that this function is fully written in R, whereas the searchHillClimber is written in C and thus expected to be faster. The function searchHillClimber at each hill-climbing step consider every information from the pre-computed scores cache while the function searchHeuristic performs a local stepwise optimization. This function chooses a structural move (or edge move) and compute the score's change. On this point, it is closer to the MCMCMC algorithm from Madigan and York (1995) and Giudici and Castelo (2003) with a single edge move.

If the user select random, then a random valid DAG is selected. The routine used favourise low density structure. The function implements three algorithm selected with the parameter algo: hc, tabu or sa.

If algo=hc: The Hill-climber algorithm (hc) is a single move algorithm. At each Hill-climbing step within a search an arc is attempted to be added. The new score is computed and compared to the previous network's score.

If algo=tabu: The same algorithm is as with hc is used, but a list of banned moves is computed. The parameter tabu.memory controls the length of the tabu list. The idea is that the classical Hill-climber algorithm is inefficient when it should cross low probability regions to unblock from a local maximum and reaching a higher score peak. By forcing the algorithm to choose some not already used moves, this will force the algorithm to escape the local maximum.

If algo=sa: This variant of the heuristic search algorithm is based on simulated annealing described by Metropolis et al. (1953). Some accepted moves could result in a decrease of the network score. The acceptance rate can be monitored with the parameter temperature.

searchHeuristic 45

Value

An object of class abnHeuristic (which extends the class abnLearnd) and contains list with entires:

dags a list of DAGs

scores a vector giving the network score for the locally optimal network for each search

detailed.score a vector giving the evolution of the network score for the all the random restarts

score a number giving the network score for the locally optimal network

score.cache the pre-computed cache of scores

num.searches a numeric giving the number of random restart

max.steps a numeric giving the maximal number of optimization steps within each search

algorithm a character for indicating the algorithm used

References

Heckerman, D., Geiger, D. and Chickering, D. M. (1995). Learning Bayesian networks: The combination of knowledge and statistical data. *Machine Learning*, 20, 197-243. Madigan, D. and York, J. (1995) "Bayesian graphical models for discrete data". International Statistical Review, 63:215232. Giudici, P. and Castelo, R. (2003). "Improving Markov chain Monte Carlo model search for data mining". Machine Learning, 50:127158. Metropolis, N., Rosenbluth, A. W., Rosenbluth, M. N., Teller, A. H., & Teller, E. (1953). "Equation of state calculations by fast computing machines". The journal of chemical physics, 21(6), 1087-1092.

Examples

```
## Not run:
## example: use built-in simulated data set
mydat <- ex1.dag.data ## this data comes with abn see ?ex1.dag.data
## setup distribution list for each node
mydists<-list(b1="binomial", p1="poisson", g1="gaussian", b2="binomial",
            p2="poisson", b3="binomial", g2="gaussian", b4="binomial",
            b5="binomial", g3="gaussian")
mycache <- buildScoreCache(data.df = mydat, data.dists = mydists, max.parents = 2)</pre>
## Now peform 10 greedy searches
heur.res <- searchHeuristic(score.cache = mycache, data.dists = mydists,
                         start.dag = "random", num.searches = 10,
                         max.steps = 50)
## Plot (one) dag
plotAbn(heur.res$dags[[1]], data.dists = mydists)
## End(Not run)
```

46 searchHillClimber

searchHillClimber	Find high scoring directed acyclic graphs using heuristic search.

Description

Find high scoring network (DAG) structures using a random re-starts greedy hill-climber heuristic search.

Usage

Arguments

score.cache output from buildScoreCache().

score character giving which network score should be used to select the structure.

Currently 'mlik' only.

num. searches number of times to run the search.

seed non-negative integer which sets the seed in the GSL random number generator.

start.dag a DAG given as a matrix, see details for format, which can be used to provide a

starting point for the structural search explicitly.

support.threshold

the proportion of search results - each locally optimal DAG - in which each arc

must appear to be a part of the consensus network.

timing.on extra output in terms of duration computation.

dag.retained a DAG given as a matrix, see details for format. This is necessary if the score.cache

was created using an explicit retain matrix, and the same retain matrix should be used here. dag.retained is used by the algorithm which generates the initial

random DAG to ensure that the necessary arcs are retained.

verbose extra output.

... further arguments passed to or from other methods.

Details

The procedure runs a greedy hill-climbing search similar, but not identical, to the method presented initially in Heckerman et al. 1995. (Machine Learning, 20, 197-243). Each search begins with a randomly chosen DAG structure where this is constructed in such a way as to attempt to choose a DAG uniformly from the vast landscape of possible structures. The algorithm used is as follows: given a node cache (from buildScoreCache, then within this set of all allowed local parent combinations, a random combination is chosen for each node. This is then combined into a full DAG, which is then checked for cycles, where this check iterates over the nodes in a random order. If all nodes have at least one child (i.e., at least one cycle is present), then the first node examined has all

searchHillClimber 47

its children removed, and the check for cycles is then repeated. If this has removed the only cycle present, then this DAG is used at the starting point for the search, if not, a second node is chosen (randomly) and the process is then repeated until a DAG is obtained.

The actual hill-climbing algorithm itself differs slightly from that presented in Heckerman et al. as a full cache of all possible local combinations are available. At each hill-climbing step, everything in the node cache is considered. In other words, all possible single swaps between members of cache currently present in the DAG and those in the full cache. The single swap, which provides the greatest increase in goodness of fit is chosen. A single swap here is the removal or addition of any one node-parent combination present in the cache while avoiding a cycle. This means that as well as all single arc changes (addition or removal), multiple arc changes are also considered at each same step, note however that arc reversal in this scheme takes two steps (as this requires first removal of a parent arc from one node and then addition of a parent arc to a different node). The original algorithm perturbed the current DAG by only a single arc at each step but also included arc reversal. The current implementation may not be any more efficient than the original but is arguably more natural given a pre-computed cache of local scores.

A start DAG may be provided in which case num.searches must equal 1 - this option is really just to provide a local search around a previously identified optimal DAG.

This function is designed for two different purposes: i) interactive visualization; and ii) longer batch processing. The former provides easy visual "eyeballing" of data in terms of its majority consensus network (or similar threshold), which is a graphical structure which comprises of all arcs which feature in a given proportion (support.threshold) of locally optimal DAGs already identified during the run. The general hope is that this structure will stabilize - become fixed - relatively quickly, at least for problems with smaller numbers of nodes.

Value

A list with entries:

init.score a vector giving network score for initial network from which the search commenced

final.score a vector giving the network score for the locally optimal network

init.dag list of matrices, initial DAGs

final.dag list of matrices, locally optimal DAGs

consensus a matrix holding a binary graph, not necessary a DAG!

support.threshold percentage supported used to create consensus matrix

References

Lewis, F. I., and McCormick, B. J. J. (2012). Revealing the complexity of health determinants in resource poor settings. *American Journal Of Epidemiology*. DOI:10.1093/aje/KWS183).

48 simulateAbn

simulateAbn

Simulate data from a fitted additive Bayesian network.

Description

Simulate data from a fitted additive Bayesian network.

Usage

```
simulateAbn(
  object = NULL,
  run.simulation = TRUE,
  bugsfile = NULL,
  n.chains = 10L,
  n.adapt = 1000L,
  n.thin = 100L,
  n.iter = 10000L,
  seed = 42L,
  verbose = FALSE,
  debug = FALSE
)
```

Arguments

object of type abnFit. run. simulation call JAGS to simulate data (default is TRUE). bugsfile A path to a valid file or NULL (default) to delete the bugs file after simulation. n.chains number of parallel chains for the model. n.adapt number of iteration for adaptation. If n. adapt is set to zero, then no adaptation takes place. n.thin thinning interval for monitors. n.iter number of iteration to monitor. seed by default set to 42. verbose if TRUE prints additional output

if TRUE prints bug file content to stdout and does not run simulations.

Value

data.frame

debug

See Also

makebugs

simulateDag 49

Examples

```
df <- FCV[, c(12:15)]
mydists <- list(Outdoor="binomial",</pre>
                Sex="multinomial",
                GroupSize="poisson",
                Age="gaussian")
## buildScoreCache -> mostProbable() -> fitAbn()
suppressWarnings({
  mycache.mle <- buildScoreCache(data.df = df, data.dists = mydists, method = "mle",</pre>
                                  adj.vars = NULL, cor.vars = NULL,
                                  dag.banned = NULL, dag.retained = NULL,
                                  max.parents = 1,
                                  which.nodes = NULL, defn.res = NULL)
}) # ignore non-convergence warnings
mp.dag.mle <- mostProbable(score.cache = mycache.mle, verbose = FALSE)</pre>
myres.mle <- fitAbn(object = mp.dag.mle, method = "mle")</pre>
myres.sim <- simulateAbn(object = myres.mle,</pre>
                              run.simulation = TRUE,
                              bugsfile = NULL,
                              verbose = FALSE)
str(myres.sim)
prop.table(table(myres.sim$Outdoor))
prop.table(table(df$Outdoor))
```

simulateDag

Simulate a DAG with with arbitrary arcs density

Description

Provided with node names, returns an abnDAG. Arc density refers to the chance of a node being connected to the node before it.

Usage

```
simulateDag(node.name, data.dists = NULL, edge.density = 0.5, verbose = FALSE)
```

Arguments

node.name	a vector of character giving the names of the nodes. It gives the size of the simulated DAG.	
data.dists	named list corresponding to the node. name specifying the distribution for each node. If not provided arbitrary distributions are assigned to the nodes.	
edge.density	number in [0,1] specifying the edge probability in the dag.	
verbose	print more information on the run.	

50 skewness

Details

This function generates DAGs by sampling triangular matrices and reorder columns and rows randomly. The network density (edge.density) is used column-wise as binomial sampling probability. Then the matrix is named using the user-provided names.

Value

object of class abnDag consisting of a named matrix, a named list giving the distribution for each node and an empty element for the data.

Examples

skewness

Computes skewness of a distribution

Description

Computes skewness of a distribution

Usage

```
skewness(x)
```

Arguments

X

a numeric vector

Value

integer

summary.abnDag 51

summary.abnDag

Prints summary statistics from an object of class abnDag

Description

Prints summary statistics from an object of class abnDag

Usage

```
## S3 method for class 'abnDag'
summary(object, ...)
```

Arguments

object

an object of class abnLearned, abnFit. Alternatively, a matrix or a formula statement defining the network structure, a directed acyclic graph (DAG). Note

that row names must be set up or given in node. names.

... additional parameters. Not used at the moment.

Value

List with summary statistics of the DAG.

Examples

```
\label{eq:mydag} $$ \sim createAbnDag(dag = ^a+b|a, data.df = data.frame("a"=1, "b"=1))$    summary(mydag)
```

summary.abnFit

Print summary of objects of class abnFit

Description

Print summary of objects of class abnFit

Usage

```
## S3 method for class 'abnFit'
summary(object, digits = 3L, ...)
```

Arguments

object Object of class abnFit

digits number of digits of the results.

... additional parameters. Not used at the moment.

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Value

prints summary statistics of the fitted model.

```
summary.abnMostprobable
```

Print summary of objects of class abnMostprobable

Description

Print summary of objects of class abnMostprobable

Usage

```
## S3 method for class 'abnMostprobable'
summary(object, ...)
```

Arguments

```
object Object of class abnMostprobable
... additional parameters. Not used at the moment.
```

Value

prints the mostprobable consensus DAG and the number of observations used to calculate it.

toGraphviz

Convert a DAG into graphviz format

Description

Given a matrix defining a DAG create a text file suitable for plotting with graphviz.

Usage

toGraphviz 53

Arguments

dag	a matrix defining a DAG.
data.df	a data frame containing the data used for learning the network.
data.dists	a list with named arguments matching the names of the data frame which gives the distribution family for each variable. See fitAbn for details.
group.var	only applicable for mixed models and gives the column name in data.df of the grouping variable (which must be a factor denoting group membership). See fitAbn for details.
outfile	a character string giving the filename which will contain the graphviz graph.
directed	logical; if TRUE, a directed acyclic graph is produced, otherwise an undirected graph.
verbose	if TRUE more output is printed. If TRUE and 'outfile=NULL' the '.dot' file is printed to console.

Details

Graphviz (https://www.graphviz.org) is a visualisation software developed by AT&T and freely available. This function creates a text representation of the DAG, or the undirected graph, so this can be plotted using graphviz. The R package, Rgraphviz (available through the Bioconductor project https://www.bioconductor.org/) interfaces R and the working installation of graphviz.

Binary nodes will appear as squares, Gaussian as ovals and Poisson nodes as diamonds in the resulting graphviz network diagram. There are many other shapes possible for nodes and numerous other visual enhancements - see online graphviz documentation.

Bespoke refinements can be added by editing the raw outfile produced. For full manual editing, particularly of the layout, or adding annotations, one easy solution is to convert a postscript format graph (produced in graphviz using the -Tps switch) into a vector format using a tool such as pstoedit (http://www.pstoedit.net/), and then edit using a vector drawing tool like xfig. This can then be resaved as postscript or pdf thus retaining full vector quality.

Value

Nothing is returned, but a file outfile written.

Author(s)

Fraser Iain Lewis Marta Pittavino

Examples

```
## On a typical linux system the following code constructs a nice
## looking pdf file 'graph.pdf'.
## Not run:
## Subset of a build-in dataset
mydat <- ex0.dag.data[,c("b1","b2","b3","g1","b4","p2","p4")]
## setup distribution list for each node</pre>
```

54 toGraphviz

```
mydists <- list(b1="binomial", b2="binomial", b3="binomial",</pre>
                g1="gaussian", b4="binomial", p2="poisson",
                                 p4="poisson")
## specify DAG model
mydag <- matrix(c(</pre>
                     0,1,0,0,1,0,0, #
                      0,0,0,0,0,0,0, #
                      0,1,0,0,1,0,0, #
                      1,0,0,0,0,0,1, #
                      0,0,0,0,0,0,0, #
                      0,0,0,1,0,0,0, #
                      0,0,0,0,1,0,0 #
), byrow=TRUE, ncol=7)
colnames(mydag) <- rownames(mydag) <- names(mydat)</pre>
## create file for processing with graphviz
outfile <- paste(tempdir(), "graph.dot", sep="/")</pre>
toGraphviz(dag=mydag, data.df=mydat, data.dists=mydists, outfile=outfile)
## and then process using graphviz tools e.g. on linux
if(Sys.info()[["sysname"]] == "Linux" && interactive()) {
  system(paste( "dot -Tpdf -o graph.pdf", outfile))
  system("evince graph.pdf")
}
## Example using data with a group variable where b1<-b2
mydag <- matrix(c(0,1, 0,0), byrow=TRUE, ncol=2)</pre>
colnames(mydag) <- rownames(mydag) <- names(ex3.dag.data[,c(1,2)])</pre>
## specific distributions
mydists <- list(b1="binomial", b2="binomial")</pre>
## create file for processing with graphviz
outfile <- paste0(tempdir(), "/graph.dot")</pre>
toGraphviz(dag=mydag, data.df=ex3.dag.data[,c(1,2,14)], data.dists=mydists,
           group.var="group",
           outfile=outfile, directed=FALSE)
## and then process using graphviz tools e.g. on linux:
if(Sys.info()[["sysname"]] == "Linux" && interactive()) {
  pdffile <- paste0(tempdir(), "/graph.pdf")</pre>
  system(paste("dot -Tpdf -o ", pdffile, outfile))
  system(paste("evince ", pdffile, " &")) ## or some other viewer
## End(Not run)
```

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