Package ‘mixtools’

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Title Tools for analyzing finite mixture models

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R topics documented:

`boot.comp` *Performs Parametric Bootstrap for Sequentially Testing the Number of Components in Various Mixture Models*

Description

Performs a parametric bootstrap by producing B bootstrap realizations of the likelihood ratio statistic for testing the null hypothesis of a k-component fit versus the alternative hypothesis of a (k+1)-component fit to various mixture models. This is performed for up to a specified number of maximum components, k. A p-value is calculated for each test and once the p-value is above a specified significance level, the testing terminates. An optional histogram showing the distribution of the likelihood ratio statistic along with the observed statistic can also be produced.

Usage

```
boot.comp(y, x = NULL, N = NULL, max.comp = 2, B = 100,
          sig = 0.05, arbmean = TRUE, arbvar = TRUE,
          mix.type = c("logisregmix", "multmix", "mvnormalmix",
          "normalmix", "poisregmix", "regmix", "regmix.mixed",
          "repnormmix"), hist = TRUE, ...)
```

Arguments

`y`	The raw data for `multmix`, `mvnormalmix`, `normalmix`, and `repnormmix` and the response values for `logisregmix`, `poisregmix`, and `regmix`. See the documentation concerning their respective EM algorithms for specific structure of the raw data.
`x`	The predictor values required only for the regression mixtures `logisregmix`, `poisregmix`, and `regmix`. A column of 1s for the intercept term must not be included! See the documentation concerning their respective EM algorithms for specific structure of the predictor values.
`N`	An n-vector of number of trials for the logistic regression type `logisregmix`. If NULL, then `N` is an n-vector of 1s for binary logistic regression.
`max.comp`	The maximum number of components to test for. The default is 2. This function will perform a test of k-components versus (k+1)-components sequentially until we fail to reject the null hypothesis. This decision rule is governed by the calculated p-value and `sig`.
`B`	The number of bootstrap realizations of the likelihood ratio statistic to produce. The default is 100, but ideally, values of 1000 or more would be more acceptable.
`sig`	The significance level for which to compare the p-value against when performing the test of k-components versus (k+1)-components.
`arbmean`	If FALSE, then a scale mixture analysis can be performed for `mvnormalmix`, `normalmix`, `regmix`, or `repnormmix`. The default is TRUE.

arbvar	If FALSE, then a location mixture analysis can be performed for mvnormalmix, normalmix, regmix, or repnormmix. The default is TRUE.
mix.type	The type of mixture analysis you wish to perform. The data inputted for y and x depend on which type of mixture is selected. logisregmix corresponds to a mixture of logistic regressions. multmix corresponds to a mixture of multinomials with data determined by the cut-point method. mvnormalmix corresponds to a mixture of multivariate normals. normalmix corresponds to a mixture of univariate normals. poisregmix corresponds to a mixture of Poisson regressions. regmix corresponds to a mixture of regressions with normal components. regmix.mixed corresponds to a mixture of regressions with random or mixed effects. repnormmix corresponds to a mixture of normals with repeated measurements.
hist	An argument to provide a matrix plot of histograms for the boostrapped likelihood ratio statistic.
...	Additional arguments passed to the various EM algorithms for the mixture of interest.

Value

boot.comp returns a list with items:

p.values	The p-values for each test of k-components versus (k+1)-components.
log.lik	The B bootstrap realizations of the likelihood ratio statistic.
obs.log.lik	The observed likelihood ratio statistic for each test which is used in determining the p-values.

References

McLachlan, G. J. and Peel, D. (2000) *Finite Mixture Models*, John Wiley \& Sons, Inc.

See Also

logisregmixEM, multmixEM, mvnormalmixEM, normalmixEM, poisregmixEM, regmixEM, regmixEM.mixed, repnormmixEM

Examples

```
## Bootstrapping to test the number of components on the RTdata.

data(RTdata)
x<-as.matrix(RTdata[, 1:3])
y<-makemultdata(x, cuts = quantile(x, (1:9)/10))$y
a<-boot.comp(y = y, max.comp = 1, B = 5, mix.type = "multmix",
             epsilon = 1e-3)
a$p.values
```

boot.se *Performs Parametric Bootstrap for Standard Error Approximation*

Description

Performs a parametric bootstrap by producing B bootstrap samples for the parameters in the specified mixture model.

Usage

```
boot.se(em.fit, B = 100, arbmean = TRUE, arbvar = TRUE,
        N = NULL, ...)
```

Arguments

`em.fit`	An object of class `mixEM`. The estimates produced in `em.fit` will be used as the parameters for the distribution from which we generate the bootstrap data.
`B`	The number of bootstrap samples to produce. The default is 100, but ideally, values of 1000 or more would be more acceptable.
`arbmean`	If FALSE, then a scale mixture analysis can be performed for `mvnormalmix`, `normalmix`, `regmix`, or `repnormmix`. The default is TRUE.
`arbvar`	If FALSE, then a location mixture analysis can be performed for `mvnormalmix`, `normalmix`, `regmix`, or `repnormmix`. The default is TRUE.
`N`	An n-vector of number of trials for the logistic regression type `logisregmix`. If NULL, then `N` is an n-vector of 1s for binary logistic regression.
`...`	Additional arguments passed to the various EM algorithms for the mixture of interest.

Value

`boot.se` returns a list with the bootstrap samples and standard errors for the mixture of interest.

References

McLachlan, G. J. and Peel, D. (2000) *Finite Mixture Models*, John Wiley \& Sons, Inc.

Examples

```
## Bootstrapping standard errors for a regression mixture case.

data(NOdata)
attach(NOdata)
em.out<-regmixEM(Equivalence, NO, arbvar = FALSE)
out.bs<-boot.se(em.out, B = 15, arbvar = FALSE)
out.bs
```

CO2data — *GNP and CO2 Data Set*

Description

This data set gives the gross national product (GNP) per capita in 1996 for various countries as well as their estimated carbon dioxide (CO2) emission per capita for the same year.

Usage

```
CO2data
```

Format

This data frame consists of 28 countries and the following columns:

- `GNP`The gross national product per capita in 1996.
- `CO2`The estimated carbon dioxide emission per capita in 1996.
- `country`An abbreviation pertaining to the country measured (e.g., "GRC" = Greece and "CH" = Switzerland).

References

Hurn, M., Justel, A. and Robert, C. P. (2003) Estimating Mixtures of Regressions, *Journal of Computational and Graphical Statistics* **12(1)**, 55–79.

compCDF — *Plot the Component CDF*

Description

Plot the components' CDF via the posterior probabilities.

Usage

```
compCDF(data, weights,
        x=seq(min(data, na.rm=TRUE), max(data, na.rm=TRUE), len=250),
        comp=1:NCOL(weights), makeplot=TRUE, ...)
```

Arguments

`data`	A matrix containing the raw data. Rows are subjects and columns are repeated measurements.
`weights`	The weights to compute the empirical CDF; however, most of time they are the posterior probabilities.
`x`	The points at which the CDFs are to be evaluated.
`comp`	The mixture components for which CDFs are desired.
`makeplot`	Logical: Should a plot be produced as a side effect?
`...`	Additional arguments (other than `lty` and `type`, which are already used) to be passed directly to `plot` and `lines` functions.

Details

When `makeplot` is `TRUE`, a line plot is produced of the CDFs evaluated at `x`. The plot is not a step function plot; the points $(x, CDF(x))$ are simply joined by line segments.

Value

A matrix with `length(comp)` rows and `length(x)` columns in which each row gives the CDF evaluated at each point of `x`.

References

McLachlan, G. J. and Peel, D. (2000) *Finite Mixture Models*, John Wiley \& Sons, Inc.

Elmore, R. T., Hettmansperger, T. P. and Xuan, F. (2004) The Sign Statistic, One-Way Layouts and Mixture Models, *Statistical Science* **19(4)**, 579–587.

See Also

`makemultdata`, `multmixmodel.sel`, `multmixEM`.

Examples

```
## The sulfur content of the coal seams in Texas

A<-c(1.51, 1.92, 1.08, 2.04, 2.14, 1.76, 1.17)
B<-c(1.69, 0.64, .9, 1.41, 1.01, .84, 1.28, 1.59)
C<-c(1.56, 1.22, 1.32, 1.39, 1.33, 1.54, 1.04, 2.25, 1.49)
D<-c(1.3, .75, 1.26, .69, .62, .9, 1.2, .32)
E<-c(.73, .8, .9, 1.24, .82, .72, .57, 1.18, .54, 1.3)

dis.coal<-makemultdata(A, B, C, D, E,
                       cuts = median(c(A, B, C, D, E)))
temp<-multmixEM(dis.coal)

## Now plot the components' CDF via the posterior probabilities

compCDF(dis.coal$x, temp$posterior, xlab="Sulfur", ylab="", main="empirical CDFs")
```

density.npEM *Normal kernel density estimate for nonparametric EM output*

Description

Takes an object of class npEM and returns an object of class density giving the kernel density estimate for the selected component and, if applicable, the selected block.

Usage

```
## S3 method for class 'npEM'
density(x, u=NULL, component=1, block=1, scale=FALSE, ...)
```

Arguments

x	An object of class npEM such as the output of the npEM or spEMsymloc functions.
u	Vector of points at which the density is to be evaluated
component	Mixture component number; should be an integer from 1 to the number of columns of x$posteriors.
block	Block of repeated measures. Only applicable in repeated measures case, for which x$blockid exists; should be an integer from 1 to max(x$blockid).
scale	Logical: If TRUE, multiply the density values by the corresponding mixing proportions found in x$lambdahat
...	Additional arguments; not used by this method.

Details

The bandwidth is taken to be the same as that used to produce the npEM object, which is given by x$bandwidth.

Value

density.npEM returns a list of type "density". See density for details. In particular, the output of density.npEM may be used directly by functions such as plot or lines.

See Also

npEM, spEMsymloc, plot.npEM

Examples

```
## Look at histogram of Old Faithful waiting times
data(faithful)
Minutes <- faithful$waiting
hist(Minutes, freq=FALSE)
```

```
## Superimpose equal-variance normal mixture fit:
nm <- normalmixEM(Minutes, mu=c(50,80), sigma=5, arbvar=FALSE, fast=TRUE)
x <- seq(min(Minutes), max(Minutes), len=200)
for (j in 1:2)
  lines(x, nm$lambda[j]*dnorm(x, mean=nm$mu[j], sd=nm$sigma), lwd=3, lty=2)

## Superimpose several semiparametric fits with different bandwidths:
bw <- c(1, 3, 5)
for (i in 1:3) {
  sp <- spEMsymloc(Minutes, c(50,80), bw=bw[i])
  for (j in 1:2)
    lines(density(sp, component=j, scale=TRUE), col=1+i, lwd=2)
}
legend("topleft", legend=paste("Bandwidth =",bw), fill=2:4)
```

`density.spEM` *Normal kernel density estimate for semiparametric EM output*

Description

Takes an object of class `spEM` and returns an object of class `density` giving the kernel density estimate.

Usage

```
## S3 method for class 'spEM'
density(x, u=NULL, component=1, block=1, scale=FALSE, ...)
```

Arguments

`x`	An object of class `npEM` such as the output of the `npEM` or `spEMsymloc` functions.
`u`	Vector of points at which the density is to be evaluated
`component`	Mixture component number; should be an integer from 1 to the number of columns of `x$posteriors`.
`block`	Block of repeated measures. Only applicable in repeated measures case, for which `x$blockid` exists; should be an integer from 1 to `max(x$blockid)`.
`scale`	Logical: If TRUE, multiply the density values by the corresponding mixing proportions found in `x$lambdahat`
`...`	Additional arguments; not used by this method.

Details

The bandwidth is taken to be the same as that used to produce the `npEM` object, which is given by `x$bandwidth`.

Value

density.spEM returns a list of type "density". See density for details. In particular, the output of density.spEM may be used directly by functions such as plot or lines.

See Also

spEM, spEMsymloc, plot.spEM

Examples

```
mu <- matrix(c(0, 15), 2, 3)
sigma <- matrix(c(1, 5), 2, 3)
x <- rmvnormmix(300, lambda = c(.4,.6), mu = mu, sigma = sigma)

d <- spEM(x, mu0 = 2, blockid = rep(1,3), constbw = TRUE)
plot(d, xlim=c(-10, 40), ylim = c(0, .16), xlab = "", breaks = 30,
     cex.lab=1.5, cex.axis=1.5) # plot.spEM calls density.spEM here
```

---

depth *Elliptical and Spherical Depth*

Description

Computation of spherical or elliptical depth.

Usage

```
depth(pts, x, Cx = var(x))
```

Arguments

pts	A kxd matrix containing the k points that one wants to compute the depth. Each row is a point.
x	A nxd matrix containing the reference data. Each row is an observation.
Cx	A dxd scatter matrix for the data x where the default is var(x). When Cx = I(d), it returns the sphercial depth.

Value

depth returns a k-vector where each entry is the elliptical depth of a point in pts.

Note

depth is used in regcr.

References

Elmore, R. T., Hettmansperger, T. P. and Xuan, F. (2000) Spherical Data Depth and a Multivariate Median, *Proceedings of Data Depth: Robust Multivariate Statistical Analysis, Computational Geometry and Applications*.

See Also

regcr

Examples

```
x<-matrix(rnorm(200),nc = 2)
depth(x[1:3, ], x)
```

---

dmvnorm *The Multivariate Normal Density*

Description

Density and log-density for the multivariate normal distribution with mean equal to `mu` and variance matrix equal to `sigma`.

Usage

```
dmvnorm(y, mu=NULL, sigma=NULL)
logdmvnorm(y, mu=NULL, sigma=NULL)
```

Arguments

`y`	Either a d - vector or an $n \times d$ matrix, where d is the dimension of the normal distribution and n is the number of points at which the density is to be evaluated.
`mu`	d - vector: Mean of the normal distribution (or NULL uses the origin as default)
`sigma`	This $d \times d$ matrix is the variance matrix of the normal distribution (or NULL uses the identity matrix as default)

Details

This code is written to be efficient, using the qr-decomposition of the covariance matrix (and using it only once, rather than recalculating it for both the determinant and the inverse of `sigma`).

Value

`dmvnorm` gives the densities, while `logdmvnorm` gives the logarithm of the densities.

See Also

qr, qr.solve, dnorm, rmvnorm

`ellipse` *Draw Two-Dimensional Ellipse Based on Mean and Covariance*

Description

Draw a two-dimensional ellipse that traces a bivariate normal density contour for a given mean vector, covariance matrix, and probability content.

Usage

```
ellipse(mu, sigma, alpha = .05, npoints = 250, newplot = FALSE,
        draw = TRUE, ...)
```

Arguments

`mu`	A 2-vector giving the mean.
`sigma`	A 2x2 matrix giving the covariance matrix.
`alpha`	Probability to be excluded from the ellipse. The default value is alpha = .05, which results in a 95% ellipse.
`npoints`	Number of points comprising the border of the ellipse.
`newplot`	If newplot = TRUE and draw = TRUE, plot the ellipse on a new plot. If newplot = FALSE and draw = TRUE, add the ellipse to an existing plot.
`draw`	If TRUE, draw the ellipse.
`...`	Graphical parameters passed to `lines` or `plot` command.

Value

`ellipse` returns an `npoints`x2 matrix of the points forming the border of the ellipse.

References

Johnson, R. A. and Wichern, D. W. (2002) *Applied Multivariate Statistical Analysis, Fifth Edition*, Prentice Hall.

See Also

`regcr`

Examples

```
## Produce a 95% ellipse with the specified mean and covariance structure.

mu<-c(1, 3)
sigma<-matrix(c(1, .3, .3, 1.5), 2, 2)

ellipse(mu, sigma, npoints = 200, newplot = TRUE)
```

`flaremixEM` *EM Algorithm for Mixtures of Regressions with Flare*

Description

Returns output for 2-component mixture of regressions with flaring using an EM algorithm with one step of Newton-Raphson requiring an adaptive barrier for maximization of the objective function. A mixture of regressions with flare occurs when there appears to be a common regression relationship for the data, but the error terms have a mixture structure of one normal component and one exponential component.

Usage

```
flaremixEM(y, x, lambda = NULL, beta = NULL, sigma = NULL,
           alpha = NULL, nu = NULL, epsilon = 1e-04,
           maxit = 10000, verb = FALSE, restart = 50)
```

Arguments

`y`	An n-vector of response values.
`x`	An n-vector of predictor values. An intercept term will be added by default.
`lambda`	Initial value of mixing proportions. Entries should sum to 1.
`beta`	Initial value of `beta` parameters. Should be a 2x2 matrix where the columns corresond to the component.
`sigma`	A vector of standard deviations.
`alpha`	A scalar for the exponential component's rate.
`nu`	A vector specifying the barrier constants to use. The first barrier constant where the algorithm converges is used.
`epsilon`	The convergence criterion.
`maxit`	The maximum number of iterations.
`verb`	If TRUE, then various updates are printed during each iteration of the algorithm.
`restart`	The number of times to restart the algorithm in case convergence is not attained. The default is 50.

Value

`flaremixEM` returns a list of class `mixEM` with items:

`x`	The set of predictors (which includes a column of 1's).
`y`	The response values.
`posterior`	An nx2 matrix of posterior probabilities for observations.
`lambda`	The final mixing proportions.
`beta`	The final regression coefficients.

sigma	The final standard deviations.
alpha	The final exponential rate.
loglik	The final log-likelihood.
all.loglik	A vector of each iteration's log-likelihood.
ft	A character vector giving the name of the function.

See Also

regmixEM

Examples

```
## Simulation output.

j=1
while(j == 1){
    x1=runif(30, 0, 10)
    x2=runif(20, 10, 20)
    x3=runif(30, 20, 30)
    y1=3+4*x1+rnorm(30, sd = 1)
    y2=3+4*x2+rexp(20, rate = .05)
    y3=3+4*x3+rnorm(30, sd = 1)
    x=c(x1, x2, x3)
    y=c(y1, y2, y3)
    nu=(1:30)/2

    out=try(flaremixEM(y, x, beta = c(3, 4), nu = nu,
            lambda = c(.75, .25), sigma = 1), silent = TRUE)
    if(class(out) == "try-error"){
        j=1
    } else j=2
}

out[4:7]
plot(x, y)
abline(out$beta)
```

---

gammamixEM *EM Algorithm for Mixtures of Gamma Distributions*

Description

Return EM algorithm output for mixtures of gamma distributions.

Usage

```
gammamixEM(x, lambda = NULL, alpha = NULL, beta = NULL, k = 2,
           epsilon = 1e-08, maxit = 1000, maxrestarts=20,
           verb = FALSE)
```

Arguments

x	A vector of length n consisting of the data.
lambda	Initial value of mixing proportions. If NULL, then lambda is random from a uniform Dirichlet distribution (i.e., its entries are uniform random and then it is normalized to sum to 1).
alpha	Starting value of vector of component shape parameters. If non-NULL and a vector, k is set to length(alpha). If NULL, then the initial value is estimated by partitioning the data into k regions (with lambda determining the proportion of values in each region) and then calculating the method of moments estimates.
beta	Starting value of vector of component scale parameters. If non-NULL and a vector, k is set to length(beta). If NULL, then the initial value is estimated the same method described for alpha.
k	Number of components. Initial value ignored unless alpha and beta are both NULL.
epsilon	The convergence criterion. Convergence is declared when the change in the observed data log-likelihood increases by less than epsilon.
maxit	The maximum number of iterations.
maxrestarts	The maximum number of restarts allowed in case of a problem with the particular starting values chosen (each restart uses randomly chosen starting values).
verb	If TRUE, then various updates are printed during each iteration of the algorithm.

Value

gammamixEM returns a list of class mixEM with items:

x	The raw data.
lambda	The final mixing proportions.
gamma.pars	A 2xk matrix where each column provides the component estimates of alpha and beta.
loglik	The final log-likelihood.
posterior	An nxk matrix of posterior probabilities for observations.
all.loglik	A vector of each iteration's log-likelihood. This vector includes both the initial and the final values; thus, the number of iterations is one less than its length.
ft	A character vector giving the name of the function.

References

Dempster, A. P., Laird, N. M., and Rubin, D. B. (1977) Maximum Likelihood From Incomplete Data Via the EM Algorithm, *Journal of the Royal Statistical Society, Series B*, **39(1)**, 1–38.

Examples

```
##Analyzing a 3-component mixture of gammas.

x<-c(rgamma(200, shape = 0.2, scale = 14), rgamma(200,
     shape = 32, scale = 10), rgamma(200, shape = 5, scale = 6))
out<-gammamixEM(x, lambda = c(1, 1, 1)/3, verb = TRUE)
out[2:4]
```

Habituationdata *Infant habituation data*

Description

From Thomas et al (2011):

"Habituation is a standard method of studying infant behaviors. Indeed, much of what is known about infant memory and perception rests on habituation methods. Six-month infants (n = 51) were habituated to a checker-board pattern on two occasions, one week apart. On each occasion, the infant was presented with the checkerboard pattern and the length of time the infant viewed the pattern before disengaging was recorded; this denoted the end of a trial. After disengagement, another trial was presented. The procedure was implemented for eleven trials. The conventional index of habituation performance is the summed observed fixation to the checkerboard pattern over the eleven trials. Thus, an index of reliability focuses on how these fixation times, in seconds, on the two assessment occasions correlate: $r = .29$."

Usage

```
data(Habituationdata)
```

Format

A data frame with two variables, `m1` and `m2`, and 51 cases. The two variables are the summed observations times for the two occasions described above.

Author(s)

Hoben Thomas

Source

Original source: Thomas et al. (2011). See references section.

References

Thomas, H., Lohaus, A., and Domsch, H. (2011), Extensions of Reliability Theory, in Nonparametric Statistics and Mixture Models: A Festschrift in Honor of Thomas Hettmansperger (Singapore: World Scientific), pp. 309-316.

hmeEM — *EM Algorithm for Mixtures-of-Experts*

Description

Returns EM algorithm output for a mixture-of-experts model. Currently, this code only handles a 2-component mixture-of-experts, but will be extended to the general k-component hierarchical mixture-of-experts.

Usage

```
hmeEM(y, x, lambda = NULL, beta = NULL, sigma = NULL, w = NULL,
      k = 2, addintercept = TRUE, epsilon = 1e-08,
      maxit = 10000, verb = FALSE)
```

Arguments

`y`	An n-vector of response values.
`x`	An nxp matrix of predictors. See `addintercept` below.
`lambda`	Initial value of mixing proportions, which are modeled as an inverse logit function of the predictors. Entries should sum to 1. If NULL, then `lambda` is taken as 1/k for each `x`.
`beta`	Initial value of `beta` parameters. Should be a pxk matrix, where p is the number of columns of x and k is number of components. If NULL, then `beta` has standard normal entries according to a binning method done on the data.
`sigma`	A vector of standard deviations. If NULL, then $1/\texttt{sigma}^2$ has random standard exponential entries according to a binning method done on the data.
`w`	A p-vector of coefficients for the way the mixing proportions are modeled. See `lambda`.
`k`	Number of components. Currently, only `k=2` is accepted.
`addintercept`	If TRUE, a column of ones is appended to the x matrix before the value of p is calculated.
`epsilon`	The convergence criterion.
`maxit`	The maximum number of iterations.
`verb`	If TRUE, then various updates are printed during each iteration of the algorithm.

Value

`hmeEM` returns a list of class `mixEM` with items:

`x`	The set of predictors (which includes a column of 1's if `addintercept` = TRUE).
`y`	The response values.
`w`	The final coefficients for the functional form of the mixing proportions.

lambda	An nxk matrix of the final mixing proportions.
beta	The final regression coefficients.
sigma	The final standard deviations. If arbmean = FALSE, then only the smallest standard deviation is returned. See scale below.
loglik	The final log-likelihood.
posterior	An nxk matrix of posterior probabilities for observations.
all.loglik	A vector of each iteration's log-likelihood.
restarts	The number of times the algorithm restarted due to unacceptable choice of initial values.
ft	A character vector giving the name of the function.

References

Jacobs, R. A., Jordan, M. I., Nowlan, S. J. and Hinton, G. E. (1991) Adaptive Mixtures of Local Experts, *Neural Computation* **3(1)**, 79–87.

McLachlan, G. J. and Peel, D. (2000) *Finite Mixture Models*, John Wiley \& Sons, Inc.

See Also

regmixEM

Examples

```
## EM output for NOdata.

data(NOdata)
attach(NOdata)
em.out<-regmixEM(Equivalence, NO)
hme.out<-hmeEM(Equivalence, NO, beta = em.out$beta)
hme.out[3:7]
```

---

ise.npEM *Integrated Squared Error for a selected density from npEM output*

Description

Computes the integrated squared error for a selected estimated density from npEM output (selected by specifying the component and block number), relative to a true pdf that must be specified by the user. The range for the numerical integration must be specified. This function also returns (by default) a plot of the true and estimated densities.

Usage

```
ise.npEM(npEMout, component=1, block=1, truepdf, lower=-Inf,
         upper=Inf, plots = TRUE, ...)
```

Arguments

npEMout	An object of class npEM such as the output of the npEM function
component, block	Component and block of particular density to analyze from npEMout.
truepdf	an R function taking a numeric first argument and returning a numeric vector of the same length. Returning a non-finite element will generate an error.
lower, upper	the limits of integration. Can be infinite.
plots	logical: Should plots be produced?
...	additional arguments to be passed to truepdf (and that may be mandatory like, e.g., the df = argument of dt). Remember to use argument names not matching those of ise.npRM.

Details

This function calls the wkde (weighted kernel density estimate) function.

Value

Just as for the integrate function, a list of class "integrate" with components

value	the final estimate of the integral.
abs.error	estimate of the modulus of the absolute error.
subdivisions	the number of subintervals produced in the subdivision process.
message	"OK" or a character string giving the error message.
call	the matched call.

References

- Benaglia, T., Chauveau, D., and Hunter, D. R. (2009), An EM-like algorithm for semi- and non-parametric estimation in multivariate mixtures, Journal of Computational and Graphical Statistics (to appear).

See Also

npEM, wkde, integrate

Examples

```
# Mixture with mv gaussian model
m <- 2 # no. of components
r <- 3 # no. of repeated measures (coordinates)
lambda <- c(0.4, 0.6)
# Note:  Need first 2 coordinates conditionally iid due to block structure
mu <- matrix(c(0, 0, 0, 3, 3, 5), m, r, byrow=TRUE) # means
sigma <- matrix(rep(1, 6), m, r, byrow=TRUE) # stdevs
blockid = c(1,1,2) # block structure of coordinates
n <- 500
```

```
x <- rmvnormmix(n, lambda, mu, sigma) # simulated data

# fit the model with "arbitrary" initial centers
centers <- matrix(c(0, 0, 0, 4, 4, 4), 2, 3, byrow=TRUE)
a <- npEM(x, centers, blockid, eps=1e-8, verb=FALSE)

# Calculate integrated squared error for j=2, b=1:
j <- 2 # component
b <- 1 # block
coords <- a$blockid == b
ise.npEM(a, j, b, dnorm, lower=0, upper=10, plots=TRUE,
         mean=mu[j,coords][1], sd=sigma[j, coords][1])


# The following (lengthy) example recreates the normal multivariate
# mixture model simulation from Benaglia et al (2009).
mu <- matrix(c(0, 0, 0, 3, 4, 5), m, r, byrow=TRUE)
nbrep <- 5  # Benaglia et al use 300 replications

# matrix for storing sums of Integrated Squared Errors
ISE <- matrix(0,m,r,dimnames=list(Components=1:m, Blocks=1:r))

nblabsw <- 0 # no. of label switches
for (mc in 1:nbrep) {
  print(paste("REPETITION", mc))
x <- rmvnormmix(n,lambda,mu,sigma) # simulated data
  a <- npEM(x, centers, verb=FALSE) #default:
if (a$lambda[1] > a$lambda[2]) nblabsw <- nblabsw + 1
for (j in 1:m) {  # for each component
for (k in 1:r) { # for each coordinate; not assuming iid!
      # dnorm with correct mean, sd is the true density:
      ISE[j,k] <- ISE[j,k] + ise.npEM(a, j, k, dnorm, lower=mu[j,k]-5,
               upper=mu[j,k]+5, plots=FALSE, mean=mu[j,k],
               sd=sigma[j,k])$value
    }
  }
MISE <- ISE/nbrep # Mean ISE
sqMISE <- sqrt(MISE) # root-mean-integrated-squared error
}
sqMISE
```

`logisregmixEM` *EM Algorithm for Mixtures of Logistic Regressions*

Description

Returns EM algorithm output for mixtures of logistic regressions with arbitrarily many components.

Usage

```
logisregmixEM(y, x, N = NULL, lambda = NULL, beta = NULL, k = 2,
              addintercept = TRUE, epsilon = 1e-08,
              maxit = 10000, verb = FALSE)
```

Arguments

`y`	An n-vector of successes out of N trials.
`x`	An nxp matrix of predictors. See `addintercept` below.
`N`	An n-vector of number of trials for the logistic regression. If NULL, then `N` is an n-vector of 1s for binary logistic regression.
`lambda`	Initial value of mixing proportions. Entries should sum to 1. This determines number of components. If NULL, then `lambda` is random from uniform Dirichlet and number of components is determined by `beta`.
`beta`	Initial value of `beta` parameters. Should be a pxk matrix, where p is the number of columns of x and k is number of components. If NULL, then `beta` is generated by binning the data into k bins and using `glm` on the values in each of the bins. If both `lambda` and `beta` are NULL, then number of components is determined by `k`.
`k`	Number of components. Ignored unless `lambda` and `beta` are both NULL.
`addintercept`	If TRUE, a column of ones is appended to the x matrix before the value of p is calculated.
`epsilon`	The convergence criterion.
`maxit`	The maximum number of iterations.
`verb`	If TRUE, then various updates are printed during each iteration of the algorithm.

Value

`logisregmixEM` returns a list of class `mixEM` with items:

`x`	The predictor values.
`y`	The response values.
`lambda`	The final mixing proportions.
`beta`	The final logistic regression coefficients.
`loglik`	The final log-likelihood.
`posterior`	An nxk matrix of posterior probabilities for observations.
`all.loglik`	A vector of each iteration's log-likelihood.
`restarts`	The number of times the algorithm restarted due to unacceptable choice of initial values.
`ft`	A character vector giving the name of the function.

References

McLachlan, G. J. and Peel, D. (2000) *Finite Mixture Models*, John Wiley \& Sons, Inc.

See Also

poisregmixEM

Examples

```
## EM output for data generated from a 2-component logistic regression model.

beta<-matrix(c(1, .5, 2, -.8), 2, 2)
x<-runif(50, 0, 10)
x1<-cbind(1, x)
xbeta<-x1%*%beta
N<-ceiling(runif(50, 50, 75))
w<-rbinom(50, 1, .3)
y<-w*rbinom(50, size = N, prob = (1/(1+exp(-xbeta[, 1]))))+
            (1-w)*rbinom(50, size = N, prob =
            (1/(1+exp(-xbeta[, 2]))))
out.1<-logisregmixEM(y, x, N, verb = TRUE, epsilon = 1e-01)
out.1

## EM output for data generated from a 2-component binary logistic regression model.

beta<-matrix(c(-10, .1, 20, -.1), 2, 2)
x<-runif(500, 50, 250)
x1<-cbind(1, x)
xbeta<-x1%*%beta
w<-rbinom(500, 1, .3)
y<-w*rbinom(500, size = 1, prob = (1/(1+exp(-xbeta[, 1]))))+
            (1-w)*rbinom(500, size = 1, prob =
            (1/(1+exp(-xbeta[, 2]))))
out.2<-logisregmixEM(y, x, beta = beta, lambda = c(.3, .7),
                     verb = TRUE, epsilon = 1e-01)
out.2
```

---

makemultdata *Produce Cutpoint Multinomial Data*

Description

Change data into a matrix of multinomial counts using the cutpoint method and generate EM algorithm starting values for a k-component mixture of multinomials.

Usage

```
makemultdata(..., cuts)
```

Arguments

`...` Either vectors (possibly of different lengths) of raw data or an nxm matrix (or data frame) of data. If `...` are vectors of varying length, then `makemultdata` will create a matrix of size nxm where n is the sample size and m is the length of the vector with maximum length. Those vectors with length less than m will have `NA`s to make the corresponding row in the matrix of length m. If `...` is a matrix (or data frame), then the rows must correspond to the sample and the columns the repeated measures.

`cuts` A vector of cutpoints. This vector is sorted by the algorithm.

Details

The (i, j)th entry of the matrix `y` (for j < p) is equal to the number of entries in the ith column of `x` that are less than or equal to `cuts`[j]. The (i, p)th entry is equal to the number of entries greater than `cuts`[j].

Value

`makemultdata` returns an object which is a list with components:

`x` An nxm matrix of the raw data.

`y` An nxp matrix of the discretized data where p is one more than the number of cutpoints. Each row is a multinomial vector of counts. In particular, each row should sum to the number of repeated measures for that sample.

References

Elmore, R. T., Hettmansperger, T. P. and Xuan, F. (2004) The Sign Statistic, One-Way Layouts and Mixture Models, *Statistical Science* **19(4)**, 579–587.

See Also

`compCDF`, `multmixmodel.sel`, `multmixEM`

Examples

```
## Randomly generated data.

y<-matrix(rpois(70, 6), 10, 7)
cuts<-c(2, 5, 7)
out1<-makemultdata(y, cuts = cuts)
out1

## The sulfur content of the coal seams in Texas.

A<-c(1.51, 1.92, 1.08, 2.04, 2.14, 1.76, 1.17)
B<-c(1.69, 0.64, .9, 1.41, 1.01, .84, 1.28, 1.59)
C<-c(1.56, 1.22, 1.32, 1.39, 1.33, 1.54, 1.04, 2.25, 1.49)
D<-c(1.3, .75, 1.26, .69, .62, .9, 1.2, .32)
E<-c(.73, .8, .9, 1.24, .82, .72, .57, 1.18, .54, 1.3)
```

```
out2<-makemultdata(A, B, C, D, E,
                   cuts = median(c(A, B, C, D, E)))
out2

## The reaction time data.

data(RTdata)
out3<-makemultdata(RTdata, cuts =
                   100*c(5, 10, 12, 14, 16, 20, 25, 30, 40, 50))
dim(out3$y)
out3$y[1:10,]
```

---

multmixEM *EM Algorithm for Mixtures of Multinomials*

Description

Return EM algorithm output for mixtures of multinomial distributions.

Usage

```
multmixEM(y, lambda = NULL, theta = NULL, k = 2,
          maxit = 10000, epsilon = 1e-08, verb = FALSE)
```

Arguments

y	Either An nxp matrix of data (multinomial counts), where n is the sample size and p is the number of multinomial bins, or the output of the makemultdata function. It is not necessary that all of the rows contain the same number of multinomial trials (i.e., the rowsums of y need not be identical).
lambda	Initial value of mixing proportions. Entries should sum to 1. This determines number of components. If NULL, then lambda is random from uniform Dirichlet and number of components is determined by theta.
theta	Initial value of theta parameters. Should be a kxp matrix, where p is the number of columns of y and k is number of components. Each row of theta should sum to 1. If NULL, then each row is random from uniform Dirichlet. If both lambda and theta are NULL, then number of components is determined by k.
k	Number of components. Ignored unless lambda and theta are NULL.
epsilon	The convergence criterion.
maxit	The maximum number of iterations.
verb	If TRUE, then various updates are printed during each iteration of the algorithm.

Value

multmixEM returns a list of class mixEM with items:

y	The raw data.
lambda	The final mixing proportions.
theta	The final multinomial parameters.
loglik	The final log-likelihood.
posterior	An nxk matrix of posterior probabilities for observations.
all.loglik	A vector of each iteration's log-likelihood.
restarts	The number of times the algorithm restarted due to unacceptable choice of initial values.
ft	A character vector giving the name of the function.

References

- McLachlan, G. J. and Peel, D. (2000) *Finite Mixture Models*, John Wiley \& Sons, Inc.
- Elmore, R. T., Hettmansperger, T. P. and Xuan, F. (2004) The Sign Statistic, One-Way Layouts and Mixture Models, *Statistical Science* **19(4)**, 579–587.

See Also

compCDF, makemultdata, multmixmodel.sel

Examples

```
## The sulfur content of the coal seams in Texas

A<-c(1.51, 1.92, 1.08, 2.04, 2.14, 1.76, 1.17)
B<-c(1.69, 0.64, .9, 1.41, 1.01, .84, 1.28, 1.59)
C<-c(1.56, 1.22, 1.32, 1.39, 1.33, 1.54, 1.04, 2.25, 1.49)
D<-c(1.3, .75, 1.26, .69, .62, .9, 1.2, .32)
E<-c(.73, .8, .9, 1.24, .82, .72, .57, 1.18, .54, 1.3)

dis.coal<-makemultdata(A, B, C, D, E,
                       cuts = median(c(A, B, C, D, E)))
em.out<-multmixEM(dis.coal)
em.out[1:4]
```

---

multmixmodel.sel *Model Selection Mixtures of Multinomials*

Description

Assess the number of components in a mixture of multinomials model using the Akaike's information criterion (AIC), Schwartz's Bayesian information criterion (BIC), Bozdogan's consistent AIC (CAIC), and Integrated Completed Likelihood (ICL).

Usage

```
multmixmodel.sel(y, comps = NULL, ...)
```

Arguments

`y`	Either An nxp matrix of data (multinomial counts), where n is the sample size and p is the number of multinomial bins, or the output of the `makemultdata` function. It is not necessary that all of the rows contain the same number of multinomial trials (i.e., the rowsums of y need not be identical).
`comps`	Vector containing the numbers of components to consider. If NULL, this is set to be 1:(max possible), where (max possible) is floor((m+1)/2) and m is the minimum row sum of y.
`...`	Additional arguments passed to `multmixEM`.

Value

`multmixmodel.sel` returns a table summarizing the AIC, BIC, CAIC, ICL, and log-likelihood values along with the winner (the number with the lowest aforementioned values).

See Also

`compCDF`, `makemultdata`, `multmixEM`

Examples

```
##Data generated using the multinomial cutpoint method.

x<-matrix(rpois(70, 6), 10, 7)
x.new<-makemultdata(x, cuts = 5)
multmixmodel.sel(x.new$y, comps = c(1,2), epsilon = 1e-03)
```

---

mvnormalmixEM — *EM Algorithm for Mixtures of Multivariate Normals*

Description

Return EM algorithm output for mixtures of multivariate normal distributions.

Usage

```
mvnormalmixEM(x, lambda = NULL, mu = NULL, sigma = NULL, k = 2,
              arbmean = TRUE, arbvar = TRUE, epsilon = 1e-08,
              maxit = 10000, verb = FALSE)
```

Arguments

x	A matrix of size nxp consisting of the data.
lambda	Initial value of mixing proportions. Entries should sum to 1. This determines number of components. If NULL, then lambda is random from uniform Dirichlet and number of components is determined by mu.
mu	A list of size k consisting of initial values for the p-vector mean parameters. If NULL, then the vectors are generated from a normal distribution with mean and standard deviation according to a binning method done on the data. If both lambda and mu are NULL, then number of components is determined by sigma.
sigma	A list of size k consisting of initial values for the pxp variance-covariance matrices. If NULL, then sigma is generated using the data. If lambda, mu, and sigma are NULL, then number of components is determined by k.
k	Number of components. Ignored unless lambda, mu, and sigma are all NULL.
arbmean	If TRUE, then the component densities are allowed to have different mus. If FALSE, then a scale mixture will be fit.
arbvar	If TRUE, then the component densities are allowed to have different sigmas. If FALSE, then a location mixture will be fit.
epsilon	The convergence criterion.
maxit	The maximum number of iterations.
verb	If TRUE, then various updates are printed during each iteration of the algorithm.

Value

normalmixEM returns a list of class mixEM with items:

x	The raw data.
lambda	The final mixing proportions.
mu	A list of with the final mean vectors.
sigma	A list with the final variance-covariance matrices.
loglik	The final log-likelihood.
posterior	An nxk matrix of posterior probabilities for observations.
all.loglik	A vector of each iteration's log-likelihood.
restarts	The number of times the algorithm restarted due to unacceptable choice of initial values.
ft	A character vector giving the name of the function.

References

McLachlan, G. J. and Peel, D. (2000) *Finite Mixture Models*, John Wiley \& Sons, Inc.

See Also

normalmixEM

Examples

```
##Fitting randomly generated data with a 2-component location mixture of bivariate normals.

x.1<-rmvnorm(40, c(0, 0))
x.2<-rmvnorm(60, c(3, 4))
X.1<-rbind(x.1, x.2)
mu<-list(c(0, 0), c(3, 4))

out.1<-mvnormalmixEM(X.1, arbvar = FALSE, mu = mu,
                     epsilon = 1e-02)
out.1[2:5]

##Fitting randomly generated data with a 2-component scale mixture of bivariate normals.

x.3<-rmvnorm(40, c(0, 0), sigma =
             matrix(c(200, 1, 1, 150), 2, 2))
x.4<-rmvnorm(60, c(0, 0))
X.2<-rbind(x.3, x.4)
lambda<-c(0.40, 0.60)
sigma<-list(diag(1, 2), matrix(c(200, 1, 1, 150), 2, 2))

out.2<-mvnormalmixEM(X.2, arbmean = FALSE,
                     sigma = sigma, lambda = lambda,
                     epsilon = 1e-02)
out.2[2:5]
```

NOdata *Ethanol Fuel Data Set*

Description

This data set gives the equivalence ratios and peak nitrogen oxide emissions in a study using pure ethanol as a spark-ignition engine fuel.

Usage

```
NOdata
```

Format

This data frame consists of:

- `NO`The peak nitrogen oxide emission levels.
- `Equivalence`The equivalence ratios for the engine at compression ratios from 7.5 to 18.

Source

Brinkman, N. D. (1981) Ethanol Fuel – A Single-Cylinder Engine Study of Efficiency and Exhaust Emissions, *S.A.E. Transactions*, 68.

References

Hurn, M., Justel, A. and Robert, C. P. (2003) Estimating Mixtures of Regressions, *Journal of Computational and Graphical Statistics* **12(1)**, 55–79.

---

normalmixEM *EM Algorithm for Mixtures of Univariate Normals*

Description

Return EM algorithm output for mixtures of normal distributions.

Usage

```
normalmixEM (x, lambda = NULL, mu = NULL, sigma = NULL, k = 2,
             mean.constr = NULL, sd.constr = NULL,
             epsilon = 1e-08, maxit = 1000, maxrestarts=20,
             verb = FALSE, fast=FALSE, ECM = FALSE,
             arbmean = TRUE, arbvar = TRUE)
```

Arguments

`x`	A vector of length n consisting of the data.
`lambda`	Initial value of mixing proportions. Automatically repeated as necessary to produce a vector of length `k`, then normalized to sum to 1. If `NULL`, then `lambda` is random from a uniform Dirichlet distribution (i.e., its entries are uniform random and then it is normalized to sum to 1).
`mu`	Starting value of vector of component means. If non-NULL and a scalar, `arbmean` is set to `FALSE`. If non-NULL and a vector, `k` is set to `length(mu)`. If NULL, then the initial value is randomly generated from a normal distribution with center(s) determined by binning the data.
`sigma`	Starting value of vector of component standard deviations for algorithm. If non-NULL and a scalar, `arbvar` is set to `FALSE`. If non-NULL and a vector, `arbvar` is set to `TRUE` and `k` is set to `length(sigma)`. If NULL, then the initial value is the reciprocal of the square root of a vector of random exponential-distribution values whose means are determined according to a binning method done on the data.
`k`	Number of components. Initial value ignored unless `mu` and `sigma` are both NULL.
`mean.constr`	Equality constraints on the mean parameters, given as a vector of length `k`. Each vector entry helps specify the constraints, if any, on the corresponding mean parameter: If `NA`, the corresponding parameter is unconstrained. If numeric, the corresponding parameter is fixed at that value. If a character string consisting of a single character preceded by a coefficient, such as `"0.5a"` or `"-b"`, all parameters using the same single character in their constraints will fix these parameters equal to the coefficient times some the same free parameter. For instance, if

	`mean.constr = c(NA, 0, "a", "-a")`, then the first mean parameter is unconstrained, the second is fixed at zero, and the third and forth are constrained to be equal and opposite in sign.
`sd.constr`	Equality constraints on the standard deviation parameters. See `mean.constr`.
`epsilon`	The convergence criterion. Convergence is declared when the change in the observed data log-likelihood increases by less than epsilon.
`maxit`	The maximum number of iterations.
`maxrestarts`	The maximum number of restarts allowed in case of a problem with the particular starting values chosen due to one of the variance estimates getting too small (each restart uses randomly chosen starting values). It is well-known that when each component of a normal mixture may have its own mean and variance, the likelihood has no maximizer; in such cases, we hope to find a "nice" local maximum with this algorithm instead, but occasionally the algorithm finds a "not nice" solution and one of the variances goes to zero, driving the likelihood to infinity.
`verb`	If TRUE, then various updates are printed during each iteration of the algorithm.
`fast`	If TRUE and k==2 and arbmean==TRUE, then use `normalmixEM2comp`, which is a much faster version of the EM algorithm for this case. This version is less protected against certain kinds of underflow that can cause numerical problems and it does not permit any restarts. If k>2, `fast` is ignored.
`ECM`	logical: Should this algorithm be an ECM algorithm in the sense of Meng and Rubin (1993)? If FALSE, the algorithm is a true EM algorithm; if TRUE, then every half-iteration alternately updates the means conditional on the variances or the variances conditional on the means, with an extra E-step in between these updates.
`arbmean`	If TRUE, then the component densities are allowed to have different `mu`s. If FALSE, then a scale mixture will be fit. Initial value ignored unless `mu` is NULL.
`arbvar`	If TRUE, then the component densities are allowed to have different `sigma`s. If FALSE, then a location mixture will be fit. Initial value ignored unless `sigma` is NULL.

Details

This is the standard EM algorithm for normal mixtures that maximizes the conditional expected complete-data log-likelihood at each M-step of the algorithm. If desired, the EM algorithm may be replaced by an ECM algorithm (see `ECM` argument) that alternates between maximizing with respect to the `mu` and `lambda` while holding `sigma` fixed, and maximizing with respect to `sigma` and `lambda` while holding `mu` fixed. In the case where `arbmean` is `FALSE` and `arbvar` is `TRUE`, there is no closed-form EM algorithm, so the ECM option is forced in this case.

Value

`normalmixEM` returns a list of class `mixEM` with items:

`x`	The raw data.
`lambda`	The final mixing proportions.

`mu`	The final mean parameters.
`sigma`	The final standard deviations. If `arbmean` = FALSE, then only the smallest standard deviation is returned. See `scale` below.
`scale`	If `arbmean` = FALSE, then the scale factor for the component standard deviations is returned. Otherwise, this is omitted from the output.
`loglik`	The final log-likelihood.
`posterior`	An nxk matrix of posterior probabilities for observations.
`all.loglik`	A vector of each iteration's log-likelihood. This vector includes both the initial and the final values; thus, the number of iterations is one less than its length.
`restarts`	The number of times the algorithm restarted due to unacceptable choice of initial values.
`ft`	A character vector giving the name of the function.

References

- McLachlan, G. J. and Peel, D. (2000) *Finite Mixture Models*, John Wiley \& Sons, Inc.
- Meng, X.-L. and Rubin, D. B. (1993) Maximum Likelihood Estimation Via the ECM Algorithm: A General Framework, *Biometrika* 80(2): 267-278.

See Also

`mvnormalmixEM`, `normalmixEM2comp`

Examples

```
##Analyzing the Old Faithful geyser data with a 2-component mixture of normals.

data(faithful)
attach(faithful)
system.time(out<-normalmixEM(waiting, arbvar = FALSE, epsilon = 1e-03))
out
system.time(out2<-normalmixEM(waiting, arbvar = FALSE, epsilon = 1e-03, fast=TRUE))
out2 # same thing but much faster
```

---

normalmixEM2comp *Fast EM Algorithm for 2-Component Mixtures of Univariate Normals*

Description

Return EM algorithm output for mixtures of univariate normal distributions for the special case of 2 components, exploiting the simple structure of the problem to speed up the code.

Usage

```
normalmixEM2comp(x, lambda, mu, sigsqrd, eps= 1e-8, maxit = 1000, verb=FALSE)
```

Arguments

`x`	A vector of length n consisting of the data.
`lambda`	Initial value of first-component mixing proportion.
`mu`	A 2-vector of initial values for the mean parameters.
`sigsqrd`	Either a scalar or a 2-vector with initial value(s) for the variance parameters. If a scalar, the algorithm assumes that the two components have equal variances; if a 2-vector, it assumes that the two components do not have equal variances.
`eps`	The convergence criterion. Convergence is declared when the change in the observed data log-likelihood increases by less than epsilon.
`maxit`	The maximum possible number of iterations.
`verb`	If TRUE, then various updates are printed during each iteration of the algorithm.

Details

This code is written to be very fast, sometimes more than an order of magnitude faster than `normalmixEM` for the same problem. It is less numerically stable that `normalmixEM` in the sense that it does not safeguard against underflow as carefully.

Note that when the two components are assumed to have unequal variances, the loglikelihood is unbounded. However, in practice this is rarely a problem and quite often the algorithm converges to a "nice" local maximum.

Value

`normalmixEM2comp` returns a list of class `mixEM` with items:

`x`	The raw data.
`lambda`	The final mixing proportions (lambda and 1-lambda).
`mu`	The final two mean parameters.
`sigma`	The final one or two standard deviations.
`loglik`	The final log-likelihood.
`posterior`	An nx2 matrix of posterior probabilities for observations.
`all.loglik`	A vector of each iteration's log-likelihood. This vector includes both the initial and the final values; thus, the number of iterations is one less than its length.
`restarts`	The number of times the algorithm restarted due to unacceptable choice of initial values (always zero).
`ft`	A character vector giving the name of the function.

References

McLachlan, G. J. and Peel, D. (2000) *Finite Mixture Models*, John Wiley \& Sons, Inc.

See Also

`mvnormalmixEM`, `normalmixEM`

Examples

```
##Analyzing the Old Faithful geyser data with a 2-component mixture of normals.
data(faithful)
attach(faithful)
system.time(out <- normalmixEM2comp(waiting, lambda=.5,
            mu=c(50,80), sigsqrd=100))
out$all.loglik # Note:  must be monotone increasing

# Compare elapsed time with more general version
system.time(out2 <- normalmixEM(waiting, lambda=c(.5,.5),
            mu=c(50,80), sigma=c(10,10), arbvar=FALSE))
out2$all.loglik # Values should be identical to above
```

---

npEM *Nonparametric EM-like Algorithm for Mixtures of Independent Repeated Measurements*

Description

Returns nonparametric EM algorithm output (Benaglia et al, 2009a) for mixtures of multivariate (repeated measures) data where the coordinates of a row (case) in the data matrix are assumed to be independent, conditional on the mixture component (subpopulation) from which they are drawn.

Usage

```
npEM(x, mu0, blockid = 1:ncol(x),
     bw = bw.nrd0(as.vector(as.matrix(x))), samebw = TRUE,
     h = bw, eps = 1e-8,
     maxiter = 500, stochastic = FALSE, verb = TRUE)
```

Arguments

`x` An $n \times r$ matrix of data. Each of the n rows is a case, and each case has r repeated measurements. These measurements are assumed to be conditionally independent, conditional on the mixture component (subpopulation) from which the case is drawn.

`mu0` Either an $m \times r$ matrix specifying the initial centers for the kmeans function, or an integer m specifying the number of initial centers, which are then choosen randomly in kmeans

`blockid` A vector of length r identifying coordinates (columns of `x`) that are assumed to be identically distributed (i.e., in the same block). For instance, the default has all distinct elements, indicating that no two coordinates are assumed identically distributed and thus a separate set of m density estimates is produced for each column of x. On the other hand, if `blockid=rep(1,ncol(x))`, then the coordinates in each row are assumed conditionally i.i.d.

`bw`	Bandwidth for density estimation, equal to the standard deviation of the kernel density. By default, a simplistic application of the default `bw.nrd0` bandwidth used by `density` to the entire dataset.
`samebw`	Logical: If `TRUE`, use the same bandwidth for each iteration and for each component and block. If `FALSE`, use a separate bandwidth for each component and block, and update this bandwidth at each iteration of the algorithm using a suitably modified `bw.nrd0` method as described in Benaglia et al (2009b).
`h`	Alternative way to specify the bandwidth, to provide backward compatibility.
`eps`	Tolerance limit for declaring algorithm convergence. Convergence is declared whenever the maximum change in any coordinate of the `lambda` vector (of mixing proportion estimates) does not exceed `eps`.
`maxiter`	The maximum number of iterations allowed, for both stochastic and non-stochastic versions; for non-stochastic algorithms (`stochastic = FALSE`), convergence may be declared before `maxiter` iterations (see `eps` above).
`stochastic`	Flag, if FALSE (the default), runs the non-stochastic version of the npEM algorithm, as in Benaglia et al (2009a). Set to TRUE to run a stochastic version which simulates the posteriors at each iteration, and runs for `maxiter` iterations.
`verb`	If TRUE, print updates for every iteration of the algorithm as it runs

Value

`npEM` returns a list of class `npEM` with the following items:

`data`	The raw data (an $n \times r$ matrix).
`posteriors`	An $n \times m$ matrix of posterior probabilities for observation. If `stochastic = TRUE`, this matrix is computed from an average over the `maxiter` iterations.
`bandwidth`	If `samebw==TRUE`, same as the `bw` input argument; otherwise, value of `bw` matrix at final iteration. This information is needed by any method that produces density estimates from the output.
`blockid`	Same as the `blockid` input argument, but recoded to have positive integer values. Also needed by any method that produces density estimates from the output.
`lambda`	The sequence of mixing proportions over iterations.
`lambdahat`	The final mixing proportions if `stochastic = FALSE`, or the average mixing proportions if `stochastic = TRUE`.
`loglik`	The sequence of log-likelihoods over iterations.

References

- Benaglia, T., Chauveau, D., and Hunter, D. R. (2009a), An EM-like algorithm for semi- and non-parametric estimation in multivariate mixtures, Journal of Computational and Graphical Statistics, 18, 505-526.
- Benaglia, T., Chauveau, D., and Hunter, D. R. (2009b), Bandwidth Selection in an EM-like algorithm for nonparametric multivariate mixtures, Technical Report.
- Bordes, L., Chauveau, D., and Vandekerkhove, P. (2007), An EM algorithm for a semiparametric mixture model, Computational Statistics and Data Analysis, 51: 5429-5443.

See Also

plot.npEM, normmixrm.sim, spEMsymloc, spEM, plotseq.npEM

Examples

```
## Examine and plot water-level task data set.

## First, try a 3-component solution where no two coordinates are
## assumed i.d.
data(Waterdata)
## Not run:
a <- npEM(Waterdata, mu0=3, bw=4) # Assume indep but not iid
plot(a) # This produces 8 plots, one for each coordinate

## End(Not run)

## Next, same thing but pairing clock angles that are directly opposite one
## another (1:00 with 7:00, 2:00 with 8:00, etc.)
## Not run:
b <- npEM(Waterdata, mu0=3, blockid=c(4,3,2,1,3,4,1,2), bw=4) # iid in pairs
plot(b) # Now only 4 plots, one for each block

## End(Not run)
```

---

npMSL — *Nonparametric EM-like Algorithm for Mixtures of Independent Repeated Measurements - Maximum Smoothed Likelihood version*

Description

Returns nonparametric Smoothed Likelihood algorithm output (Levine et al, 2011) for mixtures of multivariate (repeated measures) data where the coordinates of a row (case) in the data matrix are assumed to be independent, conditional on the mixture component (subpopulation) from which they are drawn.

Usage

```
npMSL(x, mu0, blockid = 1:ncol(x),
      bw = bw.nrd0(as.vector(as.matrix(x))), samebw = TRUE,
      h = bw, eps = 1e-8,
      maxiter = 500, ngrid=200, verb = TRUE)
```

Arguments

x — An $n \times r$ matrix of data. Each of the n rows is a case, and each case has r repeated measurements. These measurements are assumed to be conditionally independent, conditional on the mixture component (subpopulation) from which the case is drawn.

mu0	Either an $m \times r$ matrix specifying the initial centers for the kmeans function, or an integer m specifying the number of initial centers, which are then choosen randomly in kmeans
blockid	A vector of length r identifying coordinates (columns of x) that are assumed to be identically distributed (i.e., in the same block). For instance, the default has all distinct elements, indicating that no two coordinates are assumed identically distributed and thus a separate set of m density estimates is produced for each column of x. On the other hand, if `blockid=rep(1,ncol(x))`, then the coordinates in each row are assumed conditionally i.i.d.
bw	Bandwidth for density estimation, equal to the standard deviation of the kernel density. By default, a simplistic application of the default `bw.nrd0` bandwidth used by `density` to the entire dataset.
samebw	Logical: If `TRUE`, use the same bandwidth for each iteration and for each component and block. If `FALSE`, use a separate bandwidth for each component and block, and update this bandwidth at each iteration of the algorithm using a suitably modified `bw.nrd0` method as described in Benaglia et al (2009b).
h	Alternative way to specify the bandwidth, to provide backward compatibility.
eps	Tolerance limit for declaring algorithm convergence. Convergence is declared whenever the maximum change in any coordinate of the `lambda` vector (of mixing proportion estimates) does not exceed `eps`.
maxiter	The maximum number of iterations allowed, convergence may be declared before `maxiter` iterations (see `eps` above).
ngrid	Number of points in the discretization of the intervals over which are approximated the (univariate) integrals for non linear smoothing of the log-densities, as required in the E step of the npMSL algorithm, see Levine et al (2011).
verb	If TRUE, print updates for every iteration of the algorithm as it runs

Value

`npMSL` returns a list of class `npEM` with the following items:

data	The raw data (an $n \times r$ matrix).
posteriors	An $n \times m$ matrix of posterior probabilities for observation.
bandwidth	If `samebw==TRUE`, same as the `bw` input argument; otherwise, value of `bw` matrix at final iteration. This information is needed by any method that produces density estimates from the output.
blockid	Same as the `blockid` input argument, but recoded to have positive integer values. Also needed by any method that produces density estimates from the output.
lambda	The sequence of mixing proportions over iterations.
lambdahat	The final mixing proportions.
loglik	The sequence of log-likelihoods over iterations.
f	An array of size $ngrid \times m \times l$, returning last values of density for component j and block k over `grid` points.

meanNaN — Average number of NaN that occured over iterations (for internal testing and control purpose).

meanUdfl — Average number of "underflow" that occured over iterations (for internal testing and control purpose).

References

- Levine, M., Hunter, D. and Chauveau, D. (2011), Maximum Smoothed Likelihood for Multivariate Mixtures, Biometrika 98(2): 403-416.
- Benaglia, T., Chauveau, D., and Hunter, D. R. (2009a), An EM-like algorithm for semi- and non-parametric estimation in multivariate mixtures, Journal of Computational and Graphical Statistics, 18, 505-526.
- Benaglia, T., Chauveau, D., and Hunter, D. R. (2009b), Bandwidth Selection in an EM-like algorithm for nonparametric multivariate mixtures, Technical Report.
- Bordes, L., Chauveau, D., and Vandekerkhove, P. (2007), An EM algorithm for a semiparametric mixture model, Computational Statistics and Data Analysis, 51: 5429-5443.

See Also

npEM, plot.npEM, normmixrm.sim, spEMsymloc, spEM, plotseq.npEM

Examples

```
## Examine and plot water-level task data set.
## Block structure pairing clock angles that are directly opposite one
## another (1:00 with 7:00, 2:00 with 8:00, etc.)
set.seed(111) # Ensure that results are exactly reproducible
data(Waterdata)
blockid <- c(4,3,2,1,3,4,1,2) # see Benaglia et al (2009a)

## Not run:
a <- npEM(Waterdata, mu0=3, blockid=blockid, bw=4)  # npEM solution
b <- npMSL(Waterdata, mu0=3, blockid=blockid, bw=4) # smoothed version

# Comparisons on the 4 default plots, one for each block
par(mfrow=c(2,2))
for (l in 1:4){
plot(a, blocks=l, breaks=5*(0:37)-92.5,
xlim=c(-90,90), xaxt="n",ylim=c(0,.035), xlab="")
plot(b, blocks=l, hist=FALSE, newplot=FALSE, addlegend=FALSE, lty=2,
dens.col=1)
axis(1, at=30*(1:7)-120, cex.axis=1)
legend("topleft",c("npMSL"),lty=2, lwd=2)}

## End(Not run)
```

plot.mixEM *Various Plots Pertaining to Mixture Models*

Description

Takes an object of class mixEM and returns various graphical output for select mixture models.

Usage

```
## S3 method for class 'mixEM'
plot(x, whichplots = 1,
loglik = 1 %in% whichplots,
density = 2 %in% whichplots,
xlab1="Iteration", ylab1="Log-Likelihood",
main1="Observed Data Log-Likelihood", col1=1, lwd1=2,
xlab2=NULL, ylab2=NULL, main2=NULL, col2=NULL,
lwd2=2,
alpha = 0.05, marginal = FALSE, ...)
```

Arguments

x An object of class mixEM.

whichplots vector telling which plots to produce: 1 = loglikelihood plot, 2 = density plot. Irrelevant if loglik and density are specified.

loglik If TRUE, a plot of the log-likelihood versus the EM iterations is given.

density Graphics pertaining to certain mixture models. The details are given below.

xlab1, ylab1, main1, col1, lwd1
Graphical parameters xlab, ..., lwd to be passed to the loglikelihood plot. Trying to change these parameters using xlab, ..., lwd will result in an error, but all other graphical parameters are passed directly to the plotting functions via ...

xlab2, ylab2, main2, col2, lwd2
Same as xlab1 etc. but for the density plot

alpha A vector of significance levels when constructing confidence ellipses and confidence bands for the mixture of multivariate normals and mixture of regressions cases, respectively. The default is 0.05.

marginal For the mixture of bivariate normals, should optional marginal histograms be included?

... Graphical parameters passed to plot command.

Value

plot.mixEM returns a plot of the log-likelihood versus the EM iterations by default for all objects of class mixEM. In addition, other plots may be produced for the following k-component mixture model functions:

`normalmixEM`	A histogram of the raw data is produced along with k density curves determined by `normalmixEM`.
`repnormmixEM`	A histogram of the raw data produced in a similar manner as for `normalmixEM`.
`mvnormalmixEM`	A 2-dimensional plot with each point color-coded to denote its most probable component membership. In addition, the estimated component means are plotted along with (1 - `alpha`)% bivariate normal density contours. These ellipses are constructed by assigning each value to their component of most probable membership and then using normal theory. Optional marginal histograms may also be produced.
`regmixEM`	A plot of the response versus the predictor with each point color-coded to denote its most probable component membership. In addition, the estimated component regression lines are plotted along with (1 - `alpha`)% Working-Hotelling confidence bands. These bands are constructed by assigning each value to their component of most probable membership and then performing least squares estimation.
`logisregmixEM`	A plot of the binary response versus the predictor with each point color-coded to denote its most probable compopnent membership. In addition, the estimate component logistic regression lines are plotted.
`regmixEM.mixed`	Provides a 2x2 matrix of plots summarizing the posterior slope and posterior intercept terms from a mixture of random effects regression. See `post.beta` for a more detailed description.

See Also

`post.beta`

Examples

```
##Analyzing the Old Faithful geyser data with a 2-component mixture of normals.

data(faithful)
attach(faithful)
out<-normalmixEM(waiting, arbvar = FALSE, verb = TRUE,
                 epsilon = 1e-04)
plot(out, density = TRUE, w = 1.1)

##Fitting randomly generated data with a 2-component location mixture of bivariate normals.

x.1<-rmvnorm(40, c(0, 0))
x.2<-rmvnorm(60, c(3, 4))
X.1<-rbind(x.1, x.2)

out.1<-mvnormalmixEM(X.1, arbvar = FALSE, verb = TRUE,
                     epsilon = 1e-03)
plot(out.1, density = TRUE, alpha = c(0.01, 0.05, 0.10),
     marginal = TRUE)
```

plot.mixMCMC — *Various Plots Pertaining to Mixture Model Output Using MCMC Methods*

Description

Takes an object of class mixMCMC and returns various graphical output for select mixture models.

Usage

```
## S3 method for class 'mixMCMC'
plot(x, trace.plots = TRUE,
     summary.plots = FALSE, burnin = 2000, ...)
```

Arguments

x	An object of class mixMCMC.
trace.plots	If TRUE, trace plots of the various parameters estimated by the MCMC methods is given.
summary.plots	Graphics pertaining to certain mixture models. The details are given below.
burnin	The values 1 to burnin are dropped when producing the plots in summary.plots.
...	Graphical parameters passed to regcr function.

Value

plot.mixMCMC returns trace plots of the various parameters estimated by the MCMC methods for all objects of class mixMCMC. In addition, other plots may be produced for the following k-component mixture model functions:

regmixMH	Credible bands for the regression lines in a mixture of linear regressions. See regcr for more details.

See Also

regcr

Examples

```
## M-H algorithm for NOdata with acceptance rate about 40%.

data(NOdata)
attach(NOdata)
beta<-matrix(c(1.3, -0.1, 0.6, 0.1), 2, 2)
sigma<-c(.02, .05)
MH.out<-regmixMH(Equivalence, NO, beta = beta, s = sigma,
                 sampsize = 2500, omega = .0013)
```

```
plot(MH.out, summary.plots = TRUE, burnin = 2450,
     alpha = 0.01)
```

---

plot.npEM *Plot Nonparametric or Semiparametric EM Output*

Description

Takes an object of class npEM and returns a set of plots of the density estimates for each block and each component. There is one plot per block, with all the components displayed on each block so it is possible to see the mixture structure for each block.

Usage

```
## S3 method for class 'npEM'
plot(x, blocks = NULL, hist=TRUE, addlegend = TRUE,
      scale=TRUE, title=NULL, breaks="Sturges", ylim=NULL, dens.col,
      newplot = TRUE, pos.legend = "topright", cex.legend = 1, ...)
## S3 method for class 'spEM'
plot(x, blocks = NULL, hist=TRUE, addlegend = TRUE,
      scale=TRUE, title=NULL, breaks="Sturges", ylim=NULL, dens.col,
      newplot = TRUE, pos.legend = "topright", cex.legend = 1, ...)
```

Arguments

x	An object of class npEM such as the output of the npEM function
blocks	Blocks (of repeated measures coordinates) to plot; not relevant for univariate case. Default is to plot all blocks.
hist	If TRUE, superimpose density estimate plots on a histogram of the data
addlegend	If TRUE, adds legend to the plot.
scale	If TRUE, scale each density estimate by its corresponding estimated mixing proportion, so that the total area under all densities equals 1 and the densities plotted may be added to produce an estimate of the mixture density. When FALSE, each density curve has area 1 in the plot.
title	Alternative vector of main titles for plots (recycled as many times as needed)
breaks	Passed directly to the hist function
ylim	ylim parameter to use for all plots, if desired. If not given, each plot uses its own ylim that ensures that no part of the plot will go past the top of the plotting area.
dens.col	Color values to use for the individual component density functions, repeated as necessary. Default value is 2:(m+1).
newplot	If TRUE, creates a new plot.
pos.legend	Single argument specifying the position of the legend. See 'Details' section of legend.
cex.legend	Character expansion factor for legend.
...	Any remaining arguments are passed to the hist and lines functions.

Value

`plot.npEM` returns a list with two elements:

x — List of matrices. The jth column of the ith matrix is the vector of x-values for the jth density in the ith plot.

y — y-values, given in the same form as the x-values.

See Also

npEM, density.npEM, spEMsymloc, plotseq.npEM

Examples

```
## Examine and plot water-level task data set.

## First, try a 3-component solution where no two coordinates are
## assumed i.d.
data(Waterdata)
## Not run:
a <- npEM(Waterdata, 3, bw=4)
par(mfrow=c(2,4))
plot(a) # This produces 8 plots, one for each coordinate

## End(Not run)

## Not run:
## Next, same thing but pairing clock angles that are directly opposite one
## another (1:00 with 7:00, 2:00 with 8:00, etc.)
b <- npEM(Waterdata, 3, blockid=c(4,3,2,1,3,4,1,2), bw=4)
par(mfrow=c(2,2))
plot(b) # Now only 4 plots, one for each block

## End(Not run)
```

---

plotseq.npEM — *Plotting sequences of estimates from non- or semiparametric EM-like Algorithm*

Description

Returns plots of the sequences of scalar parameter estimates along iterations from an object of class `npEM`.

Usage

```
## S3 method for class 'npEM'
plotseq(x, ...)
```

Arguments

x	an object of class npEM, as output by npEM or spEMsymloc
...	further parameters that are passed to plot

Details

plotseq.npEM returns a figure with one plot for each component proportion, and, in the case of spEMsymloc, one plot for each component mean.

References

- Benaglia, T., Chauveau, D., and Hunter, D. R. (2009), An EM-like algorithm for semi- and non-parametric estimation in multivariate mixtures, Journal of Computational and Graphical Statistics (to appear).
- Bordes, L., Chauveau, D., and Vandekerkhove, P. (2007), An EM algorithm for a semiparametric mixture model, Computational Statistics and Data Analysis, 51: 5429-5443.

See Also

plot.npEM, rnormmix, npEM, spEMsymloc

Examples

```
## Example from a normal location mixture
n<-200
lambda <- c(1/3,2/3)
mu<-c(0, 4); sigma<-rep(1, 2)
x <- rnormmix(n, lambda, mu, sigma)
b <- spEMsymloc(x, mu0=c(-1, 2), stochastic=FALSE)
plotseq(b)
bst <- spEMsymloc(x, mu0=c(-1, 2), stochastic=TRUE)
plotseq(bst)
```

---

poisregmixEM *EM Algorithm for Mixtures of Poisson Regressions*

Description

Returns EM algorithm output for mixtures of Poisson regressions with arbitrarily many components.

Usage

```
poisregmixEM(y, x, lambda = NULL, beta = NULL, k = 2,
             addintercept = TRUE, epsilon = 1e-08,
             maxit = 10000, verb = FALSE)
```

Arguments

`y`	An n-vector of response values.
`x`	An nxp matrix of predictors. See `addintercept` below.
`lambda`	Initial value of mixing proportions. Entries should sum to 1. This determines number of components. If NULL, then `lambda` is random from uniform Dirichlet and number of components is determined by `beta`.
`beta`	Initial value of `beta` parameters. Should be a pxk matrix, where p is the number of columns of `x` and `k` is number of components. If NULL, then `beta` is generated by binning the data into k bins and using `glm` on the values in each of the bins. If both `lambda` and `beta` are NULL, then number of components is determined by `k`.
`k`	Number of components. Ignored unless `lambda` and `beta` are both NULL.
`addintercept`	If TRUE, a column of ones is appended to the `x` matrix before the value of `p` is calculated.
`epsilon`	The convergence criterion.
`maxit`	The maximum number of iterations.
`verb`	If TRUE, then various updates are printed during each iteration of the algorithm.

Value

`poisregmixEM` returns a list of class `mixEM` with items:

`x`	The predictor values.
`y`	The response values.
`lambda`	The final mixing proportions.
`beta`	The final Poisson regression coefficients.
`loglik`	The final log-likelihood.
`posterior`	An nxk matrix of posterior probabilities for observations.
`all.loglik`	A vector of each iteration's log-likelihood.
`restarts`	The number of times the algorithm restarted due to unacceptable choice of initial values.
`ft`	A character vector giving the name of the function.

References

McLachlan, G. J. and Peel, D. (2000) *Finite Mixture Models*, John Wiley \& Sons, Inc.

Wang, P., Puterman, M. L., Cockburn, I. and Le, N. (1996) Mixed Poisson Regression Models with Covariate Dependent Rates, *Biometrics*, **52(2)**, 381–400.

See Also

`logisregmixEM`

Examples

```
## EM output for data generated from a 2-component model.

beta<-matrix(c(1, .5, .7, -.8), 2, 2)
x<-runif(50, 0, 10)
xbeta<-cbind(1, x)%*%beta
w<-rbinom(50, 1, .5)
y<-w*rpois(50, exp(xbeta[, 1]))+(1-w)*rpois(50, exp(xbeta[, 2]))
out<-poisregmixEM(y, x, verb = TRUE,  epsilon = 1e-03)
out
```

---

print.npEM *Printing non- and semi-parametric multivariate mixture model fits*

Description

`print` method for class `npEM`.

Usage

```
## S3 method for class 'npEM'
print(x, ...)
```

Arguments

x	an object of class `npEM` such as a result of a call to `npEM`
...	Additional arguments to `print`

Details

`print.npEM` prints the elements of an `npEM` object without printing the data or the posterior probabilities. (These may still be accessed as `x$data` and `x$posteriors`.)

Value

`print.npEM` returns (invisibly) the full value of `x` itself, including the `data` and `posteriors` elements.

See Also

`npEM`, `plot.npEM` `summary.npEM`

Examples

```
data(Waterdata)
## Not run: npEM(Waterdata, 3, bw=4, verb=FALSE) # Assume indep but not iid
```

RanEffdata — *Simulated Data from 2-Component Mixture of Regressions with Random Effects*

Description

This data set was generated from a 2-component mixture of regressions with random effects.

Usage

```
RanEffdata
```

Format

This data set consists of a list with 100 25x3 matrices. The first column is the response variable, the second column is a column of 1's and the last column is the predictor variable.

See Also

`regmixEM.mixed`

regcr — *Add a Confidence Region or Bayesian Credible Region for Regression Lines to a Scatterplot*

Description

Produce a confidence or credible region for regression lines based on a sample of bootstrap beta values or posterior beta values. The beta parameters are the intercept and slope from a simple linear regression.

Usage

```
regcr(beta, x, em.beta = NULL, em.sigma = NULL, alpha = .05,
      nonparametric = FALSE, plot = FALSE, xyaxes = TRUE, ...)
```

Arguments

`beta`	An nx2 matrix of regression parameters. The first column gives the intercepts and the second column gives the slopes.
`x`	An n-vector of the predictor variable which is necessary when nonparametric = TRUE.
`em.beta`	The estimates for beta required when obtaining confidence regions. This is required for performing the standardization necessary when obtaining nonparametric confidence regions.

`em.sigma`	The estimates for the regression standard deviation required when obtaining confidence regions. This is required for performing the standardization necessary when obtaining nonparametric confidence regions.
`alpha`	The proportion of the beta sample to remove. In other words, 1-alpha is the level of the credible region.
`nonparametric`	If nonparametric = TRUE, then the region is based on the convex hull of the remaining beta after trimming, which is accomplished using a data depth technique. If nonparametric = FALSE, then the region is based on the asymptotic normal approximation.
`plot`	If plot = TRUE, lines are added to the existing plot. The type of plot created depends on the value of xyaxes.
`xyaxes`	If xyaxes = TRUE and plot = TRUE, then a confidence or credible region for the regression lines is plotted on the x-y axes, presumably overlaid on a scatterplot of the data. If xyaxes = FALSE and plot = TRUE, the (convex) credible region for the regression line is plotted on the beta, or intercept-slope, axes, presumably overlaid on a scatterplot of beta.
`...`	Graphical parameters passed to `lines` or `plot` command.

Value

`regcr` returns a list containing the following items:

`boundary`	A matrix of points in beta, or intercept-slope, space arrayed along the boundary of the confidence or credible region.
`upper`	A matrix of points in x-y space arrayed along the upper confidence or crebible limit for the regression line.
`lower`	A matrix of points in x-y space arrayed along the lower confidence or credible limit for the regression line.

See Also

`regmixEM`, `regmixMH`

Examples

```
## Nonparametric credible regions fit to NOdata.

data(NOdata)
attach(NOdata)
beta<-matrix(c(1.3, -0.1, 0.6, 0.1), 2, 2)
sigma<-c(.02, .05)
MH.out<-regmixMH(Equivalence, NO, beta = beta, s = sigma,
                 sampsize = 2500, omega = .0013)
attach(data.frame(MH.out$theta))
beta.c1<-cbind(beta0.1[2400:2499], beta1.1[2400:2499])
beta.c2<-cbind(beta0.2[2400:2499], beta1.2[2400:2499])
plot(NO, Equivalence)
regcr(beta.c1, x = NO, nonparametric = TRUE, plot = TRUE,
      col = 2)
```

```
regcr(beta.c2, x = NO, nonparametric = TRUE, plot = TRUE,
      col = 3)
```

---

regmixEM *EM Algorithm for Mixtures of Regressions*

Description

Returns EM algorithm output for mixtures of multiple regressions with arbitrarily many components.

Usage

```
regmixEM(y, x, lambda = NULL, beta = NULL, sigma = NULL, k = 2,
         addintercept = TRUE, arbmean = TRUE, arbvar = TRUE,
         epsilon = 1e-08, maxit = 10000, verb = FALSE)
```

Arguments

y	An n-vector of response values.
x	An nxp matrix of predictors. See addintercept below.
lambda	Initial value of mixing proportions. Entries should sum to 1. This determines number of components. If NULL, then lambda is random from uniform Dirichlet and number of components is determined by beta.
beta	Initial value of beta parameters. Should be a pxk matrix, where p is the number of columns of x and k is number of components. If NULL, then beta has standard normal entries according to a binning method done on the data. If both lambda and beta are NULL, then number of components is determined by sigma.
sigma	A vector of standard deviations. If NULL, then $1/\text{sigma}^2$ has random standard exponential entries according to a binning method done on the data. If lambda, beta, and sigma are NULL, then number of components is determined by k.
k	Number of components. Ignored unless all of lambda, beta, and sigma are NULL.
addintercept	If TRUE, a column of ones is appended to the x matrix before the value of p is calculated.
arbmean	If TRUE, each mixture component is assumed to have a different set of regression coefficients (i.e., the betas).
arbvar	If TRUE, each mixture component is assumed to have a different sigma.
epsilon	The convergence criterion.
maxit	The maximum number of iterations.
verb	If TRUE, then various updates are printed during each iteration of the algorithm.

Value

regmixEM returns a list of class mixEM with items:

- x — The set of predictors (which includes a column of 1's if addintercept = TRUE).
- y — The response values.
- lambda — The final mixing proportions.
- beta — The final regression coefficients.
- sigma — The final standard deviations. If arbmean = FALSE, then only the smallest standard deviation is returned. See scale below.
- scale — If arbmean = FALSE, then the scale factor for the component standard deviations is returned. Otherwise, this is omitted from the output.
- loglik — The final log-likelihood.
- posterior — An nxk matrix of posterior probabilities for observations.
- all.loglik — A vector of each iteration's log-likelihood.
- restarts — The number of times the algorithm restarted due to unacceptable choice of initial values.
- ft — A character vector giving the name of the function.

References

Hurn, M., Justel, A. and Robert, C. P. (2003) Estimating Mixtures of Regressions, *Journal of Computational and Graphical Statistics* **12(1)**, 55–79.

McLachlan, G. J. and Peel, D. (2000) *Finite Mixture Models*, John Wiley \& Sons, Inc.

See Also

regcr, regmixMH

Examples

```
## EM output for NOdata.

data(NOdata)
attach(NOdata)
em.out<-regmixEM(Equivalence, NO, verb = TRUE, epsilon = 1e-04)
em.out[3:6]
```

regmixEM.chgpt — *EM Algorithm for Mixtures of Regressions with a Changepoint*

Description

Returns EM algorithm output for a mixture of a regression with a changepoint and a simple linear regression.

Usage

```
regmixEM.chgpt(y, x, lambda = NULL, gamma = NULL, beta = NULL,
               sigma = NULL, k = 2, T = 3, t = NULL,
               epsilon = 1e-08, maxit = 10000, verb = FALSE)
```

Arguments

y	An n-vector of response values.
x	An n-vector of predictor values. A column of ones is automatically appended to x.
lambda	Initial value of mixing proportions. Entries should sum to 1. If NULL, then `lambda` is random from uniform Dirichlet.
gamma	Initial value of `gamma` parameters for the changepoint component. Should be a 3-dimensional vector. If NULL, then `gamma` has standard normal entries according to a binning method done on the data.
beta	Initial value of `beta` parameters for the simple linear regression component. Should be a 2-dimensional vector. If NULL, then `beta` has standard normal entries according to a binning method done on the data.
sigma	A vector of standard deviations. If NULL, then $1/\texttt{sigma}^2$ has random standard exponential entries according to a binning method done on the data.
k	Number of components. Currently, this value must be set equal to 2.
T	The number of values to leave off for the range of all possible changepoints to be tested.
t	Initial value of the changepoint to consider.
epsilon	The convergence criterion.
maxit	The maximum number of iterations.
verb	If TRUE, then various updates are printed during each iteration of the algorithm.

Value

`regmixEM.chgpt` returns a list of class `mixEM` with items:

lambda	The final mixing proportions.
gamma	The final regression coefficients for the changepoint component.

`beta`	The final regression coefficients for the simple linear regression component.
`sigma`	The final standard deviations.
`cutpoint`	The estimated value for the changepoint in the changepoint component.
`loglik`	The final log-likelihood.
`posterior`	A nx2 matrix of posterior probabilities for observations.
`all.loglik`	A vector of each iteration's log-likelihood.
`restarts`	The number of times the algorithm restarted due to unacceptable choice of initial values.
`ft`	A character vector giving the name of the function.

See Also

regmixEM

Examples

```
## EM output for simulated data.

w<-rbinom(100, 1, .5)
cpt<-50
x<-sort(runif(100, 0, 10))
x1<-cbind(1, x)
xt<-cbind(x1, (x-x[cpt])*(x>x[cpt]))
beta<-c(5, -1)
gamma<-c(15, -1, 2)
y<-w*rnorm(100, mean = xt%*%gamma, sd = .1) +
   (1-w)*rnorm(100, mean = x1%*%beta, sd = .1)
out<-regmixEM.chgpt(y = y, x = x, t = cpt, beta = beta,
                    gamma = gamma, verb = TRUE, epsilon = 1e-03)
out
```

---

regmixEM.lambda — *EM Algorithm for Mixtures of Regressions with Local Lambda Estimates*

Description

Returns output for one step of an EM algorithm output for mixtures of multiple regressions where the mixing proportions are estimated locally.

Usage

```
regmixEM.lambda(y, x, lambda = NULL, beta = NULL, sigma = NULL,
                k = 2, addintercept = TRUE, arbmean = TRUE,
                arbvar = TRUE, epsilon = 1e-8, maxit = 10000,
                verb = FALSE)
```

Arguments

- `y` — An n-vector of response values.
- `x` — An nxp matrix of predictors. See `addintercept` below.
- `lambda` — An nxk matrix of initial local values of mixing proportions. Entries should sum to 1. This determines number of components. If NULL, then `lambda` is simply one over the number of components.
- `beta` — Initial value of `beta` parameters. Should be a pxk matrix, where p is the number of columns of x and k is number of components. If NULL, then `beta` has uniform standard normal entries. If both `lambda` and `beta` are NULL, then number of components is determined by `sigma`.
- `sigma` — k-vector of initial global values of standard deviations. If NULL, then $1/\texttt{sigma}^2$ has random standard exponential entries. If `lambda`, `beta`, and `sigma` are NULL, then number of components is determined by `k`.
- `k` — The number of components. Ignored unless all of `lambda`, `beta`, and `sigma` are NULL.
- `addintercept` — If TRUE, a column of ones is appended to the x matrix before the value of p is calculated.
- `arbmean` — If TRUE, each mixture component is assumed to have a different set of regression coefficients (i.e., the `beta`s).
- `arbvar` — If TRUE, each mixture component is assumed to have a different `sigma`.
- `epsilon` — The convergence criterion.
- `maxit` — The maximum number of iterations.
- `verb` — If TRUE, then various updates are printed during each iteration of the algorithm.

Details

Primarily used within `regmixEM.loc`.

Value

`regmixEM.lambda` returns a list of class `mixEM` with items:

- `x` — The set of predictors (which includes a column of 1's if `addintercept` = TRUE).
- `y` — The response values.
- `lambda` — The inputted mixing proportions.
- `beta` — The final regression coefficients.
- `sigma` — The final standard deviations. If `arbmean` = FALSE, then only the smallest standard deviation is returned. See `scale` below.
- `scale` — If `arbmean` = FALSE, then the scale factor for the component standard deviations is returned. Otherwise, this is omitted from the output.
- `loglik` — The final log-likelihood.
- `posterior` — An nxk matrix of posterior probabilities for observations.
- `all.loglik` — A vector of each iteration's log-likelihood.

`restarts`	The number of times the algorithm restarted due to unacceptable choice of initial values.
`ft`	A character vector giving the name of the function.

See Also

`regmixEM.loc`

Examples

```
## Compare a 2-component and 3-component fit to NOdata.

data(NOdata)
attach(NOdata)
out1<-regmixEM.lambda(Equivalence, NO)
out2<-regmixEM.lambda(Equivalence, NO, k = 3)
c(out1$loglik, out2$loglik)
```

`regmixEM.loc` *Iterative Algorithm Using EM Algorithm for Mixtures of Regressions with Local Lambda Estimates*

Description

Iterative algorithm returning EM algorithm output for mixtures of multiple regressions where the mixing proportions are estimated locally.

Usage

```
regmixEM.loc(y, x, lambda = NULL, beta = NULL, sigma = NULL,
             k = 2, addintercept = TRUE, kern.l = c("Gaussian",
             "Beta", "Triangle", "Cosinus", "Optcosinus"),
             epsilon = 1e-08, maxit = 10000, kernl.g = 0,
             kernl.h = 1, verb = FALSE)
```

Arguments

`y`	An n-vector of response values.
`x`	An nxp matrix of predictors. See `addintercept` below.
`lambda`	An nxk matrix of initial local values of mixing proportions. Entries should sum to 1. This determines number of components. If NULL, then `lambda` is simply one over the number of components.
`beta`	Initial global values of `beta` parameters. Should be a pxk matrix, where p is the number of columns of `x` and `k` is number of components. If NULL, then `beta` has uniform standard normal entries. If both `lambda` and `beta` are NULL, then number of components is determined by `sigma`.

sigma	A k-vector of initial global values of standard deviations. If NULL, then $1/\mathtt{sigma}^2$ has random standard exponential entries. If lambda, beta, and sigma are NULL, then number of components determined by k.
k	Number of components. Ignored unless all of lambda, beta, and sigma are NULL.
addintercept	If TRUE, a column of ones is appended to the x matrix before the value of p is calculated.
kern.l	The type of kernel to use in the local estimation of lambda.
epsilon	The convergence criterion.
maxit	The maximum number of iterations.
kernl.g	A shape parameter required for the symmetric beta kernel for local estimation of lambda. The default is g = 0 which yields the uniform kernel. Some common values are g = 1 for the Epanechnikov kernel, g = 2 for the biweight kernel, and g = 3 for the triweight kernel.
kernl.h	The bandwidth controlling the size of the window used in the local estimation of lambda around x.
verb	If TRUE, then various updates are printed during each iteration of the algorithm.

Value

regmixEM.loc returns a list of class mixEM with items:

x	The set of predictors (which includes a column of 1's if addintercept = TRUE).
y	The response values.
lambda.x	The final local mixing proportions.
beta	The final global regression coefficients.
sigma	The final global standard deviations.
loglik	The final log-likelihood.
posterior	An nxk matrix of posterior probabilities for observations.
all.loglik	A vector of each iteration's log-likelihood.
restarts	The number of times the algorithm restarted due to unacceptable choice of initial values.
ft	A character vector giving the name of the function.

See Also

regmixEM.lambda

Examples

```
## Compare a 2-component and 3-component fit to NOdata.

data(NOdata)
attach(NOdata)
out1<-regmixEM.loc(Equivalence, NO, kernl.h = 2,
```

```
                     epsilon = 1e-02, verb = TRUE)
out2<-regmixEM.loc(Equivalence, NO, kernl.h = 2, k = 3,
                     epsilon = 1e-02, verb = TRUE)
c(out1$loglik, out2$loglik)
```

`regmixEM.mixed` *EM Algorithm for Mixtures of Regressions with Random Effects*

Description

Returns EM algorithm output for mixtures of multiple regressions with random effects and an option to incorporate fixed effects and/or AR(1) errors.

Usage

```
regmixEM.mixed(y, x, w = NULL, sigma = NULL, arb.sigma = TRUE,
                 alpha = NULL, lambda = NULL, mu = NULL,
                 rho = NULL, R = NULL, arb.R = TRUE, k = 2,
                 ar.1 = FALSE, addintercept.fixed = FALSE,
                 addintercept.random = TRUE, epsilon = 1e-08,
                 maxit = 10000, verb = FALSE)
```

Arguments

- `y` A list of N response trajectories with (possibly) varying dimensions of length n_i.
- `x` A list of N design matrices of dimensions $(n_i) \times p$. Each trajectory in y has its own design matrix.
- `w` A list of N known explanatory variables having dimensions $(n_i) \times q$. If `mixed` = FALSE, then `w` is replaced by a list of N zeros.
- `sigma` A vector of standard deviations. If NULL, then $1/s^2$ has random standard exponential entries according to a binning method done on the data.
- `arb.sigma` If TRUE, then `sigma` is k-dimensional. Else a common standard deviation is assumed.
- `alpha` A q-vector of unknown regression parameters for the fixed effects. If NULL and `mixed` = TRUE, then `alpha` is random from a normal distribution with mean and variance according to a binning method done on the data. If `mixed` = FALSE, then `alpha` = 0.
- `lambda` Initial value of mixing proportions for the assumed mixture structure on the regression coefficients. Entries should sum to 1. This determines number of components. If NULL, then `lambda` is random from uniform Dirichlet and the number of components is determined by `mu`.

mu	A pxk matrix of the mean for the mixture components of the random regression coefficients. If NULL, then the columns of mu are random from a multivariate normal distribution with mean and variance determined by a binning method done on the data.
rho	An Nxk matrix giving initial values for the correlation term in an AR(1) process. If NULL, then these values are simulated from a uniform distribution on the interval (-1, 1).
R	A list of N pxp covariance matrices for the mixture components of the random regression coefficients. If NULL, then each matrix is random from a standard Wishart distribution according to a binning method done on the data.
arb.R	If TRUE, then R is a list of N pxp covariance matrices. Else, one common covariance matrix is assumed.
k	Number of components. Ignored unless lambda is NULL.
ar.1	If TRUE, then an AR(1) process on the error terms is included. The default is FALSE.
addintercept.fixed	If TRUE, a column of ones is appended to the matrices in w.
addintercept.random	If TRUE, a column of ones is appended to the matrices in x before p is calculated.
epsilon	The convergence criterion.
maxit	The maximum number of iterations.
verb	If TRUE, then various updates are printed during each iteration of the algorithm.

Value

regmixEM returns a list of class mixEM with items:

x	The predictor values corresponding to the random effects.
y	The response values.
w	The predictor values corresponding to the (optional) fixed effects.
lambda	The final mixing proportions.
mu	The final mean vectors.
R	The final covariance matrices.
sigma	The final component error standard deviations.
alpha	The final regression coefficients for the fixed effects.
rho	The final error correlation values if an AR(1) process is included.
loglik	The final log-likelihood.
posterior.z	An Nxk matrix of posterior membership probabilities.
posterior.beta	A list of N pxk matrices giving the posterior regression coefficient values.
all.loglik	A vector of each iteration's log-likelihood.
restarts	The number of times the algorithm restarted due to unacceptable choice of initial values.
ft	A character vector giving the name of the function.

References

Xu, W. and Hedeker, D. (2001) A Random-Effects Mixture Model for Classifying Treatment Response in Longitudinal Clinical Trials, *Journal of Biopharmaceutical Statistics*, **11(4)**, 253–273.

See Also

regmixEM, post.beta

Examples

```
## EM output for simulated data from 2-component mixture of random effects.

data(RanEffdata)
x<-lapply(1:length(RanEffdata), function(i)
          matrix(RanEffdata[[i]][, 2:3], ncol = 2))
x<-x[1:20]
y<-lapply(1:length(RanEffdata), function(i)
          matrix(RanEffdata[[i]][, 1], ncol = 1))
y<-y[1:20]
lambda<-c(0.45, 0.55)
mu<-matrix(c(0, 4, 100, 12), 2, 2)
sigma<-2
R<-list(diag(1, 2), diag(1, 2))
em.out<-regmixEM.mixed(y, x, sigma = sigma, arb.sigma = FALSE,
                       lambda = lambda, mu = mu, R = R,
                       addintercept.random = FALSE,
                       epsilon = 1e-02, verb = TRUE)
em.out[4:10]
```

---

regmixMH *Metropolis-Hastings Algorithm for Mixtures of Regressions*

Description

Return Metropolis-Hastings (M-H) algorithm output for mixtures of multiple regressions with arbitrarily many components.

Usage

```
regmixMH(y, x, lambda = NULL, beta = NULL, s = NULL, k = 2,
         addintercept = TRUE, mu = NULL, sig = NULL, lam.hyp = NULL,
         sampsize = 1000, omega = 0.01, thin = 1)
```

Arguments

y	An n-vector of response values.
x	An nxp matrix of predictors. See addintercept below.
lambda	Initial value of mixing proportions. Entries should sum to 1. This determines number of components. If NULL, then lambda is random from uniform Dirichlet and number of components is determined by beta.
beta	Initial value of beta parameters. Should be a pxk matrix, where p is the number of columns of x and k is number of components. If NULL, then beta has uniform standard normal entries. If both lambda and beta are NULL, then number of components is determined by s.
s	k-vector of standard deviations. If NULL, then $1/s^2$ has random standard exponential entries. If lambda, beta, and s are NULL, then number of components determined by k.
k	Number of components. Ignored unless all of lambda, beta, and s are NULL.
addintercept	If TRUE, a column of ones is appended to the x matrix before the value of p is calculated.
mu	The prior hyperparameter of same size as beta; the means of beta components. If NULL, these are set to zero.
sig	The prior hyperparameter of same size as beta; the standard deviations of beta components. If NULL, these are all set to five times the overall standard deviation of y.
lam.hyp	The prior hyperparameter of length k for the mixing proportions (i.e., these are hyperparameters for the Dirichlet distribution). If NULL, these are generated from a standard uniform distribution and then scaled to sum to 1.
sampsize	Size of posterior sample returned.
omega	Multiplier of step size to control M-H acceptance rate. Values closer to zero result in higher acceptance rates, generally.
thin	Lag between parameter vectors that will be kept.

Value

regmixMH returns a list of class mixMCMC with items:

x	A nxp matrix of the predictors.
y	A vector of the responses.
theta	A (sampsize/thin) x q matrix of MCMC-sampled q-vectors, where q is the total number of parameters in beta, s, and lambda.
k	The number of components.

References

Hurn, M., Justel, A. and Robert, C. P. (2003) Estimating Mixtures of Regressions, *Journal of Computational and Graphical Statistics* **12(1)**, 55–79.

See Also

regcr

Examples

```
## M-H algorithm for NOdata with acceptance rate about 40%.

data(NOdata)
attach(NOdata)
beta<-matrix(c(1.3, -0.1, 0.6, 0.1), 2, 2)
sigma<-c(.02, .05)
MH.out<-regmixMH(Equivalence, NO, beta = beta, s = sigma,
                 sampsize = 2500, omega = .0013)
MH.out$theta[2400:2499,]
```

---

regmixmodel.sel   *Model Selection in Mixtures of Regressions*

Description

Assess the number of components in a mixture of regressions model using the Akaike's information criterion (AIC), Schwartz's Bayesian information criterion (BIC), Bozdogan's consistent AIC (CAIC), and Integrated Completed Likelihood (ICL).

Usage

```
regmixmodel.sel(x, y, w = NULL, k = 2, type = c("fixed",
                 "random", "mixed"), ...)
```

Arguments

x	An nxp matrix (or list) of predictors. If an intercept is required, then x must NOT include a column of 1's! Requiring an intercept may be controlled through arguments specified in ....
y	An n-vector (or list) of response values.
w	An optional list of fixed effects predictors for type "mixed" or "random".
k	The maximum number of components to assess.
type	The type of regression mixture to use. If "fixed", then a mixture of regressions with fixed effects will be used. If "random", then a mixture of regressions where the random effects regression coefficients are assumed to come from a mixture will be used. If "mixed", the mixture structure used is the same as "random", except a coefficient of fixed effects is also assumed.
...	Additional arguments passed to the EM algorithm used for calculating the type of regression mixture specified in type.

Value

regmixmodel.sel returns a matrix of the AIC, BIC, CAIC, and ICL values along with the winner (i.e., the highest value given by the model selection criterion) for various types of regression mixtures.

References

Biernacki, C., Celeux, G. and Govaert, G. (2000) Assessing a Mixture Model for Clustering with the Integrated Completed Likelihood, *IEEE Transactions on Pattern Analysis and Machine Intelligence* **22(7)**, 719–725.

Bozdogan, H. (1987) Model Selection and Akaike's Information Criterion (AIC): The General Theory and its Analytical Extensions, *Psychometrika* **52**, 345–370.

See Also

regmixEM, regmixEM.mixed

Examples

```
## Assessing the number of components for NOdata.

data(NOdata)
attach(NOdata)
regmixmodel.sel(x = NO, y = Equivalence, k = 3, type = "fixed")
```

---

repnormmixEM — *EM Algorithm for Mixtures of Normals with Repeated Measurements*

Description

Returns EM algorithm output for mixtures of normals with repeated measurements and arbitrarily many components.

Usage

```
repnormmixEM(x, lambda = NULL, mu = NULL, sigma = NULL, k = 2,
             arbmean = TRUE, arbvar = TRUE, epsilon = 1e-08,
             maxit = 10000, verb = FALSE)
```

Arguments

x	An mxn matrix of data. The columns correspond to the subjects and the rows correspond to the repeated measurements.
lambda	Initial value of mixing proportions. Entries should sum to 1. This determines number of components. If NULL, then lambda is random from uniform Dirichlet and number of components is determined by mu.

mu	A k-vector of component means. If NULL, then mu is determined by a normal distribution according to a binning method done on the data. If both lambda and mu are NULL, then number of components is determined by sigma.
sigma	A vector of standard deviations. If NULL, then $1/\texttt{sigma}^2$ has random standard exponential entries according to a binning method done on the data. If lambda, mu, and sigma are NULL, then number of components is determined by k.
k	Number of components. Ignored unless all of lambda, mu, and sigma are NULL.
arbmean	If TRUE, then the component densities are allowed to have different mus. If FALSE, then a scale mixture will be fit.
arbvar	If TRUE, then the component densities are allowed to have different sigmas. If FALSE, then a location mixture will be fit.
epsilon	The convergence criterion.
maxit	The maximum number of iterations.
verb	If TRUE, then various updates are printed during each iteration of the algorithm.

Value

repnormmixEM returns a list of class mixEM with items:

x	The raw data.
lambda	The final mixing proportions.
mu	The final mean parameters.
sigma	The final standard deviations. If arbmean = FALSE, then only the smallest standard deviation is returned. See scale below.
scale	If arbmean = FALSE, then the scale factor for the component standard deviations is returned. Otherwise, this is omitted from the output.
loglik	The final log-likelihood.
posterior	An nxk matrix of posterior probabilities for observations.
all.loglik	A vector of each iteration's log-likelihood.
restarts	The number of times the algorithm restarted due to unacceptable choice of initial values.
ft	A character vector giving the name of the function.

References

Hettmansperger, T. P. and Thomas, H. (2000) Almost Nonparametric Inference for Repeated Measures in Mixture Models, *Journal of the Royals Statistical Society, Series B* **62(4)** 811–825.

See Also

normalmixEM

Examples

```
## EM output for the water-level task data set.

data(Waterdata)
water<-t(as.matrix(Waterdata))
em.out<-repnormmixEM(water, k = 2, verb = TRUE, epsilon = 1e-03)
em.out
```

---

repnormmixmodel.sel *Model Selection in Mixtures of Normals with Repeated Measures*

Description

Assess the number of components in a mixture model with normal components and repeated measures using the Akaike's information criterion (AIC), Schwartz's Bayesian information criterion (BIC), Bozdogan's consistent AIC (CAIC), and Integrated Completed Likelihood (ICL).

Usage

```
repnormmixmodel.sel(x, k = 2, ...)
```

Arguments

x	An mxn matrix of observations. The rows correspond to the repeated measures and the columns correspond to the subject.
k	The maximum number of components to assess.
...	Additional arguments passed to `repnormmixEM`.

Value

`repnormmixmodel.sel` returns a matrix of the AIC, BIC, CAIC, and ICL values along with the winner (i.e., the highest value given by the model selection criterion) for a mixture of normals with repeated measures.

References

Biernacki, C., Celeux, G., and Govaert, G. (2000). Assessing a Mixture Model for Clustering with the Integrated Completed Likelihood. *IEEE Transactions on Pattern Analysis and Machine Intelligence*, 22(7):719-725.

Bozdogan, H. (1987). Model Selection and Akaike's Information Criterion (AIC): The General Theory and its Analytical Extensions. *Psychometrika*, 52:345-370.

See Also

`repnormmixEM`

Examples

```
## Assessing the number of components for the water-level task data set.

data(Waterdata)
water<-t(as.matrix(Waterdata))
out<-repnormmixmodel.sel(water, k = 3, epsilon = 1e-03)
out
```

---

rmvnorm *Simulate from a Multivariate Normal Distribution*

Description

Simulate from a multiviate normal distribution

Usage

```
rmvnorm(n, mu=NULL, sigma=NULL)
```

Arguments

`n`	Number of vectors to simulate
`mu`	mean vector
`sigma`	covariance matrix, assumed symmetric and nonnegative definite

Details

This function uses an `eigen` decomposition assuming `sigma` is symmetric. In particular, the upper triangle of `sigma` is ignored.

Value

An $n \times d$ matrix in which each row is an independently generated realization from the desired multivariate normal distribution

See Also

`eigen`, `dnorm`, `dmvnorm`

rmvnormmix — *Simulate from Multivariate (repeated measures) Mixtures of Normals*

Description

Simulate from a mixture of multivariate zero-correlation normal distributions

Usage

```
rmvnormmix(n, lambda=1, mu=0, sigma=1)
```

Arguments

n	Number of cases to simulate.
lambda	Vector of mixture probabilities with length equal to m, the desired number of components. This is assumed to sum to 1; if not, it is normalized.
mu	Matrix of means of dimensions $m \times r$, where m is the number of components (subpopulations) and r is the number of coordinates (repeated measurements) per case. Note: `mu` is automatically coerced to a matrix with m rows even if it is not given in this form, which can lead to unexpected behavior in some cases.
sigma	Matrix of standard deviations, same dimensions as `mu`. The coordinates within a case are independent, conditional on the mixture component. (There is marginal correlation among the coordinates, but this is due to the mixture structure only.) Note: `sigma` is automatically coerced to a matrix with m rows even if it is not given in this form, which can lead to unexpected behavior in some cases.

Details

It is possible to generate univariate standard normal random variables using the default values (but why bother?). The case of conditionally iid coordinates is covered by the situation in which all columns in mu and sigma are identical.

Value

`rmvnormmix` returns an $n \times r$ matrix in which each row is a sample from one of the components of a mixture of zero-correlation multivariate normals. The mixture structure induces nonzero correlations among the coordinates.

See Also

`rnormmix`

Examples

```
##Generate data from a 2-component mixture of trivariate normals.

n <- 500
lambda <- rep(1, 2)/2
mu <- matrix(2*(1:6), 2, 3)
sigma <- matrix(1,2,3)
mydata<-rmvnormmix(n, lambda, mu, sigma)

## Now check to see if we can estimate mixture densities well:
title <- paste("Does this resemble N(", mu[1,], ",1) and N(", mu[2,],",1)?",
               sep="")
plot(npEM(mydata, 2), title=title)
```

---

rnormmix *Simulate from Mixtures of Normals*

Description

Simulate from a mixture of univariate normal distributions.

Usage

```
rnormmix(n, lambda=1, mu=0, sigma=1)
```

Arguments

n	Number of cases to simulate.
lambda	Vector of mixture probabilities, with length equal to m, the desired number of components (subpopulations). This is assumed to sum to 1; if not, it is normalized.
mu	Vector of means.
sigma	Vector of standard deviations.

Details

This function simply calls rmvnormmix.

Value

rnormmix returns an n-vector sampled from an m-component mixture of univariate normal distributions.

See Also

makemultdata, rmvnormmix

Examples

```
##Generate data from a 2-component mixture of normals.

n<-500
lambda<-rep(1, 2)/2
mu<-c(0, 5)
sigma<-rep(1, 2)
mixnorm.data<-rnormmix(n, lambda, mu, sigma)

##A histogram of the simulated data.

hist(mixnorm.data)
```

`RodFramedata` *Rod and Frame Task Data Set*

Description

This data set involves assessing children longitudinally at 6 age points from ages 4 through 18 years for the rod and frame task. This task sits the child in a darkened room in front of a luminous square frame tilted at 28 degrees on its axis to the left or right. Centered inside the frame was a luminous rod also tilted 28 degrees to the left or right. The child's task was to adjust the rod to the vertical position and the absolute deviation from the vertical (in degrees) was the measured response.

Usage

```
RodFramedata
```

Format

This data frame consists of 140 children (the rows). Column 1 is the subject number and column 2 is the sex (0=MALE and 1=FEMALE). Columns 3 through 26 give the 8 responses at each of the ages 4, 5, and 7. Columns 27 through 56 give the 10 responses at each of the ages 11, 14, and 18. A value of 99 denotes missing data.

Source

Thomas, H. and Dahlin, M. P. (2005) Individual Development and Latent Groups: Analytical Tools for Interpreting Heterogeneity, *Developmental Review* **25(2)**, 133–154.

RTdata *Reaction Time (RT) Data Set*

Description

This data set involves normally developing children 9 years of age presented with two visual simuli on a computer monitor. The left image is the target stimuli and on the right is either an exact copy or a mirror image of the target stimuli. The child must press one key if it is a copy or another key if it is a mirror image. The data consists of the reaction times (RT) of the 197 children who provided correct responses for all 6 task trials.

Usage

```
RTdata
```

Format

This data frame consists of 197 children (the rows) and their 6 responses (the columns) to the stimulus presented. The response (RT) is recorded in milliseconds.

References

Cruz-Medina, I. R., Hettmansperger, T. P. and Thomas, H. (2004) Semiparametric Mixture Models and Repeated Measures: The Multinomial Cut Point Model, *Applied Statistics* **53(3)**, 463–474.

Miller, C. A., Kail, R., Leonard, L. B. and Tomblin, J. B. (2001) Speed of Processing in Children with Specific Language Impairment, *Journal of Speech, Language, and Hearing Research* **44(2)**, 416–433.

See Also

RTdata2

RTdata2 *Reaction Time (RT) Data Set \# 2*

Description

This data set involves normally developing children 9 years of age presented visual simuli on a computer monitor. There are three different experimental conditions, according to the length of the delay after which the stimulus was displayed on the screen. Each subject experienced each condition eight times, and these 24 trials were given in random order. These data give the 82 children for whom there are complete measurements among over 200 total subjects.

Usage

```
RTdata2
```

Format

This data frame consists of 82 children (the rows) and their 24 responses (the columns) to the stimulus presented. The response is recorded in milliseconds. The columns are not in the order in which the stimuli were presented to the children; rather, they are arranged into three blocks of eight columns each so that each eight-column block contains only trials from one of the three conditions.

References

Miller, C. A., Kail, R., Leonard, L. B. and Tomblin, J. B. (2001) Speed of Processing in Children with Specific Language Impairment, *Journal of Speech, Language, and Hearing Research* **44(2)**, 416–433.

See Also

RTdata

---

spEM *Semiparametric EM-like Algorithm for Mixtures of Independent Repeated Measurements*

Description

Returns semiparametric EM algorithm output (Benaglia et al, 2009a) for mixtures of multivariate (repeated measures) data where the coordinates of a row (case) in the data matrix are assumed to be independent, conditional on the mixture component (subpopulation) from which they are drawn. For now, this algorithm only implements model (4.7) in Benaglia et al, in which each component and block has exactly the same (nonparametric) shape and they differ only by location and scale.

Usage

```
spEM(x, mu0, blockid = 1:ncol(x),
     bw = bw.nrd0(as.vector(as.matrix(x))), constbw = TRUE,
     h = bw, eps = 1e-8,
     maxiter = 500, stochastic = FALSE, verb = TRUE)
```

Arguments

x	An $n \times r$ matrix of data. Each of the n rows is a case, and each case has r repeated measurements. These measurements are assumed to be conditionally independent, conditional on the mixture component (subpopulation) from which the case is drawn.
mu0	Either an $m \times r$ matrix specifying the initial centers for the kmeans function, or an integer m specifying the number of initial centers, which are then choosen randomly in kmeans

blockid — A vector of length r identifying coordinates (columns of x) that are assumed to be identically distributed (i.e., in the same block). For instance, the default has all distinct elements, indicating that no two coordinates are assumed identically distributed and thus a separate set of m density estimates is produced for each column of x. On the other hand, if `blockid=rep(1,ncol(x))`, then the coordinates in each row are assumed conditionally i.i.d.

bw — Bandwidth for density estimation, equal to the standard deviation of the kernel density. By default, a simplistic application of the default `bw.nrd0` bandwidth used by `density` to the entire dataset.

constbw — Logical: If `TRUE`, use the same bandwidth for each iteration and for each component and block. If `FALSE`, use a separate bandwidth for each component and block, and update this bandwidth at each iteration of the algorithm using a suitably modified `bw.nrd0` method as described in Benaglia et al (2009b).

h — Alternative way to specify the bandwidth, to provide backward compatibility.

eps — Tolerance limit for declaring algorithm convergence. Convergence is declared whenever the maximum change in any coordinate of the `lambda` vector (of mixing proportion estimates) does not exceed `eps`.

maxiter — The maximum number of iterations allowed, for both stochastic and non-stochastic versions; for non-stochastic algorithms (`stochastic = FALSE`), convergence may be declared before `maxiter` iterations (see `eps` above).

stochastic — Flag, if FALSE (the default), runs the non-stochastic version of the npEM algorithm, as in Benaglia et al (2009). Set to TRUE to run a stochastic version which simulates the posteriors at each iteration, and runs for `maxiter` iterations.

verb — If TRUE, print updates for every iteration of the algorithm as it runs

Value

`spEM` returns a list of class `spEM` with the following items:

data — The raw data (an $n \times r$ matrix).

posteriors — An $n \times m$ matrix of posterior probabilities for observation. If `stochastic = TRUE`, this matrix is computed from an average over the `maxiter` iterations.

bandwidth — If `constbw==TRUE`, same as the `bw` input argument; otherwise, value of `bw` matrix at final iteration (since for now this algorithm only implements model (4.7) in Benaglia et al, the bandwidth matrix is reduced to a single bandwith scalar). This information is needed by any method that produces density estimates from the output.

blockid — Same as the `blockid` input argument, but recoded to have positive integer values. Also needed by any method that produces density estimates from the output.

lambda — The sequence of mixing proportions over iterations.

lambdahat — The final mixing proportions if `stochastic = FALSE`, or the average mixing proportions if `stochastic = TRUE`.

mu — The sequence of location parameters over iterations.

muhat	The final location parameters if `stochastic = FALSE`, or the average location parameters if `stochastic = TRUE`.
sigma	The sequence of scale parameters over iterations.
sigmahat	The final scale parameters if `stochastic = FALSE`, or the average scale parameters if `stochastic = TRUE`.
loglik	The sequence of log-likelihoods over iterations.

References

- Benaglia, T., Chauveau, D., and Hunter, D. R. (2009a), An EM-like algorithm for semi- and non-parametric estimation in multivariate mixtures, Journal of Computational and Graphical Statistics, 18, 505-526.
- Benaglia, T., Chauveau, D., and Hunter, D. R. (2009b), Bandwidth Selection in an EM-like algorithm for nonparametric multivariate mixtures, Technical Report.
- Bordes, L., Chauveau, D., and Vandekerkhove, P. (2007), An EM algorithm for a semiparametric mixture model, Computational Statistics and Data Analysis, 51: 5429-5443.

See Also

`plot.spEM`, `normmixrm.sim`, `spEMsymloc`, `npEM`, `plotseq.npEM`

Examples

```
## simulate a 2-component gaussian mixture with 3 iid repeated measures
mu <- matrix(c(0, 15), 2, 3)
sigma <- matrix(c(1, 5), 2, 3)
x <- rmvnormmix(300, lambda = c(.4,.6), mu = mu, sigma = sigma)

## apply spEM with or without an iterative bandwidth selection
d <- spEM(x, mu0 = 2, blockid = rep(1,3), constbw = FALSE)
d2 <- spEM(x, mu0 = 2, blockid = rep(1,3), constbw = TRUE)
plot(d, xlim=c(-10, 40), ylim = c(0, .16), xlab = "", breaks = 30,
     cex.lab=1.5, cex.axis=1.5, addlegend=FALSE)
plot(d2, newplot=FALSE, addlegend=FALSE, lty=2)
```

---

spEMsymloc — *Semiparametric EM-like Algorithm for univariate symmetric location mixture*

Description

Returns semiparametric EM algorithm output (Bordes et al, 2007, and Benaglia et al, 2009) for location mixtures of univariate data and symmetric component density.

Usage

```
spEMsymloc(x, mu0, bw = bw.nrd0(x), h=bw, eps = 1e-8, maxiter = 100,
    stochastic = FALSE, verbose = FALSE)
```

Arguments

x	A vector of length n consisting of the data.
mu0	Either a vector specifying the initial centers for the kmeans function, and from which the number of component is obtained, or an integer m specifying the number of initial centers, which are then choosen randomly in kmeans.
bw	Bandwidth for density estimation, equal to the standard deviation of the kernel density.
h	Alternative way to specify the bandwidth, to provide backward compatibility.
eps	Tolerance limit for declaring algorithm convergence. Convergence is declared before `maxiter` iterations whenever the maximum change in any coordinate of the `lambda` (mixing proportion estimates) and `mu` (means) vector does not exceed `eps`.
maxiter	The maximum number of iterations allowed, for both stochastic and non-stochastic versions; for non-stochastic algorithms (`stochastic = FALSE`), convergence may be declared before `maxiter` iterations (see eps above).
stochastic	Flag, if FALSE (the default), runs the non-stochastic version of the algorithm, as in Benaglia et al (2009). Set to TRUE to run a stochastic version which simulates the posteriors at each iteration (as in Bordes et al, 2007), and runs for `maxiter` iterations.
verbose	If TRUE, print updates for every iteration of the algorithm as it runs

Value

`spEMsymloc` returns a list of class `npEM` with the following items:

data	The raw data (an $n \times r$ matrix).
posteriors	An $n \times m$ matrix of posterior probabilities for observations. If `stochastic = TRUE`, this matrix is computed from an average over the `maxiter` iterations.
bandwidth	Same as the `bw` input argument, returned because this information is needed by any method that produces density estimates from the output.
lambda	The sequence of mixing proportions over iterations.
lambdahat	The final estimate for mixing proportions if `stochastic = FALSE`, the average over the sequence if `stochastic = TRUE`.
mu	the sequence of component means over iterations.
muhat	the final estimate of component means if `stochastic = FALSE`, the average over the sequence if `stochastic = TRUE`.
symmetric	Flag indicating that the kernel density estimate is using a symmetry assumption.

References

- Benaglia, T., Chauveau, D., and Hunter, D. R. (2009), An EM-like algorithm for semi- and non-parametric estimation in multivariate mixtures, Journal of Computational and Graphical Statistics (to appear).
- Bordes, L., Chauveau, D., and Vandekerkhove, P. (2007), An EM algorithm for a semiparametric mixture model, Computational Statistics and Data Analysis, 51: 5429-5443.

See Also

plot.npEM, rnormmix, npEM, plotseq.npEM

Examples

```
## Example from a normal location mixture
n<-200
lambda <- c(1/3,2/3)
mu<-c(0, 4); sigma<-rep(1, 2)
x <- rnormmix(n, lambda, mu, sigma)
out.stoc <- spEMsymloc(x, mu0=c(-1, 2), stochastic=TRUE)
out.nonstoc <- spEMsymloc(x, mu0=c(-1, 2))
```

---

spregmix — *EM-like Algorithm for Semiparametric Mixtures of Regressions*

Description

Returns parameter estimates for finite mixtures of linear regressions with unspecified error structure. Based on Hunter and Young (2012).

Usage

```
spregmix(lmformula, bw = NULL, constbw = FALSE,
         bwmult = 0.9, z.hat = NULL, symm = TRUE, betamethod = "LS",
         m = ifelse(is.null(z.hat), 2, ncol(z.hat)),
         epsilon = 1e-04, maxit = 1000, verbose = FALSE,
         ...)
```

Arguments

lmformula	Formula for a linear model, in the same format used by lm. Additional parameters may be passed to lm via the ... argument.
bw	Initial bandwidth value. If NULL, this will be chosen automatically by the algorithm.
constbw	Logical: If TRUE, the bandwidth is held constant throughout the algorithm; if FALSE, it adapts at each iteration according to the rules given in Hunter and Young (2012).
bwmult	Whenever it is updated automatically, the bandwidth is equal to bwmult divided by the fifth root of n times the smaller of s and IQR/1.34, where s and IQR are estimates of the standard deviation and interquartile range of the residuals, as explained in Hunter and Young (2012). The value of 0.9 gives the rule of Silverman (1986) and the value of 1.06 gives the rule of Scott (1992). Larger values lead to greater smoothing, whereas smaller values lead to less smoothing.

z.hat	Initial nxm matrix of posterior probabilities. If NULL, this is initialized randomly. As long as a parametric estimation method like least squares is used to estimate beta in each M-step, the z.hat values are the only values necessary to begin the EM iterations.
symm	Logical: If TRUE, the error density is assumed symmetric about zero. If FALSE, it is not. WARNING: If FALSE, the intercept parameter is not uniquely identifiable if it is included in the linear model.
betamethod	Method of calculating beta coefficients in the M-step. Current possible values are "LS" for least-squares; "L1" for least absolute deviation; "NP" for fully nonparametric; and "transition" for a transition from least squares to fully nonparametric. If something other than these four possibilities is used, then "NP" is assumed. For details of these methods, see Hunter and Young (2012).
m	Number of components in the mixture.
epsilon	Convergence is declared if the largest change in any lambda or beta coordinate is smaller than epsilon.
maxit	The maximum number of iterations; if convergence is never declared based on comparison with epsilon, then the algorithm stops after maxit iterations.
verbose	Logical: If TRUE, then various updates are printed during each iteration of the algorithm.
...	Additional parameters passed to the model.frame and model.matrix functions, which are used to obtain the response and predictor of the regression.

Value

regmixEM returns a list of class npEM with items:

x	The set of predictors (which includes a column of 1's if addintercept = TRUE).
y	The response values.
lambda	The mixing proportions for every iteration in the form of a matrix with m columns and (#iterations) rows
beta	The final regression coefficients.
posterior	An nxm matrix of posterior probabilities for observations.
np.stdev	Nonparametric estimate of the standard deviation, as given in Hunter and Young (2012)
bandwidth	Final value of the bandwidth
density.x	Points at which the error density is estimated
density.y	Values of the error density at the points density.x
symmetric	Logical: Was the error density assumed symmetric?
loglik	A quantity similar to a log-likelihood, computed just like a standard loglikelihood would be, conditional on the component density functions being equal to the final density estimates.
ft	A character vector giving the name of the function.

References

Hunter, D. R. and Young, D. S. (2012) Semi-parametric Mixtures of Regressions, Journal of Nonparametric Statistics 24(1): 19-38.

Scott, D. W. (1992) *Multivariate Density Estimation*, John Wiley & Sons Inc., New York.

Silverman, B. W. (1986). *Density Estimation for Statistics and Data Analysis*, Chapman & Hall, London.

See Also

regmixEM, spEMsymloc, lm

Examples

```
data(tonedata)
## By default, the bandwidth will adapt and the error density is assumed symmetric
a=spregmix(tuned~stretchratio, bw=.2, data=tonedata, verb=TRUE)

## Look at the sp mixreg solution:
plot(tonedata)
abline(a=a$beta[1,1],b=a$beta[2,1], col=2)
abline(a=a$beta[1,2],b=a$beta[2,2], col=3)

## Look at the nonparametric KD-based estimate of the error density,
## constrained to be zero-symmetric:
plot(xx<-a$density.x, yy<-a$density.y, type="l")
## Compare to a normal density with mean 0 and NP-estimated stdev:
z <- seq(min(xx), max(xx), len=200)
lines(z, dnorm(z, sd=sqrt((a$np.stdev)^2+a$bandwidth^2)), col=2, lty=2)
# Add bandwidth^2 to variance estimate to get estimated var of KDE

## Now add the sp mixreg estimate without assuming symmetric errors:
b=spregmix(tuned~stretchratio, bw=.2, , symm=FALSE, data=tonedata, verb=TRUE)
lines(b$density.x, b$density.y, col=3)
```

---

summary.mixEM *Summarizing EM mixture model fits*

Description

summary method for class mixEM.

Usage

```
## S3 method for class 'mixEM'
summary(object, digits=6, ...)
```

Arguments

`object`	an object of class `mixEM` such as a result of a call to `normalmixEM`
`digits`	Significant digits for printing values
`...`	further arguments passed to `print` method.

Details

`summary.mixEM` prints parameter estimates for each component of a fitted mixture model. The estimates printed vary with the type of model.

Value

The function `summary.mixEM` prints the final loglikelihood value at the solution as well as a matrix of values for each component that could include:

`lambda`	The estimated mixing weights
`mu`	The estimated mean parameters
`sigma`	The estimated standard deviations
`theta`	The estimated multinomial parameters
`beta`	The estimated regression parameters

See Also

`normalmixEM`, `logisregmixEM`, `multmixEM`, `mvnormalmixEM`, `poisregmixEM`, `regmixEM`, `regmixEM.lambda`, `regmixEM.loc`, `regmixEM.mixed`, `regmixEM.chgpt`, `repnormmixEM`

Examples

```
data(faithful)
attach(faithful)
out <- normalmixEM(waiting, mu=c(50,80), sigma=c(5,5), lambda=c(.5,.5))
summary(out)
```

`summary.npEM` *Summarizing non- and semi-parametric multivariate mixture model fits*

Description

`summary` method for class `npEM`.

Usage

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

Arguments

`object,x`	an object of class `npEM` such as a result of a call to `npEM`
`digits`	Significant digits for printing values
`...`	further arguments passed to or from other methods.

Details

`summary.npEM` prints means and variances of each block for each component. These quantities might not be part of the model, but they are estimated nonparametrically based on the posterior probabilities and the data.

Value

The function `summary.npEM` returns a list of type `summary.npEM` with the following components:

`n`	The number of observations
`m`	The number of mixture components
`B`	The number of blocks
`blockid`	The block ID (from 1 through B) for each of the coordinates of the multivariate observations. The `blockid` component is of length r, the dimension of each observation.
`means`	A $B \times m$ matrix giving the estimated mean of each block in each component.
`variances`	Same as `means` but giving the estimated variances instead.

References

- Benaglia, T., Chauveau, D., and Hunter, D. R. (2009), An EM-like algorithm for semi- and non-parametric estimation in multivariate mixtures, Journal of Computational and Graphical Statistics (to appear).

See Also

`npEM`, `plot.npEM`

Examples

```
data(Waterdata)
## Not run:
a <- npEM(Waterdata, 3, bw=4) # Assume indep but not iid
summary(a)

b <- npEM(Waterdata, 3, bw=4, blockid=rep(1,8)) # Now assume iid
summary(b)

## End(Not run)
```

test.equality *Performs Chi-Square Tests for Scale and Location Mixtures*

Description

Performs a likelihood ratio test of a location (or scale) normal or regression mixture versus the more general model. For a normal mixture, the alternative hypothesis is that each component has its own mean and variance, whereas the null is that all means (in the case of a scale mixture) or all variances (in the case of a location mixture) are equal. This test is asymptotically chi-square with degrees of freedom equal to k-1, where k is the number of components.

Usage

```
test.equality(y, x = NULL, arbmean = TRUE, arbvar = FALSE,
              mu = NULL, sigma = NULL, beta = NULL,
              lambda = NULL, ...)
```

Arguments

`y`	The responses for `regmixEM` or the data for `normalmixEM`.
`x`	The predictors for `regmixEM`.
`arbmean`	If FALSE, then a scale mixture analysis is performed for `normalmixEM` or `regmixEM`.
`arbvar`	If FALSE, then a location mixture analysis is performed for `normalmixEM` or `regmixEM`.
`mu`	An optional vector for starting values (under the null hypothesis) for `mu` in `normalmixEM`.
`sigma`	An optional vector for starting values (under the null hypothesis) for `sigma` in `normalmixEM` or `regmixEM`.
`beta`	An optional matrix for starting values (under the null hypothesis) for `beta` in `regmixEM`.
`lambda`	An otional vector for starting values (under the null hypothesis) for `lambda` in `normalmixEM` or `regmixEM`.
`...`	Additional arguments passed to the various EM algorithms for the mixture of interest.

Value

`test.equality` returns a list with the following items:

`chi.sq`	The chi-squared test statistic.
`df`	The degrees of freedom for the chi-squared test statistic.
`p.value`	The p-value corresponding to this likelihood ratio test.

See Also

test.equality.mixed

Examples

```
## Should a location mixture be used for the Old Faithful data?

data(faithful)
attach(faithful)
test.equality(y = waiting, arbmean = FALSE, arbvar = TRUE)
```

---

test.equality.mixed *Performs Chi-Square Test for Mixed Effects Mixtures*

Description

Performs a likelihood ratio test of either common variance terms between the response trajectories in a mixture of random (or mixed) effects regressions or for common variance-covariance matrices for the random effects mixture distribution.

Usage

```
test.equality.mixed(y, x, w=NULL, arb.R = TRUE,
                     arb.sigma = FALSE, lambda = NULL,
                     mu = NULL, sigma = NULL, R = NULL,
                     alpha = NULL, ...)
```

Arguments

y	The responses for regmixEM.mixed.
x	The predictors for the random effects in regmixEM.mixed.
w	The predictors for the (optional) fixed effects in regmixEM.mixed.
arb.R	If FALSE, then a test for different variance-covariance matrices for the random effects mixture is performed.
arb.sigma	If FALSE, then a test for different variance terms between the response trajectories is performed.
lambda	A vector of mixing proportions (under the null hypothesis) with same purpose as outlined in regmixEM.mixed.
mu	A matrix of the means (under the null hypothesis) with same purpose as outlined in regmixEM.mixed.
sigma	A vector of standard deviations (under the null hypothesis) with same purpose as outlined in regmixEM.mixed.
R	A list of covariance matrices (under the null hypothesis) with same purpose as outlined in regmixEM.mixed.

`alpha` An optional vector of fixed effects regression coefficients (under the null hypothesis) with same purpose as outlined in `regmixEM.mixed`.

`...` Additional arguments passed to `regmixEM.mixed`.

Value

`test.equality.mixed` returns a list with the following items:

`chi.sq` The chi-squared test statistic.

`df` The degrees of freedom for the chi-squared test statistic.

`p.value` The p-value corresponding to this likelihood ratio test.

See Also

`test.equality`

Examples

```
##Test of equal variances in the simulated data set.

data(RanEffdata)
x<-lapply(1:length(RanEffdata), function(i)
          matrix(RanEffdata[[i]][, 2:3], ncol = 2))
x<-x[1:15]
y<-lapply(1:length(RanEffdata), function(i)
          matrix(RanEffdata[[i]][, 1], ncol = 1))
y<-y[1:15]

out<-test.equality.mixed(y, x, arb.R = TRUE, arb.sigma = FALSE,
                         epsilon = 1e-1,  verb = TRUE,
                         maxit = 50,
                         addintercept.random = FALSE)
out
```

`tonedata` *Tone perception data*

Description

The tone perception data stem from an experiment of Cohen (1980) and have been analyzed in de Veaux (1989) and Viele and Tong (2002). The dataset and this documentation file were copied from the fpc package by Christian Hennig. A pure fundamental tone was played to a trained musician. Electronically generated overtones were added, determined by a stretching ratio of `stretchratio`. `stretchratio=2.0` corresponds to the harmonic pattern usually heard in traditional definite pitched instruments. The musician was asked to tune an adjustable tone to the octave above the fundamental tone. `tuned` gives the ratio of the adjusted tone to the fundamental, i.e. `tuned=2.0` would be the correct tuning for all `stretchratio`-values. The data analyzed here belong to 150 trials with the same musician. In the original study, there were four further musicians.

Usage

```
data(tonedata)
```

Format

A data frame with 2 variables, `stretchratio` and `tuned`, and 150 cases.

Author(s)

Christian Hennig

Source

Original source: Cohen, E. A. (1980), *Inharmonic tone perception*. Unpublished Ph.D. dissertation, Stanford University

R source: Hennig, Christian (2010), fpc: Flexible procedures for clustering, R package version 2.0-2. http://CRAN.R-project.org/package=fpc

References

de Veaux, R. D. (1989), Mixtures of Linear Regressions, *Computational Statistics and Data Analysis* 8, 227-245.

Viele, K. and Tong, B. (2002), Modeling with Mixtures of Linear Regressions, *Statistics and Computing* 12, 315-330.

`Waterdata` *Water-Level Task Data Set*

Description

This data set arises from the water-level task proposed by the Swiss psychologist Jean Piaget to assess children's understanding of the physical world. This involves presenting a child with a simple sketch of a rectangular vessel with a cap on a sheet of paper and tilted in specific orientations. The child is then required to draw a line representing the still liquid in the tilted vessel. This line defines two points of intersection with the sides of the vessel. A line through those points is drawn, then the acute angle between this line and the horizontal (the correct orientation) is measured, with sign according to the slope of the line. These signed angles are given, in degrees.

Usage

```
Waterdata
```

Format

This data frame consists of 405 children (the rows) and the degree of deviation about the horizontal (the columns) for 8 specified clock-hour orientations (11, 4, 2, 7, 10, 5, 1, and 8 o'clock, in order).

Source

Thomas, H. and Lohaus, A. (1993) *Modeling Growth and Individual Differences in Spatial Tasks*, University of Chicago Press, Chicago, available on JSTOR.

---

wkde *Weighted Univariate (Normal) Kernel Density Estimate*

Description

Evaluates a weighted kernel density estimate, using a Gaussian kernel, at a specified vector of points.

Usage

```
wkde(x, u=x, w=rep(1, length(x)), bw=bw.nrd0(as.vector(x)), sym=FALSE)
```

Arguments

`x`	Data
`u`	Points at which density is to be estimated
`w`	Weights (same length as `x`)
`bw`	Bandwidth
`sym`	Logical: Symmetrize about zero?

Value

A vector of the same length as `u`

References

- Benaglia, T., Chauveau, D., and Hunter, D. R. (2009), An EM-like algorithm for semi- and non-parametric estimation in multivariate mixtures, Journal of Computational and Graphical Statistics (to appear).

See Also

`npEM`, `ise.npEM`

Examples

```
# Mixture with mv gaussian model
m <- 2 # no. of components
r <- 3 # no. of repeated measures (coordinates)
lambda <- c(0.4, 0.6)
mu <- matrix(c(0, 0, 0, 4, 4, 6), m, r, byrow=TRUE) # means
sigma <- matrix(rep(1, 6), m, r, byrow=TRUE) # stdevs
centers <- matrix(c(0, 0, 0, 4, 4, 4), 2, 3, byrow=TRUE) # initial centers for est

blockid = c(1,1,2) # block structure of coordinates
n = 100
x <- rmvnormmix(n, lambda, mu, sigma) # simulated data
a <- npEM(x, centers, blockid, eps=1e-8, verb=FALSE)

par(mfrow=c(2,2))
u <- seq(min(x), max(x), len=200)
for(j in 1:2) {
  for(b in 1:2) {
    xx <- as.vector(x[,a$blockid==b])
    wts <- rep(a$post[,j], length.out=length(xx))
    bw <- a$bandwidth
    title <- paste("j =", j, "and b =", b)
    plot(u, wkde(xx, u, wts, bw), type="l", main=title)
  }
}
```

`wquantile` *Weighted quantiles*

Description

Functions to compute weighted quantiles and the weighted interquartile range.

Usage

```
wquantile(wt=rep(1,length(x)), x, probs, already.sorted = FALSE, already.normalized = FALSE)
wIQR(wt=rep(1,length(x)), x, already.sorted = FALSE, already.normalized = FALSE)
```

Arguments

`wt`	Vector of weights
`x`	Vector of data, same length as `wt`
`probs`	Numeric vector of probabilities with values in [0,1].
`already.sorted`	If FALSE, sort `wt` and `x` in increasing order of `x`. If TRUE, it is assumed that `wt` and `x` are already sorted.
`already.normalized`	If FALSE, normalize `wt` by diving each entry by the sum of all entries. If TRUE, it is assumed that `sum(wt)==1`

Details

wquantile uses the findInterval function. wIQR calls the wquantile function.

Value

Returns the sample quantiles or interquartile range of a discrete distribution with support points x and corresponding probability masses wt

See Also

npEM

Examples

```
IQR(1:10)
wIQR(x=1:10) # Note:  Different algorithm than IQR function
wIQR(1:10,1:10) # Weighted quartiles are now 4 and 8
```

Index