

Package ‘penalizedSVM’

February 15, 2012

Type Package

Title Feature Selection SVM using penalty functions

Version 1.1

Date 2010-08-2

Depends e1071, MASS, corpcor, statmod, tgp, mlegp, lhs

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Description This package provides feature selection SVM using penalty functions. The smoothly clipped absolute deviation (SCAD), ‘L1-norm’, ‘Elastic Net’ (‘L1-norm’ and ‘L2-norm’) and ‘Elastic SCAD’ (SCAD and ‘L2-norm’) penalties are available. The tuning parameters can be found using either a fixed grid or a interval search.

License GPL (>= 2)

LazyLoad yes

Repository CRAN

Date/Publication 2010-08-23 17:18:28

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penalizedSVM-package *Feature Selection SVM using Penalty Functions*

Description

Feature Selection SVM using penalty functions. The smoothly clipped absolute deviation (SCAD) and L1-norm penalties are available up to now. Other functions will be implemented in the near future.

Details

Package: penaltySVM
Type: Package
Version: 1.1
Date: 2010-08-02
License: GPL-2
LazyLoad: yes

The main function is [svm.fs](#), see the documentation file with examples

Author(s)

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References

Zhang, H. H., Ahn, J., Lin, X. and Park, C. (2006). *Gene selection using support vector machines with nonconvex penalty*. *Bioinformatics*, **22**, pp. 88-95.

Fung, G. and Mangasarian, O. L. (2004). *A feature selection newton method for support vector machine classification*. *Computational Optimization and Applications Journal*, **28.2**, pp. 185-202.

EPSGO

Fits SVM mit variable selection using penalties.

Description

Fits SVM with feature selection using penalties SCAD and 1 norm.

Usage

```
EPSSGO(Q.func, bounds,parms.coding="none", fminlower=0, flag.find.one.min =FALSE,
show=c("none", "final", "all"), N= NULL, maxevals = 500,
pdf.name=NULL, pdf.width=12, pdf.height=12, my.mfrow=c(1,1),
verbose=TRUE, seed=123, ... )
```

Arguments

Q.func	name of the function to be minimized.
bounds	bounds for parameters, see examples
parms.coding	parameters coding: none or log2, default: none.
fminlower	minimal value for the function Q.func, default is 0.
flag.find.one.min	do you want to find one min value and stop? Default: FALSE
show	show plots of DIRECT algorithm: none, final iteration, all iterations. Default: none
N	define the number of start points, see details.
maxevals	the maximum number of DIRECT function evaluations, default: 500.
pdf.name	pdf name
pdf.width	default 12
pdf.height	default 12
my.mfrow	default c(1,1)
verbose	verbose? default TRUE.
seed	seed
...	additional argument(s)

Details

if the number of start points (N) is not defined by the user, it will be defined dependent on the dimensionality of the parameter space. $N=10D+1$, where D is the number of parameters, but for high dimensional parameter space with more than 6 dimensions, the initial set is restricted to 65. However for one-dimensional parameter space the N is set to 21 due to stability reasons.

The idea of EPSSGO (Efficient Parameter Selection via Global Optimization): Beginning from an initial Latin hypercube sampling containing N starting points we train an Online GP, look for the point with the maximal expected improvement, sample there and update the Gaussian Process(GP). Thereby it is not so important that GP really correctly models the error surface of the SVM in parameter space, but that it can give us information about potentially interesting points in parameter space where we should sample next. We continue with sampling points until some convergence criterion is met.

DIRECT is a sampling algorithm which requires no knowledge of the objective function gradient. Instead, the algorithm samples points in the domain, and uses the information it has obtained to decide where to search next. The DIRECT algorithm will globally converge to the maximal value of the objective function. The name DIRECT comes from the shortening of the phrase 'Dividing RECTangles', which describes the way the algorithm moves towards the optimum.

The code source was adopted from MATLAB originals, special thanks to Holger Froehlich.

Value

fmin	minimal value of Q.func on the interval defined by bounds.
xmin	coresponding parameters for the minimum
iter	number of iterations
neval	number of visited points
maxevals	the maximum number of DIRECT function evaluations
seed	seed
bounds	bounds for parameters
Q.func	name of the function to be minimized.
points.fmin	the set of points with the same fmin
Xtrain	visited points
Ytrain	the output of Q.func at visited points Xtrain
gp.seed	seed for Gaussian Process
model.list	detailed information of the search process

Author(s)

Natalia Becker natalia.becker at dkfz.de

References

Froehlich, H. and Zell, A. (2005) "Effcient parameter selection for support vector machines in classification and regression via model-based global optimization" *In Proc. Int. Joint Conf. Neural Networks, 1431-1438* .

See Also

[svm.fs](#)

Examples

```
seed <- 123

train<-sim.data(n = 200, ng = 100, nsg = 10, corr=FALSE, seed=seed )
print(str(train))

Q.func<- ".calc.scad"

bounds=t(data.frame(log2lambda1=c(-10, 10)))
colnames(bounds)<-c("lower", "upper")

print("start interval search")
# computation intensive; for demonstration reasons only for the first 100 features
```

```

# and only for 10 Iterations maxIter=10, default maxIter=700
system.time(fit<-EPSSG(Q.func, bounds=bounds, parms.coding="log2", fminlower=0,
  show='none', N=21, maxevals=500,
  pdf.name=NULL, seed=seed,
  verbose=FALSE,
  # Q.func specific parameters:
  x.svm=t(train$x)[,1:100], y.svm=train$y, inner.val.method="cv",
  cross.inner=5, maxIter=10 ))

print(paste("minimal 5-fold cv error:", fit$fmin, "by log2(lambda1)=", fit$xmin))

print(" all lambdas with the same minimum? ")
print(fit$ points.fmin)

print(paste(fit$neval, "visited points"))

print(" overview: over all visited points in tuning parameter space
with corresponding cv errors")
print(data.frame(Xtrain=fit$Xtrain, cv.error=fit$Ytrain))
#

# create 3 plots on one screen:
# 1st plot: distribution of initial points in tuning parameter space
# 2nd plot: visited lambda points vs. cv errors
# 3rd plot: the same as the 2nd plot, Ytrain.exclude points are excluded.
# The value cv.error = 10^16 stays for the cv error for an empty model !
.plot.EPSSG.parms (fit$Xtrain, fit$Ytrain,bound=bounds,
Ytrain.exclude=10^16, plot.name=NULL )
# end of \donttest

```

findgacv.scad

Calculate Generalized Approximate Cross Validation Error Estimation for SCAD SVM model

Description

calculate generalized approximate cross validation error (GACV) estimation for SCAD SVM model

Usage

```
findgacv.scad(y, model)
```

Arguments

y	vector of class labels (only for 2 classes)
model	list, describing SCAD SVM model, produced by function scadsvc

Value

returns the GACV value

Author(s)

Natalia Becker <natalia.becker@dkfz.de>

References

Zhang, H. H., Ahn, J., Lin, X. and Park, C. (2006). *Gene selection using support vector machines with nonconvex penalty*. *Bioinformatics*, **22**, pp. 88-95.

Wahba G., Lin, Y. and Zhang, H. (2000). *GACV for support vector machines, or, another way to look at margin-like quantities*, in A. J. Smola, P. Bartlett, B. Schoelkopf and D. Schuurmans (eds), *Advances in Large Margin Classifiers*, MIT Press, pp. 297-309.

See Also

[scadsvc](#), [predict.penSVM](#), [sim.data](#)

Examples

```
# simulate data
train<-sim.data(n = 200, ng = 100, nsg = 10, corr=FALSE, seed=12)
print(str(train))

# train data
ff <- scadsvc(as.matrix(t(train$x)), y=train$y, lambda=0.01)
print(str(ff))

# estimate gacv error
(gacv<- findgacv.scad(train$y, model=ff))
```

lpsvm

Fit L1-norm SVM

Description

SVM mit variable selection (clone selection) using L1-norm penalty. (a fast Newton algorithm NLPSVM from Fung and Mangasarian)

Usage

```
lpsvm(A, d, k = 5, nu = 0, output = 1, delta = 10^-3, epsi = 10^-4,
seed = 123, maxIter=700)
```

Arguments

A	n-by-d data matrix to train (n chips/patients, d clones/genes).
d	vector of class labels -1 or 1's (for n chips/patients).
k	k-fold for cv, default k=5.
nu	weighted parameter, 1 - easy estimation, 0 - hard estimation, any other value - used as nu by the algorithm. Default : 0.
output	0 - no output, 1 - produce output, default is 0.
delta	some small value, default: 10^{-3} .
epsi	tuning parameter.
seed	seed.
maxIter	maximal iterations, default: 700.

Details

k: k-fold for cv, is a way to divide the data set into test and training set.
 if k = 0: simply run the algorithm without any correctness calculation, this is the default.
 if k = 1: run the algorithm and calculate correctness on the whole data set.
 if k = any value less than the number of rows in the data set: divide up the data set into test and training using k-fold method.
 if k = number of rows in the data set: use the 'leave one out' (loo) method

Value

a list of	
w	coefficients of the hyperplane
b	intercept of the hyperplane
xind	the index of the selected features (genes) in the data matrix.
epsi	optimal tuning parameter epsilon
iter	number of iterations
k	k-fold for cv
trainCorr	for cv: average train correctness
testCorr	for cv: average test correctness
nu	weighted parameter

Note

Adapted from MATLAB code <http://www.cs.wisc.edu/dmi/svm/lpsvm/>

Author(s)

Natalia Becker

References

Fung, G. and Mangasarian, O. L. (2004). A feature selection newton method for support vector machine classification. *Computational Optimization and Applications Journal* 28(2) pp. 185-202.

See Also

[sim.data](#)

Examples

```
train<-sim.data(n = 20, ng = 100, nsg = 10, corr=FALSE, seed=12)
print(str(train))

# train data
model <- lpsvm(A=t(train$x), d=train$y, k=5, nu=0,output=0, delta=10^-3, epsi=0.001, seed=12)
print(model)

print.1norm.svm(model)
```

predict

Predict Method for Feature Selection SVM

Description

This function predicts values based upon a model trained by svm. If class assignment is provided, confusion table, missclassification table, sensitivity and specificity are calculated.

Usage

```
## S3 method for class 'penSVM'
predict(object, newdata, newdata.labels = NULL, labels.universe=NULL, ...)
```

Arguments

object	Object of class "penSVM", created by 'svm.fs'
newdata	A matrix containing the new input data, samples in rows, features in columns
newdata.labels	optional, new data class labels
labels.universe	important for models produced by loocv: all possible labels in the particular data set
...	additional argument(s)

Value

returns a list of prediction values for classes

pred.class	predicted class
tab	confusion table
error	missclassification error
sensitivity	sensitivity
specificity	specificity

Author(s)

Natalia Becker

See Also

[svm](#), [svm.fs](#)

Examples

```
seed<- 123
train<-sim.data(n = 200, ng = 100, nsg = 10, corr=FALSE, seed=seed )
print(str(train))

#train standard svm
my.svm<-svm(x=t(train$x), y=train$y, kernel="linear")

# test with other data
test<- sim.data(n = 200, ng = 100, nsg = 10, seed=(seed+1) )

# Check accuracy standard SVM
my.pred <-ifelse( predict(my.svm, t(test$x)) >0,1,-1)
# Check accuracy:
table(my.pred, test$y)

# define set values of tuning parameter lambda1 for SCAD
lambda1.scad <- c(seq(0.01 ,0.05, .01), seq(0.1,0.5, 0.2), 1 )
# for presentation don't check all lambdas : time consuming!
# computation intensive; for demonstration reasons only for the first 100 features
# and only for 10 Iterations maxIter=10, default maxIter=700

system.time(fit.scad<- svm.fs(x=t(train$x)[,1:100],y=train$y, fs.method="scad", cross.outer= 0,
grid.search = "discrete", lambda1.set=lambda1.scad[1:3], show="none",
parms.coding = "none", maxIter=10,
inner.val.method = "cv", cross.inner= 5, seed=seed, verbose=FALSE))

# SCAD
test.error.scad<-predict(fit.scad, newdata=t(test$x)[,1:100],newdata.labels=test$y )
# Check accuracy SCAD SVM
```

```

print(test.error.scad$tab)

#####
## analog for 1-norm SVM
#epsi.set<-vector(); for (num in (1:9)) epsi.set<-sort(c(eps.set, c(num*10^seq(-5, -1, 1))) )
#lambda1.1norm <- epsi.set[c(3,5)] # 2 params
#
## train 1norm SVM
# norm1.fix<- svm.fs(t(train$x), y=train$y, fs.method="1norm",
# cross.outer= 0, grid.search = "discrete",
# lambda1.set=lambda1.1norm, show="none",
# parms.coding = "none",
# maxIter = 700, inner.val.method = "cv", cross.inner= 5,
# seed=seed, verbose=FALSE )
#
# print(norm1.fix)
#
## L1-norm SVM
#test.error.1norm<-predict(norm1.fix, newdata=t(test$x),newdata.labels=test$y )
# # Check accuracy L1-norm SVM
#print(test.error.1norm$tab)

```

print

Print Function for FS SVM

Description

Print Function for FS SVM

Usage

```

print.scad.svm(x,...)
print.1norm.svm(x,...)

```

Arguments

x	model trained by scad or 1norm svm
...	additional argument(s)

Author(s)

Natalia Becker

See Also

[svm](#), [svm.fs](#)

Examples

```

seed<- 123
train<-sim.data(n = 20, ng = 100, nsg = 10, corr=FALSE, seed=seed )
print(str(train))

# for presentation don't check all lambdas : time consuming!
model <- scadsvc(as.matrix(t(train$x)), y=train$y, lambda=0.05)
print(str(model))

print.scad.svm(model)

```

scadsvc

*Fit SCAD SVM model***Description**

SVM with variable selection (clone selection) using SCAD penalty.

Usage

```
scadsvc(lambda1 = 0.01, x, y, a = 3.7, tol= 10^(-4), class.weights= NULL,
        seed=123, maxIter=700, verbose=TRUE)
```

Arguments

lambda1	tuning parameter in SCAD function (default : 0.01)
x	n-by-d data matrix to train (n chips/patients, d clones/genes)
y	vector of class labels -1 or 1's (for n chips/patients)
a	tuning parameter in scad function (default: 3.7)
tol	the cut-off value to be taken as 0
class.weights	a named vector of weights for the different classes, used for asymmetric class sizes. Not all factor levels have to be supplied (default weight: 1). All components have to be named. (default: NULL)
seed	seed
maxIter	maximal iteration, default: 700
verbose	verbose, default: TRUE

Details

Adopted from Matlab code: <http://www4.stat.ncsu.edu/~hzhang/software.html>

Value

w	coefficients of the hyperplane.
b	intercept of the hyperplane.
xind	the index of the selected features (genes) in the data matrix.
xqx	internal calculations product $xqx = 0.5 * x1 * inv_Q * t(x1)$, see code for more details.
fitted	fit of hyperplane $f(x)$ for all <code>_training_</code> samples with reduced set of features.
index	the index of the resulting support vectors in the data matrix.
type	type of svm, from svm function.
lambda1	optimal lambda1.
gacv	corresponding gacv.
iter	nuber of iterations.

Author(s)

Axel Benner

References

Zhang, H. H., Ahn, J., Lin, X. and Park, C. (2006). *Gene selection using support vector machines with nonconvex penalty. Bioinformatics, 22, pp. 88-95.*

See Also

[findgacv.scad](#), [predict.penSVM](#), [sim.data](#)

Examples

```
# simulate data
train<-sim.data(n = 200, ng = 100, nsg = 10, corr=FALSE, seed=12)
print(str(train))

# train data
model <- scadsvc(as.matrix(t(train$x)), y=train$y, lambda=0.01)
print(str(model))

print.scad.svm(model)
```

sim.data	<i>Simulation of microarray data</i>
----------	--------------------------------------

Description

Simulation of 'n' samples. Each sample has 'sg' genes, only 'nsg' of them are called significant and have influence on class labels. All other '(ng - nsg)' genes are called ballanced. All gene ratios are drawn from a multivariate normal distribution. There is a possibility to create blocks of highly correlated genes.

Usage

```
sim.data(n = 256, ng = 1000, nsg = 100,
  p.n.ratio = 0.5,
  sg.pos.factor= 1, sg.neg.factor= -1,
  # correlation info:
  corr = FALSE, corr.factor = 0.8,
  # block info:
  blocks = FALSE, n.blocks = 6, nsg.block = 1, ng.block = 5,
  seed = 123, ...)
```

Arguments

n	number of samples, logistic regression works well if $n > 200!$
ng	number of genes
nsg	number of significant genes
p.n.ratio	ratio between positive and negative significant genes (default 0.5)
sg.pos.factor	impact factor of _positive_ significant genes on the classifaction, default: 1
sg.neg.factor	impact factor of _negative_ significant genes on the classifaction,default: -1
corr	are the genes correalted to each other? (default FALSE). see Details
corr.factor	correlation factorfor genes, between 0 and 1 (default 0.8)
blocks	are blocks of highly correlated genes are allowed? (default FALSE)
n.blocks	number of blocks
nsg.block	number of significant genes per block
ng.block	number of genes per block
seed	seed
...	additional argument(s)

Details

If no blockes (n.blocks=0 or blocks=FALSE) are defined and corr=TRUE create covariance matrix for all genes! with decrease of correlation : $cov(i, j) = cov(j, i) = corr.factor^{(i - j)}$

Value

x matrix of simulated data. Genes in rows and samples in columns
 y named vector of class labels
 seed seed

Author(s)

Wiebke Werft, Natalia Becker

See Also

[mvrnorm](#)

Examples

```
my.seed<-123

# 1. simulate 20 samples, with 100 genes in each. Only the first two genes
# have an impact on the class labels.
# All genes are assumed to be i.i.d.
train<-sim.data(n = 20, ng = 100, nsg = 3, corr=FALSE, seed=my.seed )
print(str(train))

# 2. change the proportion between positive and negative significant genes
#(from 0.5 to 0.8)
train<-sim.data(n = 20, ng = 100, nsg = 10, p.n.ratio = 0.8, seed=my.seed )
rownames(train$x)[1:15]
# [1] "pos1" "pos2" "pos3" "pos4" "pos5" "pos6" "pos7" "pos8"
# [2] "neg1" "neg2" "bal1" "bal2" "bal3" "bal4" "bal5"

# 3. assume to have correlation for positive significant genes,
# negative significant genes and 'balanced' genes separatly.
train<-sim.data(n = 20, ng = 100, nsg = 10, corr=TRUE, seed=my.seed )
#cor(t(train$x[1:15,]))

# 4. add 6 blocks of 5 genes each and only one significant gene per block.
# all genes in the block are correlated with constant correlation factor
# corr.factor=0.8
train<-sim.data(n = 20, ng = 100, nsg = 6, corr=TRUE, corr.factor=0.8,
  blocks=TRUE, n.blocks=6, nsg.block=1, ng.block=5, seed=my.seed )
print(str(train))
# first block
#cor(t(train$x[1:5,]))
# second block
#cor(t(train$x[6:10,]))
```

sortmat	<i>Sort matrix or data frame</i>
---------	----------------------------------

Description

A useful function for ranking. Sort matrix or dataframe 'Mat', by column(s) 'Sort' in decreasing or increasing order.

Usage

```
sortmat (Mat, Sort, decreasing=FALSE)
```

Arguments

Mat	a matrix or a data frame
Sort	Sort is a number !
decreasing	in decreasing order? default: FALSE

Value

sorted matrix or data frame

Author(s)

found in world wide web: <http://tolstoy.newcastle.edu.au/R/help/99b/0668.html>

Examples

```
m <- matrix(c(9:5, c(1, 4, 3, 3, 5), c(1, 2, 4, 3, 5)), ncol = 3, byrow = FALSE)

print( m)
#   [,1] [,2] [,3]
#[1,]  9   1   1
#[2,]  8   4   2
#[3,]  7   3   4
#[4,]  6   3   3
#[5,]  5   5   5

# sort first according to the second column then if equal according to the third column
print(m1 <- sortmat(Mat = m, Sort = c(2, 3)))
#   [,1] [,2] [,3]
#[1,]  9   1   1
#[2,]  6   3   3
#[3,]  7   3   4
#[4,]  8   4   2
#[5,]  5   5   5
```

```

# sort first according to the third (!) column then if equal according
# to the second column
print(m2 <- sortmat(Mat = m, Sort = c(3, 2)))
#      [,1] [,2] [,3]
#[1,]   9   1   1
#[2,]   8   4   2
#[3,]   6   3   3
#[4,]   7   3   4
#[5,]   5   5   5

# Note m1 and m2 are not equal!!!!
all(m1==m2) #FALSE

# in decreasing order
print(m3 <- sortmat(Mat = m, Sort = c(2, 3), decreasing=TRUE))
#      [,1] [,2] [,3]
#[1,]   5   5   5
#[2,]   8   4   2
#[3,]   7   3   4
#[4,]   6   3   3
#[5,]   9   1   1

```

svm.fs

Fits SVM mit variable selection using penalties.

Description

Fits SVM with variable selection (clone selection) using penalties SCAD, L1 norm, Elastic Net (L1 + L2 norms) and ELastic SCAD (SCAD + L1 norm). Additionally tuning parameter search is presented by two approaches: fixed grid or interval search.

Usage

```

## Default S3 method:
svm.fs(
  x,
  y,
  fs.method = c("scad", "l1norm", "scad+L2", "DrHSVM"),
  ### tuning parameter settings
  # chose the search method for tuning lambda1,2: 'interval' or 'discrete'
  grid.search=c("interval","discrete"),
  #fixed grid for lambda1, lambda2
  lambda1.set=NULL,
  lambda2.set=NULL,
  # define range for lambda1,2 for interval search
  bounds=NULL,
  # parms.coding="none" or "log2"

```

```

parms.coding= c("log2","none"),
# internal parameter for DIRECT
maxevals=500,
### validation settings
# for nested validation, 'cross.outer'-fold cv
#cross.outer= 0,
# method for the inner validation: cross validation, gacv
inner.val.method = c("cv", "gacv"),
# 'cross.inner'-fold cv
cross.inner= 5,
# show plots in Direct?
show= c("none", "final"),
### other settings
# internal parameter for svm
calc.class.weights=FALSE,
class.weights=NULL,
#seed
seed=123,
# max iterations for the feature selection svm method
maxIter=700,
# verbose?
verbose=TRUE,
...)
```

Arguments

x	input matrix with genes in columns and samples in rows!
y	numerical vector of class labels, -1 , 1
fs.method	feature selection method. Available 'scad', '1norm' for 1-norm, "DrHSVM" for Elastic Net and "scad+L2" for Elastic SCAD
grid.search	choose the search method for tuning lambda1,2: 'interval' or 'discrete', default: 'interval'
lambda1.set	for fixed grid search: fixed grid for lambda1, default: NULL
lambda2.set	for fixed grid search: fixed grid for lambda2, default: NULL
bounds	for interval grid search: fixed grid for lambda2, default: NULL
parms.coding	for interval grid search: parms.coding: none or log2 , default: log2
maxevals	the maximum number of DIRECT function evaluations, default: 500.
cross.outer	fold of outer cross validation, default is 0, no cv.
calc.class.weights	calculate class.weights for SVM, default: FALSE
class.weights	a named vector of weights for the different classes, used for asymmetric class sizes. Not all factor levels have to be supplied (default weight: 1). All components have to be named.
inner.val.method	method for the inner validation: cross validation, gacv , default cv

cross.inner	'cross.inner'-fold cv, default: 5
show	for interval search: show plots of DIRECT algorithm: none, final iteration, all iterations. Default: none
seed	seed
maxIter	maximal iteration, default: 700
verbose	verbose?, default: TRUE
...	additional argument(s)

Details

The goodness of the model is highly correlated with the choice of tuning parameter lambda. Therefore the model is trained with different lambdas and the best model with optimal tuning parameter is used in further analyses. For very small lambdas it is recommended to use maxIter, otherwise the algorithm is slow or might not converge.

The Feature Selection methods are using different techniques for finding optimal tuning parameters. By SCAD SVM Generalized approximate cross validation (gacv) error is calculated for each predefined tuning parameter.

By L1-norm SVM the cross validation (default 5-fold) missclassification error is calculated for each lambda. After training and cross validation, the optimal lambda with minimal missclassification error is chosen, and a final model with optimal lambda is created for the whole data set.

Value

classes	vector of class labels as input 'y'
sample.names	sample names
class.method	feature selection method
cross.outer	outer cv
seed	seed
model	final model <ul style="list-style-type: none"> • w - coefficients of the hyperplane • b - intercept of the hyperplane • xind - the index of the selected features (genes) in the data matrix. • index - the index of the resulting support vectors in the data matrix. • type - type of svm, from svm function • lam.opt - optimal lambda • gacv - corresponding gacv

Author(s)

Natalia Becker natalia.becker at dkfz.de

References

Becker, N., Werft, W., Toedt, G., Lichter, P. and Benner, A. (2009) PenalizedSVM: a R-package for feature selection SVM classification, *Bioinformatics*, 25(13), p 1711-1712

See Also

[predict.penSVM](#), [svm](#) (in package **e1071**)

Examples

```
seed<- 123

train<-sim.data(n = 200, ng = 100, nsg = 10, corr=FALSE, seed=seed )
print(str(train))

### Fixed grid ###

# train SCAD SVM #####
# define set values of tuning parameter lambda1 for SCAD
lambda1.scad <- c(seq(0.01 ,0.05, .01), seq(0.1,0.5, 0.2), 1 )
# for presentation don't check all lambdas : time consuming!
lambda1.scad<-lambda1.scad[2:3]
#
# train SCAD SVM

# computation intensive; for demonstration reasons only for the first 100 features
# and only for 10 Iterations maxIter=10, default maxIter=700
system.time(scad.fix<- svm.fs(t(train$x)[,1:100], y=train$y, fs.method="scad",
  cross.outer= 0, grid.search = "discrete",
  lambda1.set=lambda1.scad,
  parms.coding = "none", show="none",
  maxIter = 10, inner.val.method = "cv", cross.inner= 5,
  seed=seed, verbose=FALSE) )

print(scad.fix)

# train 1NORM SVM #####
# define set values of tuning parameter lambda1 for 1norm
#epsi.set<-vector(); for (num in (1:9)) epsi.set<-sort(c(epsi.set, c(num*10^seq(-5, -1, 1 ))) )
## for presentation don't check all lambdas : time consuming!
#lambda1.1norm <- epsi.set[c(3,5)] # 2 params
#
### train 1norm SVM
## time consuming: for presentation only for the first 100 features
#norm1.fix<- svm.fs(t(train$x)[,1:100], y=train$y, fs.method="1norm",
#  cross.outer= 0, grid.search = "discrete",
#  lambda1.set=lambda1.1norm,
#  parms.coding = "none", show="none",
#  maxIter = 700, inner.val.method = "cv", cross.inner= 5,
#  seed=seed, verbose=FALSE )
#
# print(norm1.fix)
```

```

### Interval search ####

seed <- 123

train<-sim.data(n = 200, ng = 100, nsg = 10, corr=FALSE, seed=seed )
print(str(train))

test<-sim.data(n = 200, ng = 100, nsg = 10, corr=FALSE, seed=seed+1 )
print(str(test))

bounds=t(data.frame(log2lambda1=c(-10, 10)))
colnames(bounds)<-c("lower", "upper")

# computation intensive; for demonstration reasons only for the first 100 features
# and only for 10 Iterations maxIter=10, default maxIter=700
print("start interval search")
system.time( scad<- svm.fs(t(train$x)[,1:100], y=train$y, fs.method="scad", bounds=bounds,
  cross.outer= 0, grid.search = "interval", maxIter = 10,
  inner.val.method = "cv", cross.inner= 5, maxevals=500,
  seed=seed, parms.coding = "log2", show="none", verbose=FALSE ) )
print("scad final model")
print(str(scad$model))

(scad.5cv.test<-predict.penSVM(scad, t(test$x)[,1:100], newdata.labels=test$y) )

print(paste("minimal 5-fold cv error:", scad$model$fit.info$fmin,
"by log2(lambda1)=", scad$model$fit.info$xmin))

print(" all lambdas with the same minimum? ")
print(scad$model$fit.info$ points.fmin)

print(paste(scad$model$fit.info$neval, "visited points"))

print(" overview: over all visited points in tuning parameter space
with corresponding cv errors")
print(data.frame(Xtrain=scad$model$fit.info$Xtrain,
cv.error=scad$model$fit.info$Ytrain))
#

# create 3 plots on one screen:
# 1st plot: distribution of initial points in tuning parameter space
# 2nd plot: visited lambda points vs. cv errors
# 3rd plot: the same as the 2nd plot, Ytrain.exclude points are excluded.
# The value cv.error = 10^16 stays for the cv error for an empty model !
.plot.EPSG0.parms (scad$model$fit.info$Xtrain, scad$model$fit.info$Ytrain,
bound=bounds, Ytrain.exclude=10^16, plot.name=NULL )

```

```
# end of \donttest
```

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