

Package: stabiliser (via r-universe)

August 25, 2024

Title Stabilising Variable Selection

Version 1.0.7

Description A stable approach to variable selection through stability selection and the use of a permutation-based objective stability threshold. Lima et al (2021) [doi:10.1038/s41598-020-79317-8](https://doi.org/10.1038/s41598-020-79317-8), Meinshausen and Buhlmann (2010) [doi:10.1111/j.1467-9868.2010.00740.x](https://doi.org/10.1111/j.1467-9868.2010.00740.x).

License MIT + file LICENSE

Encoding UTF-8

LazyData true

Roxygen list(markdown = TRUE)

RoxygenNote 7.1.1

Config/testthat/edition 3

Depends R (>= 3.0.0)

Suggests rmarkdown, testthat (>= 3.0.0), markdown

Imports glmnet, dplyr, bigstep, rsample, tibble, purrr, tidyr, stringr, ggplot2, broom, caret, ncvreg, knitr, Hmisc, expss, lme4, matrixStats, recipes, lmerTest

VignetteBuilder knitr

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

RemoteUrl <https://github.com/roberthyde/stabiliser>

RemoteRef HEAD

RemoteSha 3631e28842c6fad2bb95c67045d5125f7912d8ac

Contents

simulate_data	2
simulate_data_re	2
simulate_selection_bias	3
stabilise	3

stabiliser_example	4
stabilise_re	4
stab_plot	5
triangulate	5

Index	6
--------------	----------

simulate_data	<i>simulate_data</i>
---------------	----------------------

Description

Simulate a dataset. This can optionally include variables with a given associated with the outcome.

Usage

```
simulate_data(nrows, ncols, n_true = 0, amplitude = 0)
```

Arguments

nrows	The number of rows to simulate.
ncols	The number of columns to simulate.
n_true	The number of variables truly associated with the outcome.
amplitude	The strength of association between true variables and the outcome.

Value

A simulated dataset

simulate_data_re	<i>simulate_data_re</i>
------------------	-------------------------

Description

Simulate a 500x500 dataset with 8 true fixed effects, 492 junk variables and a clustered outcome suitable for a 2 level random effects analysis. The strength of association between true variables and the outcome is governed by the error added at level 1 (defined by parameter `sd_level_1`) and level 2 (`sd_level_2`).

Arguments

<code>sd_level_1</code>	Standard deviation of level 1 variables
<code>sd_level_2</code>	Standard deviation of level 2 variables

Value

A simulated dataset with a clustered outcome suitable for random effects analysis

```
simulate_selection_bias
      simulate_selection_bias
```

Description

An function to illustrate the risk of selection bias in conventional modelling approaches by simulating a dataset with no information and conducting conventional modelling with prefiltration.

Arguments

`nrows` A vector of the number of rows to simulate (i.e., `c(100, 200)`).

`ncols` A vector of the number of columns to simulate (i.e., `c(100, 200)`).

`p_thresh` A vector of the p-value threshold to use in univariate pre-filtration (i.e., `c(0.1, 0.2)`).

Value

A list including a dataframe of results, a dataframe of the median number of variables selected and a plot illustrating false positive selection.

```
stabilise      stabilise
```

Description

Function to calculate stability of variables' association with an outcome for a given model over a number of bootstrap repeats

Arguments

`data` A dataframe containing an outcome variable to be permuted.

`outcome` The outcome as a string (i.e. "y").

`boot_reps` The number of bootstrap samples. Default is "auto" which selects number based on dataframe size.

`permutations` The number of times to be permuted per repeat. Default is "auto" which selects number based on dataframe size.

`perm_boot_reps` The number of times to repeat each set of permutations. Default is 20.

`models` The models to select for stabilising. Default is elastic net (`models = c("enet")`), other available models include "lasso", "mbic", "mcp".

`type` The type of model, either "linear" or "logistic"

`quantile` The quantile of null stabilities to use as a threshold.

`normalise` Normalise numeric variables (TRUE/FALSE)

`dummy` Create dummy variables for factors/characters (TRUE/FALSE)

`impute` Impute missing data (TRUE/FALSE)

Value

A list for each model selected. Each list contains a dataframe of variable stabilities, a numeric permutation threshold, and a dataframe of coefficients for both bootstrap and permutation.

stabiliser_example	<i>stabiliser_example</i>
--------------------	---------------------------

Description

A simulated dataset

Usage

```
stabiliser_example
```

Format

A data frame with 50 rows and 100 variables.

The stabiliser_example dataset is a simulated example with the following properties: 1 simulated outcome variable: y 4 variables simulated to be associated with y: causal1, causal2... 95 variables simulated to have no association with y: junk1, junk2...

stabilise_re	<i>stabilise_re</i>
--------------	---------------------

Description

Function to calculate stability of variables' association with an outcome for a given model over a number of bootstrap repeats using clustered data.

Arguments

data	A dataframe containing an outcome variable to be permuted.
outcome	The outcome as a string (i.e. "y").
level_2_id	The variable name determining level 2 status as a string (i.e., "level_2_column_name").
n_top_filter	The number of variables to filter for final model (Default = 50).
boot_reps	The number of bootstrap samples. Default is "auto" which selects number based on dataframe size.
permutations	The number of times to be permuted per repeat. Default is "auto" which selects number based on dataframe size.
perm_boot_reps	The number of times to repeat each set of permutations. Default is 20.
normalise	Normalise numeric variables (TRUE/FALSE)
dummy	Create dummy variables for factors/characters (TRUE/FALSE)
impute	Impute missing data (TRUE/FALSE)

Value

A list containing a table of variable stabilities and a numeric permutation threshold.

<code>stab_plot</code>	<i>stab_plot</i>
------------------------	------------------

Description

Plot from stability object

Arguments

`stabiliser_outcome`
 Outcome from `stabilise()` or `triangulate()` function.

Value

A ggplot object.

<code>triangulate</code>	<i>triangulate</i>
--------------------------	--------------------

Description

Triangulate multiple models using a stability object

Arguments

`object` An object generated through the `stabilise()` function.
`quantile` The quantile of null stabilities to use as a threshold.

Value

A combined list of model results including a dataframe of stability results for variables and a numeric permutation threshold.

Index

* datasets

stabiliser_example, 4

simulate_data, 2

simulate_data_re, 2

simulate_selection_bias, 3

stab_plot, 5

stabilise, 3

stabilise_re, 4

stabiliser_example, 4

triangulate, 5