Package 'BDgraph'

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Description

The R package **BDgraph** provides statistical tools for Bayesian structure learning in undirected graphical models for continuous, ordinal/count/dicrete, binary, and mixed data. The package is implemented the recent improvements in the Bayesian graphical models' literature, including Mohammadi and Wit (2015), Mohammadi et al. (2021), Mohammadi et al. (2017), and Dobra and

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Mohammadi (2018). To speed up the computations, the intensive tasks of the package are implemented in parallel using **OpenMP** in C++ and interfaced with R. Besides, the package contains several functions for simulation and visualization, as well as several multivariate datasets taken from the literature.

How to cite this package

To cite **BDgraph** in publications use:

Mohammadi, R. and Wit, E. C. (2019). **BDgraph**: An R Package for Bayesian Structure Learning in Graphical Models, *Journal of Statistical Software*, 89(3):1-30, doi:10.18637/jss.v089.i03

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References

Mohammadi, R. and Wit, E. C. (2019). **BDgraph**: An R Package for Bayesian Structure Learning in Graphical Models, *Journal of Statistical Software*, 89(3):1-30, doi:10.18637/jss.v089.i03

Mohammadi, A. and Wit, E. C. (2015). Bayesian Structure Learning in Sparse Gaussian Graphical Models, *Bayesian Analysis*, 10(1):109-138, doi:10.1214/14BA889

Mohammadi, R., Massam, H. and Letac, G. (2021). Accelerating Bayesian Structure Learning in Sparse Gaussian Graphical Models, *Journal of the American Statistical Association*, doi:10.1080/01621459.2021.1996377

Mohammadi, A., et al (2017). Bayesian modelling of Dupuytren disease by using Gaussian copula graphical models, *Journal of the Royal Statistical Society: Series C*, 66(3):629-645, doi:10.1111/rssc.12171

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Lenkoski, A. (2013). A direct sampler for G-Wishart variates, *Stat*, 2(1):119-28, doi:10.1002/sta4.23

Pensar, J. et al (2017) Marginal pseudo-likelihood learning of discrete Markov network structures, *Bayesian Analysis*, 12(4):1195-215, doi:10.1214/16BA1032

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See Also

bdgraph, bdgraph.mpl, bdgraph.dw, bdgraph.sim, compare, rgwish

Examples

```
## Not run:
library( BDgraph )
set.seed( 10 )
# Generating multivariate normal data from a 'scale-free' graph
data.sim <- bdgraph.sim( n = 100, p = 10, graph = "scale-free", vis = TRUE )</pre>
# Running algorithm based on GGMs
bdgraph.obj <- bdgraph( data = data.sim, iter = 5000 )</pre>
summary( bdgraph.obj )
# To compare the result with true graph
compare( bdgraph.obj, data.sim, main = c( "Target", "BDgraph" ), vis = TRUE )
# Confusion Matrix
conf.mat( actual = data.sim, pred = bdgraph.obj )
conf.mat.plot( actual = data.sim, pred = bdgraph.obj )
# Running algorithm based on GGMs and marginal pseudo-likelihood
bdgraph.mpl.obj <- bdgraph.mpl( data = data.sim, iter = 5000 )</pre>
summary( bdgraph.mpl.obj )
# Confusion Matrix
conf.mat( actual = data.sim, pred = bdgraph.mpl.obj )
conf.mat.plot( actual = data.sim, pred = bdgraph.mpl.obj )
# To compare the results of both algorithms with true graph
compare( list( bdgraph.obj, bdgraph.mpl.obj ), data.sim,
         main = c( "Target", "BDgraph", "BDgraph_mpl" ), vis = TRUE )
## End(Not run)
```

adj2link

Extract links from an adjacency matrix

Description

Extract links from an adjacency matrix or an object of calsses "sim" from function bdgraph.sim and "graph" from function graph.sim.

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Usage

```
adj2link( adj )
```

Arguments

adj

adjacency matrix corresponding to a graph structure in which $a_{ij}=1$ if there is a link between notes i and j, otherwise $a_{ij}=0$. It can be an object with S3 class "sim" from function bdgraph.sim. It can be an object with S3 class "graph" from function graph.sim.

Value

matrix corresponding to the extracted links from graph structure.

Author(s)

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References

Mohammadi, R. and Wit, E. C. (2019). **BDgraph**: An R Package for Bayesian Structure Learning in Graphical Models, *Journal of Statistical Software*, 89(3):1-30, doi:10.18637/jss.v089.i03

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Mohammadi, A. et al (2017). Bayesian modelling of Dupuytren disease by using Gaussian copula graphical models, *Journal of the Royal Statistical Society: Series C*, 66(3):629-645, doi:10.1111/rssc.12171

Dobra, A. and Mohammadi, R. (2018). Loglinear Model Selection and Human Mobility, *Annals of Applied Statistics*, 12(2):815-845, doi:10.1214/18AOAS1164

Pensar, J. et al (2017) Marginal pseudo-likelihood learning of discrete Markov network structures, *Bayesian Analysis*, 12(4):1195-215, doi:10.1214/16BA1032

See Also

```
link2adj, graph.sim
```

```
# Generating a 'random' graph
adj <- graph.sim( p = 6, vis = TRUE )
adj2link( adj )</pre>
```

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Compute the area under the ROC curve

Description

This function computes the numeric value of area under the ROC curve (AUC) specifically for graph structure learning.

Usage

```
auc( pred, actual, cut = 200, calibrate = TRUE )
```

Arguments

pred	adjacency matrix corresponding to an estimated graph. It can be an object with
	S3 class "bdgraph" from function bdgraph. It can be an object of S3 class
	"ssgraph", from the function ssgraph::ssgraph() of R package ssgraph::ssgraph().
	It can be a numeric or ordered vector of the same length than actual, contain-
	ing the predicted value of each observation.
actual	adjacency matrix corresponding to the actual graph structure in which $a_{ij}=$
	1 if there is a link between notes i and j, otherwise $a_{ij} = 0$. It can be an

1 if there is a link between notes i and j, otherwise $a_{ij}=0$. It can be an object with S3 class "sim" from function bdgraph.sim. It can be an object with S3 class "graph" from function graph.sim. It can be a factor, numeric or character vector of responses (true class), typically encoded with 0 (controls)

and 1 (cases). Only two classes can be used in a ROC curve.

cut number of cut points.

calibrate If TRUE, compute the value of AUC by taking the level of the probabilities into

account.

Value

The numeric AUC value

Author(s)

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References

Tom Fawcett (2006) "An introduction to ROC analysis". *Pattern Recognition Letters* **27**, 861–874, doi:10.1016/j.patrec.2005.10.010

Xavier Robin, Natacha Turck, Alexandre Hainard, *et al.* (2011) "pROC: an open-source package for R and S+ to analyze and compare ROC curves". *BMC Bioinformatics*, **7**, 77, doi:10.1186/1471-21051277.

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See Also

```
plotroc, pROC::plot.roc(), pROC::auc(), pROC::print.roc(), bdgraph, bdgraph.mpl, compare
```

Examples

```
## Not run:
set.seed( 5 )

# Generating multivariate normal data from a 'scale-free' graph
data.sim = bdgraph.sim( n = 200, p = 15, graph = "scale-free", vis = TRUE )

# Running BDMCMC algorithm
sample.bdmcmc = bdgraph( data = data.sim, algorithm = "bdmcmc", iter = 10000 )

BDgraph::auc( pred = sample.bdmcmc, actual = data.sim, calibrate = TRUE )

## End(Not run)
```

bdgraph

Search algorithm in graphical models

Description

As the main function of the **BDgraph** package, this function consists of several MCMC sampling algorithms for Bayesian model determination in undirected graphical models. To speed up the computations, the birth-death MCMC sampling algorithms are implemented in parallel using **OpenMP** in C++.

Usage

Arguments

data

there are two options: (1) an $(n \times p)$ matrix or a data.frame corresponding to the data, (2) an $(p \times p)$ covariance matrix as S = X'X which X is the data matrix (n) is the sample size and p is the number of variables). It also could be an object of class "sim", from function bdgraph.sim. The input matrix is automatically identified by checking the symmetry.

n

number of observations. It is needed if the "data" is a covariance matrix.

method

character with two options "ggm" (default) and "gcgm". Option "ggm" is for Gaussian graphical models based on Gaussianity assumption. Option "gcgm" is for Gaussian copula graphical models for the data that not follow Gaussianity assumption (e.g. continuous non-Gaussian, count, or mixed dataset).

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character with two options "bdmcmc" (default) and "rjmcmc". Option "bdmcmc" algorithm is based on birth-death MCMC algorithm. Option "rjmcmc" is based on reverible jump MCMC algorithm. Option "bd-dmh" is based on birth-death MCMC algorithm using double Metropolis Hasting. Option "rj-dmh" is based on reverible jump MCMC algorithm using double Metropolis Hasting. iter number of iteration for the sampling algorithm. burnin number of burn-in iteration for the sampling algorithm. not.cont for the case method = "gcgm", a vector with binary values in which 1 indicates not continuous variables. g.prior for determining the prior distribution of each edge in the graph. There are two options: a single value between 0 and 1 (e.g. 0.5 as a noninformative prior) or an $(p \times p)$ matrix with elements between 0 and 1. df.prior degree of freedom for G-Wishart distribution, $W_G(b, D)$, which is a prior distribution of the precision matrix. g.start corresponds to a starting point of the graph. It could be an $(p \times p)$ matrix, "empty" (default), or "full". Option "empty" means the initial graph is an empty graph and "full" means a full graph. It also could be an object with S3 class "bdgraph" of R package BDgraph or the class "ssgraph" of R package ssgraph::ssgraph(); this option can be used to run the sampling algorithm from the last objects of previous run (see examples). jump it is only for the BDMCMC algorithm (algorithm = "bdmcmc"). It is for simultaneously updating multiple links at the same time to update graph in the

BDMCMC algorithm.

save logical: if FALSE (default), the adjacency matrices are NOT saved. If TRUE,

the adjacency matrices after burn-in are saved.

number of cores to use for parallel execution. The case cores = "all" means cores

all CPU cores to use for parallel execution.

threshold threshold value for the convergence of sampling algorithm from G-Wishart for

the precision matrix.

logical: if TRUE (default), report/print the MCMC running time. verbose

prior parameter for option method = "tgm". nu

Value

An object with S3 class "bdgraph" is returned:

p_links upper triangular matrix which corresponds the estimated posterior probabilities

of all possible links.

K_hat posterior estimation of the precision matrix.

For the case "save = TRUE" is returned:

vector of strings which includes the adjacency matrices of visited graphs after sample_graphs

vector which includes the waiting times of visited graphs after burn-in. graph_weights

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all_graphs	vector which includes the identity of the adjacency matrices for all iterations after burn-in. It is needed for monitoring the convergence of the BD-MCMC
	algorithm.
all_weights	vector which includes the waiting times for all iterations after burn-in. It is needed for monitoring the convergence of the BD-MCMC algorithm.

Author(s)

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References

Mohammadi, R. and Wit, E. C. (2019). **BDgraph**: An R Package for Bayesian Structure Learning in Graphical Models, *Journal of Statistical Software*, 89(3):1-30, doi:10.18637/jss.v089.i03

Mohammadi, A. and Wit, E. C. (2015). Bayesian Structure Learning in Sparse Gaussian Graphical Models, *Bayesian Analysis*, 10(1):109-138, doi:10.1214/14BA889

Mohammadi, R., Massam, H. and Letac, G. (2021). Accelerating Bayesian Structure Learning in Sparse Gaussian Graphical Models, *Journal of the American Statistical Association*, doi:10.1080/01621459.2021.1996377

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Mohammadi, A. and Dobra A. (2017). The R Package **BDgraph** for Bayesian Structure Learning in Graphical Models, *ISBA Bulletin*, 24(4):11-16

See Also

bdgraph.mpl, bdgraph.dw, bdgraph.sim, summary.bdgraph, compare

```
## Not run:
set.seed( 10 )

# - - Example 1

# Generating multivariate normal data from a 'random' graph
data.sim <- bdgraph.sim( n = 100, p = 10, size = 15, vis = TRUE )

bdgraph.obj <- bdgraph( data = data.sim, iter = 1000, save = TRUE )

summary( bdgraph.obj )

# Confusion Matrix
conf.mat( actual = data.sim, pred = bdgraph.obj )

conf.mat.plot( actual = data.sim, pred = bdgraph.obj )</pre>
```

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bdgraph.dw

Search algorithm for Gaussian copula graphical models for count data

Description

This function consists of several sampling algorithms for Bayesian structure learning in undirected graphical models for count data. It is based on Gaussian copula graphical models with discrete Weibull distributed marginals. To speed up the computations, the birth-death MCMC sampling algorithms are implemented in parallel using **OpenMP** in C++.

Usage

```
bdgraph.dw( data, x = NULL, formula = y ~ .,
    n = NULL, algorithm = "bdmcmc", iter = 5000,
    burnin = iter / 2, g.prior = 0.2, df.prior = 3,
    ZI = FALSE, iter_bdw = 5000,
    g.start = "empty", jump = NULL, save = FALSE,
    q = NULL, beta = NULL, pii = NULL,
    cores = NULL, threshold = 1e-8, verbose = TRUE )
```

Arguments

ΖI

data $(n \times p)$ matrix or a data. frame corresponding to the data on the p nodes of the graph. It can also be an object of class "sim", from the function bdgraph.sim.

 $(n \times k)$ matrix or a data. frame corresponding to the predictors. X

formula object of class formula as a symbolic description of the model for linking each node to the predictors. For the case of data.frame, it is taken as the model

frame (see model.frame).

number of observations. It is needed if the "data" is a covariance matrix. n

algorithm character with two options "bdmcmc" (default) and "rjmcmc". Option "bdmcmc"

is based on a birth-death MCMC algorithm. Option "rjmcmc" is based on a

reversible jump MCMC algorithm.

number of iterations for the sampling algorithm for graph learning. iter

burnin number of burn-in iterations for the sampling algorithm for graph learning.

for determining the prior distribution of each edge in the graph. There are two g.prior

options: a single value between 0 and 1 (e.g. 0.5 as a noninformative prior) or a

 $(p \times p)$ matrix with elements between 0 and 1.

df.prior degree of freedom for G-Wishart distribution, $W_G(b, D)$, which is a prior distri-

bution for the precision matrix.

logical. If FALSE (default), the conditional distribution of each response variable is assumed to be Discrete Weibull given the predictors x. If TRUE, a zeroinflated model will be applied to each response. ZI can be passed also as a vector, in order to specify which of the (p variables) should be fitted with zero-

inflation (TRUE) or not (FALSE).

iter_bdw number of iterations for the sampling algorithm to estimate the regression pa-

rameters for the Discrete Weibull distribution. It is passed to the bdw. reg func-

tion.

g.start corresponds to a starting point of the graph. It could be an $(p \times p)$ matrix,

"empty" (default), or "full". Option "empty" means that the initial graph is an empty graph and "full" means a full graph. It also could be an object with S3 class "bdgraph" of R package BDgraph or the class "ssgraph" of R package ssgraph::ssgraph(); this option can be used to run the sampling algorithm

from the last objects of the previous run (see examples).

jump it is only for the BDMCMC algorithm (algorithm = "bdmcmc"). It is for simul-

taneously updating multiple links at the same time while updating the graph in the BDMCMC algorithm.

logical: if FALSE (default), the adjacency matrices are NOT saved. If TRUE, save

the adjacency matrices after burn-in are saved.

parameters of the discrete Weibull distribution used for the marginals. They q, beta should be given either as a $(n \times p)$ matrix (if covariates are present) or as a

vector (if covariates are not present). If NULL (default), these parameters are

estimated by the bdw. reg function.

pii vector of zero-inflation parameters of the zero-inflated discrete Weibull distribu-

tions used for the marginals. If NULL (default), this parameter is estimated by

the bdw.reg function when ZI = TRUE.

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cores number of cores to use for parallel execution. The case cores = "all" means

all CPU cores to use for parallel execution.

threshold threshold value for the convergence of the sampling algorithm from G-Wishart

for the precision matrix.

verbose logical: if TRUE (default), report/print the MCMC running time.

Value

An object with S3 class "bdgraph" is returned, containing:

p_links upper triangular matrix corresponding to the estimated posterior probabilities of

all possible links.

K_hat posterior estimation of the precision matrix.

sample_marginals

posterior samples of the regression coefficients of the marginal distributions.

For the case "save = TRUE", the code returns:

sample_graphs vector of strings which includes the adjacency matrices of the graphs visited

after burn-in.

graph_weights vector which includes the waiting times of the graphs visited after burn-in.

all_graphs vector which includes the identity of the adjacency matrices for all iterations

after burn-in. It is needed for monitoring the convergence of the BDMCMC

algorithm.

all_weights vector which includes the waiting times for all iterations after burn-in. It is

needed for monitoring the convergence of the BDMCMC algorithm.

Author(s)

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References

Vinciotti, V., Behrouzi, P., and Mohammadi, R. (2022) Bayesian structural learning of microbiota systems from count metagenomic data, *arXiv preprint*, doi:10.48550/arXiv.2203.10118

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Mohammadi, R. and Wit, E. C. (2019). **BDgraph**: An R Package for Bayesian Structure Learning in Graphical Models, *Journal of Statistical Software*, 89(3):1-30, doi:10.18637/jss.v089.i03

Mohammadi, A. and Wit, E. C. (2015). Bayesian Structure Learning in Sparse Gaussian Graphical Models, *Bayesian Analysis*, 10(1):109-138, doi:10.1214/14BA889

bdgraph.mpl

Mohammadi, A. et al (2017). Bayesian modelling of Dupuytren disease by using Gaussian copula graphical models, *Journal of the Royal Statistical Society: Series C*, 66(3):629-645, doi:10.1111/rssc.12171

Mohammadi, R., Massam, H. and Letac, G. (2021). Accelerating Bayesian Structure Learning in Sparse Gaussian Graphical Models, *Journal of the American Statistical Association*, doi:10.1080/01621459.2021.1996377

See Also

bdgraph, bdgraph.mpl, bdw.reg, bdgraph.sim, summary.bdgraph, compare

Examples

```
## Not run:
# - - Example 1

# Generating multivariate Discrete Weibull data based on 'random' graph
data.sim <- bdgraph.sim( n = 100, p = 10, type = "dw", vis = TRUE )

bdgraph.obj <- bdgraph.dw( data = data.sim, iter = 5000 )

summary( bdgraph.obj )

# To compare the result with true graph
compare( bdgraph.obj, data.sim, main = c( "Target", "BDgraph" ), vis = TRUE )

# - - Example 2

# Generating multivariate Discrete Weibull data based on a 'scale-free' graph
data.sim <- bdgraph.sim( n = 100, p = 10, type = "dw", graph = "scale-free", vis = TRUE )

bdgraph.obj <- bdgraph.dw( data = data.sim, iter = 10000 )

summary( bdgraph.obj )

compare( bdgraph.obj, data.sim, main = c( "Target", "BDgraph" ), vis = TRUE )

## End(Not run)</pre>
```

bdgraph.mpl

Search algorithm in graphical models using marginal pseudolikehlihood

Description

This function consists of several sampling algorithms for Bayesian model determination in undirected graphical models based on mariginal pseudo-likelihood. To speed up the computations, the birth-death MCMC sampling algorithms are implemented in parallel using **OpenMP** in C++.

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Usage

Arguments

there are two options: (1) an $(n \times p)$ matrix or a data.frame corresponding to the data, (2) an $(p \times p)$ covariance matrix as S = X'X which X is the data matrix (n) is the sample size and p is the number of variables). It also could be an object of class "sim", from function bdgraph.sim. The input matrix is

automatically identified by checking the symmetry.

n number of observations. It is needed if the "data" is a covariance matrix.

method character with two options "ggm" (default), "dgm" and "dgm-binary". Option "ggm" is for Gaussian graphical models based on Gaussianity assumption. Op-

tion "dgm" is for discrete graphical models for the count data. Option "dgm-binary"

is for discrete graphical models for the data that are binary.

transfer for only 'count' data which method = "dgm" or method = "dgm-binary".

algorithm character with two options "bdmcmc" (default) and "rjmcmc". Option "bdmcmc"

is based on birth-death MCMC algorithm. Option "rjmcmc" is based on reverible jump MCMC algorithm. Option "hc" is based on hill-climbing algorithm;

this algorithm is only for count data which method = "dgm" or method = "dgm-binary".

iter number of iteration for the sampling algorithm.

burnin number of burn-in iteration for the sampling algorithm.

g.prior for determining the prior distribution of each edge in the graph. There are two

options: a single value between 0 and 1 (e.g. 0.5 as a noninformative prior) or

an $(p \times p)$ matrix with elements between 0 and 1.

g. start corresponds to a starting point of the graph. It could be an $(p \times p)$ matrix,

"empty" (default), or "full". Option "empty" means the initial graph is an empty graph and "full" means a full graph. It also could be an object with S3 class "bdgraph" of R package BDgraph or the class "ssgraph" of R package ssgraph::ssgraph(); this option can be used to run the sampling algorithm

from the last objects of previous run (see examples).

jump it is only for the BDMCMC algorithm (algorithm = "bdmcmc"). It is for si-

multaneously updating multiple links at the same time to update graph in the

BDMCMC algorithm.

alpha value of the hyper parameter of Dirichlet, which is a prior distribution.

save logical: if FALSE (default), the adjacency matrices are NOT saved. If TRUE,

the adjacency matrices after burn-in are saved.

cores number of cores to use for parallel execution. The case cores = "all" means

all CPU cores to use for parallel execution.

operator character with two options "or" (default) and "and". It is for hill-climbing algo-

rithm.

verbose logical: if TRUE (default), report/print the MCMC running time.

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Value

An object with S3 class "bdgraph" is returned:

p_links upper triangular matrix which corresponds the estimated posterior probabilities

of all possible links.

For the case "save = TRUE" is returned:

sample_graphs vector of strings which includes the adjacency matrices of visited graphs after

burn-in.

graph_weights vector which includes the waiting times of visited graphs after burn-in.

all_graphs vector which includes the identity of the adjacency matrices for all iterations

after burn-in. It is needed for monitoring the convergence of the BD-MCMC

algorithm.

all_weights vector which includes the waiting times for all iterations after burn-in. It is

needed for monitoring the convergence of the BD-MCMC algorithm.

Author(s)

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References

Dobra, A. and Mohammadi, R. (2018). Loglinear Model Selection and Human Mobility, *Annals of Applied Statistics*, 12(2):815-845, doi:10.1214/18AOAS1164

Mohammadi, A. and Wit, E. C. (2015). Bayesian Structure Learning in Sparse Gaussian Graphical Models, *Bayesian Analysis*, 10(1):109-138, doi:10.1214/14BA889

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Mohammadi, R. and Wit, E. C. (2019). **BDgraph**: An R Package for Bayesian Structure Learning in Graphical Models, *Journal of Statistical Software*, 89(3):1-30, doi:10.18637/jss.v089.i03

See Also

bdgraph, bdgraph.dw, bdgraph.sim, summary.bdgraph, compare

```
# Generating multivariate normal data from a 'random' graph
data.sim <- bdgraph.sim( n = 70, p = 5, size = 7, vis = TRUE )

bdgraph.obj <- bdgraph.mpl( data = data.sim, iter = 500 )

summary( bdgraph.obj )

# To compare the result with true graph
compare( bdgraph.obj, data.sim, main = c( "Target", "BDgraph" ) )</pre>
```

16 bdgraph.npn

Description

Transfers non-Gaussian data to Gaussian.

Usage

```
bdgraph.npn( data, npn = "shrinkage", npn.thresh = NULL )
```

Arguments

data	$(n \times p)$ matrix or a data.frame corresponding to the data (n) is the sample size and p is the number of variables).
npn	character with three options "shrinkage" (default), "truncation", and "skeptic". Option "shrinkage" is for the shrunken transformation, option "truncation" is for the truncated transformation and option "skeptic" is for the non-paranormal skeptic transformation. For more details see references.
npn.thresh	truncation threshold; it is only for the truncated transformation (npn= "truncation"). The default value is $1/(4n^{1/4}\sqrt{\pi\log(n)})$.

Value

```
(n \times p) matrix of transferred data, if npn = "shrinkage" or "truncation", and a non-paranormal correlation (p \times p) matrix, if npn = "skeptic".
```

Author(s)

Reza Mohammadi <a.mohammadi@uva.nl>

References

Liu, H., et al (2012). High Dimensional Semiparametric Gaussian Copula Graphical Models, *Annals of Statistics*, 40(4):2293-2326

Zhao, T. and Liu, H. (2012). The **huge** Package for High-dimensional Undirected Graph Estimation in R, *Journal of Machine Learning Research*, 13:1059-1062

See Also

bdgraph.sim, bdgraph, bdgraph.mpl

bdgraph.sim 17

Examples

bdgraph.sim

Graph data simulation

Description

Simulating multivariate distributions with different types of underlying graph structures, including "random", "cluster", "smallworld", "scale-free", "lattice", "hub", "star", "circle", "AR(1)", and "AR(2)". Based on the underlying graph structure, the function generates different types of *multivariate* data, including "*Gaussian*", "*non-Gaussian*", "*categorical*", "*pois*" (Poisson), "*nbinom*" (negative binomial), "*dweibull*" (discrete Weibull), "*binary*", "t" (t-distribution), "*alternative-t*", or "*mixed*" data. This function can be used also for simulating only graphs by setting the option n=0 (default).

Usage

Arguments

```
p number of variables (nodes). graph graph structure with options "random", "cluster", "smallworld", "scale-free", "lattice", "hub", "star", "circle", "AR(1)", and "AR(2)". It could also be an adjacency matrix corresponding to a graph structure (an upper triangular matrix in which g_{ij}=1 if there is a link between nodes i and j, otherwise g_{ij}=0).
```

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n number of samples required. Note that for the case n = 0, only the graph is generated.

type type of data with options "Gaussian" (default), "non-Gaussian", "categorical",

"pois", "nbinom", "dweibull", "binary", "mixed", "t", and "alternative-t". For the option "Gaussian", data are generated from a multivariate normal distribution. For the option "non-Gaussian", data are transfered from a multivariate normal distribution to a continuous multivariate non-Gaussian distribution via Exponential marginals. For the option "categorical", data are transfered from a multivariate normal distribution to multivariate 'categorical' data. For the option "pois", data are transfered from a multivariate Poisson distribution. For the option "nbinom", data are transfered from a multivariate normal distribution. For the option "dweibull", data are transfered from a multivariate normal distribution to a multivariate discrete Weibull distribution with parameters q and beta. For the option "binary", data are generated directly from the joint distribution, in this case p must be less than 17. For the option "mixed", data are transfered from a multivariate normal distribution to a mixture of 'categorical', 'non-Gaussian', 'binary' and 'Gaussian', respectively.

prob if graph = "random", it is the probability that a pair of nodes has a link.

size number of links in the true graph (graph size).

mean vector specifying the mean of the variables.

class if graph = "cluster", it is the number of classes.

cut if type = "categorical", it is the number of categories for simulating 'categor-

ical' data.

b degree of freedom for G-Wishart distribution, $W_G(b, D)$.

D positive definite $(p \times p)$ "scale" matrix for G-Wishart distribution, $W_G(b, D)$.

The default is an identity matrix.

K if graph = "fixed", it is a positive-definite symmetric matrix, corresponding to

the true precision matrix.

sigma if graph = "fixed", it is a positive-definite symmetric matrix corresponding to

the true covariance matrix.

q, beta if type = "dweibull", they are the parameters of the discrete Weibull distribu-

tion with density

$$p(x,q,\beta) = q^{x^{\beta}} - q^{(x+1)^{\beta}}, \quad \forall x = \{0,1,2,\ldots\}.$$

They can be given either as a vector of length p or as an $(n \times p)$ matrix, e.g. if covariates are available and a regression model is used.

vis visualize the true graph structure.

rewire rewiring probability for smallworld network. Must be between 0 and 1.

range.mu, range.dispersion

if type = "nbinom", vector with two elements specifying the range of parameters for the Negative Binomial distribution.

nu if type = "t" or "alternative-t", it is the parameter of the t distribution with density.

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Value

An object with S3 class "sim" is returned:

data generated data as an $(n \times p)$ matrix. sigma covariance matrix of the generated data. K precision matrix of the generated data.

G adjacency matrix corresponding to the true graph structure.

Author(s)

Reza Mohammadi <a.mohammadi@uva.nl>, Pariya Behrouzi, Veronica Vinciotti, Ernst Wit, and Alexander Christensen

References

Mohammadi, R. and Wit, E. C. (2019). **BDgraph**: An R Package for Bayesian Structure Learning in Graphical Models, *Journal of Statistical Software*, 89(3):1-30, doi:10.18637/jss.v089.i03

See Also

```
graph.sim, bdgraph, bdgraph.mpl
```

```
## Not run:
# Generating multivariate normal data from a 'random' graph
data.sim <- bdgraph.sim( p = 10, n = 50, prob = 0.3, vis = TRUE )

print( data.sim )

# Generating multivariate normal data from a 'hub' graph
data.sim <- bdgraph.sim( p = 6, n = 3, graph = "hub", vis = FALSE )

round( data.sim $ data, 2 )

# Generating mixed data from a 'hub' graph
data.sim <- bdgraph.sim( p = 8, n = 10, graph = "hub", type = "mixed" )

round( data.sim $ data, 2 )

# Generating only a 'scale-free' graph (with no data)
graph.sim <- bdgraph.sim( p = 8, graph = "scale-free" )

plot( graph.sim )
graph.sim $ G

## End(Not run)</pre>
```

20 bdw.reg

bdw.reg

Bayesian estimation of (zero-inflated) Discrete Weibull regression

Description

Bayesian estimation of the parameters for Discrete Weibull (DW) regression. The conditional distribution of the response given the predictors is assumed to be DW with parameters q and beta, dependent on the predictors, and, with an additional parameter pi under zero inflation.

Usage

Arguments

data	data.frame or matrix corresponding to the data, containing the variables in the model.	
formula	object of class formula as a symbolic description of the model to be fitted. For the case of data.frame, it is taken as the model frame (see model.frame).	
iter	number of iterations for the sampling algorithm.	
burnin	number of burn-in iterations for the sampling algorithm.	
dist.q	Prior density for the regression coefficients associated to the parameter q. The default is a Normal distribution (dnorm). Any density function which has two parameters and can support the log = TRUE flag can be used, e.g. dnorm, dlnorm, dunif etc.	
dist.beta	Prior density for the regression coefficients associated to the parameter beta. The default is a Normal distribution (dnorm). Any density function which has two parameters and can support the log = TRUE flag can be used, e.g. dnorm, dlnorm, dunif etc.	
par.q	vector of length two corresponding to the parameters of dist.q.	
par.beta	vector of length two corresponding to the parameters of dist.beta.	
par.pi	vector of length two corresponding to the parameters of the beta prior density on pi.	
initial.q, initial.beta, initial.pi		
	vector of initial values for the regression coefficients and for pi (if ZI = TRUE).	
ZI	logical: if FALSE (default), the conditional distribution of the response given the predictors is assumed to be DW with parameters q and beta. If TRUE, a zero-inflated DW distribution will be applied.	
scale.proposal		

the acceptance rate of the sampler.

scale of the proposal function. Setting to lower values results in an increase in

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adapt logical: if TRUE (default), the proposals will be adapted. If FALSE, no adapting

will be applied.

print logical: if TRUE (default), tracing information is printed.

Details

The regression model uses a logit link function on q and a log link function on beta, the two parameters of a DW distribution, with probability mass function given by

$$DW(y) = q^{y^{\beta}} - q^{(y+1)^{\beta}}, y = 0, 1, 2, \dots$$

For the case of zero inflation (ZI = TRUE), a zero-inflated DW is considered:

$$f(y) = (1 - pi)I(y = 0) + piDW(y)$$

where $0 \le pi \le 1$ and I(y = 0) is an indicator for the point mass at zero for the response y.

Value

sample MCMC samples

q.est posterior estimates of q

beta.est posterior estimates of beta

pi.est posterior estimates of pi

accept.rate acceptance rate of the MCMC algorithm

Author(s)

Veronica Vinciotti, Reza Mohammadi <a . mohammadi@uva.nl>, and Pariya Behrouzi

References

Vinciotti, V., Behrouzi, P., and Mohammadi, R. (2022) Bayesian structural learning of microbiota systems from count metagenomic data, *arXiv* preprint, doi:10.48550/arXiv.2203.10118

Peluso, A., Vinciotti, V., and Yu, K. (2018) Discrete Weibull generalized additive model: an application to count fertility, *Journal of the Royal Statistical Society: Series C*, 68(3):565-583, doi:10.1111/rssc.12311

Haselimashhadi, H., Vinciotti, V. and Yu, K. (2018) A novel Bayesian regression model for counts with an application to health data, *Journal of Applied Statistics*, 45(6):1085-1105, doi:10.1080/02664763.2017.1342782

See Also

bdgraph.dw, bdgraph, ddweibull, bdgraph.sim

bdw.reg

```
## Not run:
# - - Example 1
q = 0.6
beta = 1.1
n = 500
y = BDgraph::rdweibull( n = n, q = q, beta = beta )
output = bdw.reg( data = y, y \sim ., iter = 5000 )
output $ q.est
output $ beta.est
traceplot( output $ sample[ , 1 ], acf = T, pacf = T )
traceplot( output $ sample[ , 2 ], acf = T, pacf = T )
# - - Example 2
q = 0.6
beta = 1.1
pii = 0.8
n = 500
y_dw = BDgraph::rdweibull( n = n, q = q, beta = beta )
z = rbinom(n = n, size = 1, prob = pii)
y = z * y_dw
output = bdw.reg( data = y, iter = 5000, ZI = TRUE )
output $ q.est
output $ beta.est
output $ pi.est
traceplot( output $ sample[ , 1 ], acf = T, pacf = T )
traceplot( output $ sample[ , 2 ], acf = T, pacf = T )
traceplot( output $ sample[ , 3 ], acf = T, pacf = T )
# - - Example 3
theta.q = c(0.1, -0.1, 0.34) # true parameter
theta.beta = c(0.1, -.15, 0.5) # true parameter
n = 500
x1 = runif( n = n, min = 0, max = 1.5 )
x2 = runif( n = n, min = 0, max = 1.5 )
reg_q = theta.q[ 1 ] + x1 * theta.q[ 2 ] + x2 * theta.q[ 3 ]
q = 1 / (1 + exp( - reg_q))
```

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```
reg_beta = theta.beta[ 1 ] + x1 * theta.beta[ 2 ] + x2 * theta.beta[ 3 ]
      = exp( reg_beta )
y = BDgraph::rdweibull( n = n, q = q, beta = beta )
data = data.frame(x1, x2, y)
output = bdw.reg( data, y ~. , iter = 5000 )
# - - Example 4
        = c( 1, -1, 0.8 ) # true parameter
theta.q
theta.beta = c(1, -1, 0.3) # true parameter
pii = 0.8
n = 500
x1 = runif( n = n, min = 0, max = 1.5 )
x2 = runif( n = n, min = 0, max = 1.5 )
reg_q = theta.q[1] + x1 * theta.q[2] + x2 * theta.q[3]
   = 1 / (1 + exp( - reg_q))
reg_beta = theta.beta[ 1 ] + x1 * theta.beta[ 2 ] + x2 * theta.beta[ 3 ]
      = exp( reg_beta )
y_dw = BDgraph::rdweibull( n = n, q = q, beta = beta )
    = rbinom( n = n, size = 1, prob = pii )
    = z * y_dw
data = data.frame(x1, x2, y)
output = bdw.reg( data, y ~. , iter = 5000 )
## End(Not run)
```

bf

Bayes factor for two graphs

Description

Compute the Bayes factor for two graph structures.

Usage

```
bf( num, den, bdgraph.obj, log = TRUE )
```

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Arguments

num, den adjacency matrix corresponding to the true graph structure in which $a_{ij}=1$ if there is a link between notes i and j, otherwise $a_{ij}=0$. It can be an object with S3 class "graph" from function graph.sim. It can be an object with S3 class "sim" from function bdgraph.sim.

bdgraph.obj object of S3 class "bdgraph", from function bdgraph. It also can be an object of S3 class "ssgraph", from the function ssgraph::ssgraph() of R package ssgraph::ssgraph().

Value

single numeric value, the Bayes factor of the two graph structures num and den.

Author(s)

Reza Mohammadi <a.mohammadi@uva.nl>

References

Mohammadi, R. and Wit, E. C. (2019). **BDgraph**: An R Package for Bayesian Structure Learning in Graphical Models, *Journal of Statistical Software*, 89(3):1-30, doi:10.18637/jss.v089.i03

See Also

```
bdgraph, bdgraph.mpl, compare, bdgraph.sim
```

```
## Not run:
    # Generating multivariate normal data from a 'circle' graph
    data.sim <- bdgraph.sim( n = 50, p = 6, graph = "circle", vis = TRUE )

# Running sampling algorithm
    bdgraph.obj <- bdgraph( data = data.sim )

graph_1 <- graph.sim( p = 6, vis = TRUE )

graph_2 <- graph.sim( p = 6, vis = TRUE )

bf( num = graph_1, den = graph_2, bdgraph.obj = bdgraph.obj )

## End(Not run)</pre>
```

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compare Graph structure comparison

Description

This function provides several measures to assess the performance of the graphical structure learning.

Usage

```
compare( pred, actual, main = NULL, vis = FALSE )
```

Arguments

pred	adjacency matrix corresponding to an estimated graph. It can be an object with S3 class "bdgraph" from function bdgraph. It can be an object of S3 class "ssgraph", from the function ssgraph::ssgraph() of R package ssgraph::ssgraph(). It can be an object of S3 class "select", from the function huge.select of R package huge. It also can be a list of above objects for comparing two or more different approaches.
actual	adjacency matrix corresponding to the true graph structure in which $a_{ij}=1$ if there is a link between notes i and j , otherwise $a_{ij}=0$. It can be an object with S3 class "sim" from function bdgraph.sim. It can be an object with S3 class "graph" from function graph.sim.
main	character vector giving the names for the result table.
vis	logical: if TRUE, visualize the true graph and estimated graph structures.

Value

True positive	number of correctly estimated links.
True negative	number of true non-existing links which is correctly estimated.
False positive	number of links which they are not in the true graph, but are incorrectly estimated.
False negative	number of links which they are in the true graph, but are not estimated.
F1-score	weighted average of the "positive predictive" and "true positive rate". The F1-score value reaches its best value at 1 and worst score at 0.
Specificity	Specificity value reaches its best value at 1 and worst score at 0.
Sensitivity	Sensitivity value reaches its best value at 1 and worst score at 0.
MCC	Matthews Correlation Coefficients (MCC) value reaches its best value at 1 and worst score at 0.

Author(s)

Reza Mohammadi <a.mohammadi@uva.nl>, Antonio Abbruzzo, and Ivan Vujacic

26 conf.mat

References

Mohammadi, R. and Wit, E. C. (2019). **BDgraph**: An R Package for Bayesian Structure Learning in Graphical Models, *Journal of Statistical Software*, 89(3):1-30, doi:10.18637/jss.v089.i03

See Also

```
bdgraph, bdgraph.mpl, bdgraph.sim, plotroc
```

Examples

conf.mat

Confusion Matrix

Description

Create a Confusion Matrix.

Usage

Arguments

pred

adjacency matrix corresponding to an estimated graph. It can be an object with S3 class "bdgraph" from function bdgraph. It can be an object of S3 class "ssgraph", from the function ssgraph::ssgraph() of R package ssgraph::ssgraph().

conf.mat.plot 27

actual adjacency matrix corresponding to the actual graph structure in which a_{ij} 1 if there is a link between notes i and j, otherwise $a_{ij} = 0$. It can be an object with S3 class "sim" from function bdgraph.sim. It can be an object with S3 class "graph" from function graph.sim. It can be a factor, numeric or character vector of responses (true class), typically encoded with 0 (controls) and 1 (cases). Only two classes can be used in a ROC curve. cutoff cutoff value for the case that pred is vector of probabilites. The default is 0.5. proportion logical: FALSE (default) for a confusion matrix with number of cases. TRUE, for a confusion matrix with the proportion of cases. names to be given to the dimensions in the result (the dimnames names). dnn further arguments to be passed to table. . . .

Value

the results of table on pred and actual.

Author(s)

Reza Mohammadi <a.mohammadi@uva.nl>

See Also

```
conf.mat.plot, compare, roc, bdgraph
```

Examples

```
## Not run:
set.seed( 100 )

# Generating multivariate normal data from a 'random' graph
data.sim <- bdgraph.sim( n = 50, p = 6, size = 7, vis = TRUE )

# Running sampling algorithm based on GGMs
sample.ggm <- bdgraph( data = data.sim, method = "ggm", iter = 10000 )

# Confusion Matrix for GGM method
conf.mat( pred = sample.ggm, actual = data.sim )

## End(Not run)</pre>
```

conf.mat.plot

Plot Confusion Matrix

Description

Plot a Confusion Matrix.

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Usage

Arguments

pred

S3 class "bdgraph" from function bdgraph. It can be an object of S3 class "ssgraph", from the function ssgraph::ssgraph() of R package ssgraph::ssgraph(). actual adjacency matrix corresponding to the actual graph structure in which $a_{ij}=1$ if there is a link between notes i and j, otherwise $a_{ij}=0$. It can be an object with S3 class "sim" from function bdgraph.sim. It can be an object with S3 class "graph" from function graph.sim. It can be a factor, numeric or character vector of responses (true class), typically encoded with 0 (controls) and 1 (cases). Only two classes can be used in a ROC curve.

cutoff cutoff value for the case that pred is vector of probabilites. The default is 0.5.

conf.level confidence level used for the confidence rings on the odds ratios. Must be a

single nonnegative number less than 1; if set to 0 (the default), confidence rings

adjacency matrix corresponding to an estimated graph. It can be an object with

are suppressed.

margin numeric vector with the margins to equate. Must be one of 1 (the default), 2, or

c(1, 2), which corresponds to standardizing the row, column, or both margins in

each 2 by 2 table. Only used if std equals "margins".

color vector of length 2 specifying the colors to use for the smaller and larger diago-

nals of each 2 by 2 table.

... options to be passed to fourfoldplot.

Author(s)

Reza Mohammadi <a.mohammadi@uva.nl>

See Also

```
conf.mat, compare, roc, bdgraph
```

```
## Not run:
set.seed( 100 )

# Generating multivariate normal data from a 'random' graph
data.sim <- bdgraph.sim( n = 50, p = 6, size = 7, vis = TRUE )

# Running sampling algorithm based on GGMs
sample.ggm <- bdgraph( data = data.sim, method = "ggm", iter = 10000 )

# Confusion Matrix for GGM method
conf.mat.plot( pred = sample.ggm, actual = data.sim )</pre>
```

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```
## End(Not run)
```

covariance

Estimated covariance matrix

Description

Provides the estimated covariance matrix.

Usage

```
covariance( bdgraph.obj, round = 2 )
```

Arguments

bdgraph.obj object of S3 class "bdgraph", from function bdgraph. It also can be an object

of S3 class "ssgraph", from the function ssgraph::ssgraph() of R package

ssgraph::ssgraph().

round value for rounding all probabilities to the specified number of decimal places.

Value

matrix which corresponds the estimated covariance matrix.

Author(s)

Reza Mohammadi <a.mohammadi@uva.nl>

References

Mohammadi, R. and Wit, E. C. (2019). **BDgraph**: An R Package for Bayesian Structure Learning in Graphical Models, *Journal of Statistical Software*, 89(3):1-30, doi:10.18637/jss.v089.i03

Mohammadi, A. and Wit, E. C. (2015). Bayesian Structure Learning in Sparse Gaussian Graphical Models, *Bayesian Analysis*, 10(1):109-138, doi:10.1214/14BA889

Mohammadi, R., Massam, H. and Letac, G. (2021). Accelerating Bayesian Structure Learning in Sparse Gaussian Graphical Models, *Journal of the American Statistical Association*, doi:10.1080/01621459.2021.1996377

See Also

bdgraph, precision, plinks

30 Discrete Weibull

Examples

```
## Not run:
# Generating multivariate normal data from a 'circle' graph
data.sim <- bdgraph.sim( n = 70, p = 6, graph = "circle", vis = TRUE )
bdgraph.obj <- bdgraph( data = data.sim )
covariance( bdgraph.obj ) # Estimated covariance matrix
data.sim $ sigma # True covariance matrix
## End(Not run)</pre>
```

Discrete Weibull

The Discrete Weibull Distribution (Type 1)

Description

Density, distribution function, quantile function and random generation for the discrete Weibull distribution (type I) with parameters q and β .

Usage

```
ddweibull( x, q = \exp(-1), beta = 1, zero = TRUE ) pdweibull( x, q = \exp(-1), beta = 1, zero = TRUE ) qdweibull( p, q = \exp(-1), beta = 1, zero = TRUE ) rdweibull( n, q = \exp(-1), beta = 1, zero = TRUE )
```

Arguments

x vector of quantiles.
 p vector of probabilities.
 q, beta shape and scale parameters, the latter defaulting to 1.
 zero logical; if TRUE (default), the support contains 0; FALSE otherwise.
 n number of observations. If length(n) > 1, the length is taken to be the number required.

Details

The discrete Weibull distribution has density given by

$$f(x) = q^{x^{\beta}} - q^{(x+1)^{\beta}}, x = 0, 1, 2, \dots$$

For the case zero = FALSE:

$$f(x) = q^{(x-1)^{\beta}} - q^{x^{\beta}}, x = 1, 2, \dots$$

Cumulative distribution function

$$F(x) = 1 - q^{(x+1)^{\beta}}$$

For the case zero = FALSE, x+1 should replaced by x.

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Value

ddweibull gives the density, pdweibull gives the distribution function, qdweibull gives the quantile function, and rdweibull generates random values.

Author(s)

Reza Mohammadi <a.mohammadi@uva.nl>, Pariya Behrouzi, Veronica Vinciotti

References

Nakagawa, T. and Osaki, S. (1975). The Discrete Weibull Distribution. *IEEE Transactions on Reliability*, R-24, 300-301, doi:10.1109/TR.1975.5214915

See Also

```
dweibull, bdw.reg, bdgraph.dw
```

Examples

```
n = 1000
q = 0.4
beta = 0.8

set.seed( 7 )

rdw = rdweibull( n = n, q = q, beta = beta )

plot( prop.table( table( rdw ) ), type = "h", col = "gray50" )

x = 0:max( rdw )

lines( x, ddweibull( x = x, q = q, beta = beta ), type = "o", col = "blue", lwd = 2 )

hist( pdweibull( x = rdw, q = q, beta = beta ) )

plot( ecdf( rdw ) )
lines( x, pdweibull( x, q = q, beta = beta ), col = "blue", lwd = 2, type = "s" )
```

geneExpression

Human gene expression dataset

Description

The dataset contains human gene expression of 100 transcripts (with unique Illumina TargetID) measured on 60 unrelated individuals.

Usage

```
data( geneExpression )
```

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Format

The format is a matrix with 60 rows (number of individuals) and 100 column (number of transcripts).

References

Bhadra, A. and Mallick, B. K. (2013). Joint High Dimensional Bayesian Variable and Covariance Selection with an Application to eQTL Analysis, *Biometrics*, 69(2):447-457, doi:10.1111/biom.12021

Mohammadi, A. and Wit, E. C. (2015). Bayesian Structure Learning in Sparse Gaussian Graphical Models, *Bayesian Analysis*, 10(1):109-138, doi:10.1214/14BA889

Examples

```
data( geneExpression )
dim( geneExpression )
head( geneExpression )
```

gnorm

Normalizing constant for G-Wishart

Description

Calculates log of the normalizing constant of G-Wishart distribution based on the Monte Carlo method, developed by Atay-Kayis and Massam (2005).

Usage

```
gnorm(adj, b = 3, D = diag(ncol(adj)), iter = 100)
```

Arguments

adj	adjacency matrix corresponding to the graph structure. It is an upper triangular matrix in which $a_{ij} = 1$ if there is a link between notes i and j , otherwise
	$a_{ij} = 0.$
b	degree of freedom for G-Wishart distribution, $W_G(b, D)$.
D	positive definite $(p \times p)$ "scale" matrix for G-Wishart distribution, $W_G(b,D)$. The default is an identity matrix.
iter	number of iteration for the Monte Carlo approximation.

Details

Log of the normalizing constant approximation using Monte Carlo method for a G-Wishart distribution, $K \sim W_G(b, D)$, with density:

$$Pr(K) = \frac{1}{I(b,D)} |K|^{(b-2)/2} \exp\left\{-\frac{1}{2} \mathrm{trace}(K \times D)\right\}.$$

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Value

Log of the normalizing constant of G-Wishart distribution.

Author(s)

Reza Mohammadi <a.mohammadi@uva.nl>

References

Atay-Kayis, A. and Massam, H. (2005). A monte carlo method for computing the marginal likelihood in nondecomposable Gaussian graphical models, *Biometrika*, 92(2):317-335, doi:10.1093/biomet/92.2.317

Mohammadi, R., Massam, H. and Letac, G. (2021). Accelerating Bayesian Structure Learning in Sparse Gaussian Graphical Models, *Journal of the American Statistical Association*, doi:10.1080/01621459.2021.1996377

Uhler, C., et al (2018) Exact formulas for the normalizing constants of Wishart distributions for graphical models, *The Annals of Statistics* 46(1):90-118, doi:10.1214/17AOS1543

See Also

```
rgwish, rwish
```

Examples

graph.sim

Graph simulation

Description

```
Simulating undirected graph structures, including "random", "cluster", "scale-free", "lattice", "hub", "star", and "circle".
```

Usage

34 graph.sim

Arguments

p	number of variables (nodes).
graph	undirected graph with options "random", "cluster", "smallworld", "scale-free", "lattice", "hub", "star", and "circle". It also could be an adjacency matrix corresponding to a graph structure (an upper triangular matrix in which $g_{ij}=1$ if there is a link between notes i and j , otherwise $g_{ij}=0$).
prob	if graph = "random", it is the probability that a pair of nodes has a link.
size	number of links in the true graph (graph size).
class	if graph = "cluster", it is the number of classes.
vis	visualize the true graph structure.
rewire	rewiring probability for smallworld network. Must be between 0 and 1.

Value

The adjacency matrix corresponding to the simulated graph structure, as an object with S3 class "graph".

Author(s)

Reza Mohammadi <a.mohammadi@uva.nl> and Alexander Christensen

References

Mohammadi, R. and Wit, E. C. (2019). **BDgraph**: An R Package for Bayesian Structure Learning in Graphical Models, *Journal of Statistical Software*, 89(3):1-30, doi:10.18637/jss.v089.i03

See Also

bdgraph.sim,bdgraph,bdgraph.mpl

```
# Generating a 'hub' graph
adj <- graph.sim( p = 8, graph = "scale-free" )
plot( adj )
adj</pre>
```

link2adj 35

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Extract links from an adjacency matrix

Description

Extract links from an adjacency matrix or an object of calsses "sim" from function bdgraph.sim and "graph" from function graph.sim.

Usage

```
link2adj( link, p = NULL )
```

Arguments

link $(2 \times p)$ matrix or a data.frame corresponding to the links from the graph

structure.

p number of nodes of the graph.

Value

An adjacency matrix corresponding to a graph structure in which $a_{ij} = 1$ if there is a link between notes i and j, otherwise $a_{ij} = 0$.

Author(s)

Reza Mohammadi <a.mohammadi@uva.nl>

References

Mohammadi, R. and Wit, E. C. (2019). **BDgraph**: An R Package for Bayesian Structure Learning in Graphical Models, *Journal of Statistical Software*, 89(3):1-30, doi:10.18637/jss.v089.i03

See Also

```
adj2link, graph.sim
```

```
# Generating a 'random' graph
adj <- graph.sim( p = 6, vis = TRUE )
link <- adj2link( adj )
link2adj( link, p = 6 )</pre>
```

36 pgraph

pg	ra	nh
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Posterior probabilities of the graphs

Description

Provides the estimated posterior probabilities for the most likely graphs or a specific graph.

Usage

```
pgraph( bdgraph.obj, number.g = 4, adj = NULL )
```

Arguments

bdgraph.obj	object of S3 class "bdgraph", from function bdgraph.
number.g	number of graphs with the highest posterior probabilities to be shown. This option is ignored if 'adj' is specified.
adj	adjacency matrix corresponding to a graph structure. It is an upper triangular matrix in which $a_{ij}=1$ if there is a link between notes i and j , otherwise $a_{ij}=0$. It also can be an object of S3 class "sim", from function bdgraph.sim.

Value

selected_g	probabilities.
prob_g	vector of the posterior probabilities of the graphs corresponding to 'selected_g'.

Author(s)

Reza Mohammadi <a.mohammadi@uva.nl> and Ernst Wit

References

Mohammadi, R. and Wit, E. C. (2019). **BDgraph**: An R Package for Bayesian Structure Learning in Graphical Models, *Journal of Statistical Software*, 89(3):1-30, doi:10.18637/jss.v089.i03

Mohammadi, A. and Wit, E. C. (2015). Bayesian Structure Learning in Sparse Gaussian Graphical Models, *Bayesian Analysis*, 10(1):109-138, doi:10.1214/14BA889

Mohammadi, R., Massam, H. and Letac, G. (2021). Accelerating Bayesian Structure Learning in Sparse Gaussian Graphical Models, *Journal of the American Statistical Association*, doi:10.1080/01621459.2021.1996377

See Also

bdgraph, bdgraph.mpl

plinks 37

Examples

```
## Not run:
# Generating multivariate normal data from a 'random' graph
data.sim <- bdgraph.sim( n = 50, p = 6, size = 6, vis = TRUE )

bdgraph.obj <- bdgraph( data = data.sim, save = TRUE )

# Estimated posterior probability of the true graph
pgraph( bdgraph.obj, adj = data.sim )

# Estimated posterior probability of first and second graphs with highest probabilities
pgraph( bdgraph.obj, number.g = 2 )

## End(Not run)</pre>
```

plinks

Estimated posterior link probabilities

Description

Provides the estimated posterior link probabilities for all possible links in the graph.

Usage

```
plinks( bdgraph.obj, round = 2, burnin = NULL )
```

Arguments

bdgraph.obj object of S3 class "bdgraph", from function bdgraph. It also can be an object

of S3 class "ssgraph", from the function ssgraph::ssgraph() of R package

ssgraph::ssgraph().

round value for rounding all probabilities to the specified number of decimal places.

burnin number of burn-in iteration to scape.

Value

An upper triangular matrix which corresponds the estimated posterior probabilities for all possible links.

Author(s)

Reza Mohammadi <a.mohammadi@uva.nl> and Ernst Wit

38 plot.bdgraph

References

Mohammadi, R. and Wit, E. C. (2019). **BDgraph**: An R Package for Bayesian Structure Learning in Graphical Models, *Journal of Statistical Software*, 89(3):1-30, doi:10.18637/jss.v089.i03

Mohammadi, A. and Wit, E. C. (2015). Bayesian Structure Learning in Sparse Gaussian Graphical Models, *Bayesian Analysis*, 10(1):109-138, doi:10.1214/14BA889

Mohammadi, R., Massam, H. and Letac, G. (2021). Accelerating Bayesian Structure Learning in Sparse Gaussian Graphical Models, *Journal of the American Statistical Association*, doi:10.1080/01621459.2021.1996377

Dobra, A. and Mohammadi, R. (2018). Loglinear Model Selection and Human Mobility, *Annals of Applied Statistics*, 12(2):815-845, doi:10.1214/18AOAS1164

Mohammadi, A. et al (2017). Bayesian modelling of Dupuytren disease by using Gaussian copula graphical models, *Journal of the Royal Statistical Society: Series C*, 66(3):629-645, doi:10.1111/rssc.12171

See Also

bdgraph, bdgraph.mpl

Examples

```
## Not run:
# Generating multivariate normal data from a 'circle' graph
data.sim <- bdgraph.sim( n = 70, p = 6, graph = "circle", vis = TRUE )
bdgraph.obj <- bdgraph( data = data.sim, iter = 10000 )
plinks( bdgraph.obj, round = 2 )
## End(Not run)</pre>
```

plot.bdgraph

Plot function for S3 class "bdgraph"

Description

Visualizes structure of the selected graphs which could be a graph with links for which their estimated posterior probabilities are greater than 0.5 or graph with the highest posterior probability.

Usage

plot.bdgraph 39

Arguments

x	object of S3 class "bdgraph", from function bdgraph.	
cut	threshold for including the links in the selected graph based on the estimated posterior probabilities of the links; See the examples.	
number.g	number of graphs with the highest probabilities. This option works for the case running function bdgraph() with option save = TRUE; See the examples.	
main	Graphical parameter (see plot).	
layout	vertex placement which is according to R package $igraph$; For different layouts, see layout of R package $igraph$.	
vertex.size	vertex size which is according to R package igraph.	
vertex.color	vertex color which is according to R package igraph.	
vertex.frame.co	vertex.frame.color	
	vertex frame color which is according to R package igraph.	
vertex.label	vertex label. The default vertex labels are the vertex ids.	
vertex.label.dist		
	vertex label distance which is according to R package igraph.	
vertex.label.color		
	vertex label color which is according to R package igraph.	
edge.color	edge color which is according to R package igraph.	
	additional plotting parameters. For the complete list, see $igraph.plotting\ of\ R$ package $igraph.$	

Author(s)

Reza Mohammadi <a.mohammadi@uva.nl> and Ernst Wit

References

Mohammadi, R. and Wit, E. C. (2019). **BDgraph**: An R Package for Bayesian Structure Learning in Graphical Models, *Journal of Statistical Software*, 89(3):1-30, doi:10.18637/jss.v089.i03

See Also

```
bdgraph, bdgraph.mpl
```

```
## Not run:
set.seed( 100 )

# Generating multivariate normal data from a 'random' graph
data.sim <- bdgraph.sim( n = 100, p = 15, graph = "random", prob = 0.2, vis = TRUE )

bdgraph.obj <- bdgraph( data = data.sim )

plot( bdgraph.obj )</pre>
```

40 plot.graph

```
bdgraph.obj <- bdgraph( data = data.sim, save = TRUE )
plot( bdgraph.obj, cut = 0.5 )
plot( bdgraph.obj, number.g = 4 )
## End(Not run)</pre>
```

plot.graph

Plot function for S3 class "graph"

Description

Visualizes structure of the graph.

Usage

Arguments

X	object of S3 class "graph", from function graph.sim.
cut	for the case where input 'x' is the object of class "bdgraph" or "ssgraph". Threshold for including the links in the selected graph based on the estimated posterior probabilities of the links.
mode	type of graph which is according to R package igraph.
diag	logical which is according to R package igraph.
main	graphical parameter (see plot).
layout	vertex placement which is according to R package igraph; For different layouts, see layout of R package igraph.
vertex.size	vertex size which is according to R package igraph.
vertex.color	vertex color which is according to R package igraph.
vertex.frame.	color
	vertex frame color which is according to R package igraph.
vertex.label vertex.label.	· · · · · · · · · · · · · · · · · · ·
	vertex label distance which is according to R package igraph.
vertex.label.	color
	vertex label color which is according to R package igraph.
edge.color	edge color which is according to R package igraph.
•••	additional plotting parameters. For the complete list, see <pre>igraph.plotting</pre> of R package <pre>igraph.</pre>

plot.sim 41

Author(s)

Reza Mohammadi <a.mohammadi@uva.nl>

References

Mohammadi, R. and Wit, E. C. (2019). **BDgraph**: An R Package for Bayesian Structure Learning in Graphical Models, *Journal of Statistical Software*, 89(3):1-30, doi:10.18637/jss.v089.i03

See Also

```
graph.sim, bdgraph.sim, plot.igraph
```

Examples

```
# Generating a 'scale-free' graph
adj <- graph.sim( p = 20, graph = "scale-free" )
plot( adj )</pre>
```

plot.sim

Plot function for S3 class "sim"

Description

Visualizes structure of the simulated graph for an object of S3 class "sim", from function bdgraph.sim.

Usage

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

Arguments

x object of S3 class "sim", from function bdgraph.sim.

additional plotting parameters. See plot.graph and for the complete list igraph.plotting of R package igraph.

Author(s)

Reza Mohammadi <a.mohammadi@uva.nl> and Ernst Wit

References

Mohammadi, R. and Wit, E. C. (2019). **BDgraph**: An R Package for Bayesian Structure Learning in Graphical Models, *Journal of Statistical Software*, 89(3):1-30, doi:10.18637/jss.v089.i03

See Also

```
graph.sim, bdgraph.sim, plot.graph, plot.igraph
```

42 plotcoda

Examples

```
set.seed( 10 )
# Generating synthetic multivariate normal data from a 'random' graph
data.sim <- bdgraph.sim( n = 10, p = 15 )
plot( data.sim )</pre>
```

plotcoda

Convergence plot

Description

Visualizes the cumulative occupancy fractions of all possible links in the graph. It can be used for monitoring the convergence of the sampling algorithms, BDMCMC and RJMCMC.

Usage

Arguments

bdgraph.obj	object of S3 class "bdgraph", from function bdgraph. It also can be an object of S3 class "ssgraph", from the function ssgraph::ssgraph() of R package ssgraph::ssgraph().
thin	option for getting fast result for a cumulative plot according to part of the iteration.
control	logical: if TRUE (default) and the number of nodes is greater than 15, then 100 links randomly is selected for visualization.
main	graphical parameter (see plot).
verbose	logical: if TRUE (default), report/print the calculation progress.
	system reserved (no specific usage).

Details

Note that a spending time for this function depends on the number of nodes.

For fast result, you can choose bigger value for the 'thin' option.

Author(s)

Reza Mohammadi <a.mohammadi@uva.nl>

References

Mohammadi, R. and Wit, E. C. (2019). **BDgraph**: An R Package for Bayesian Structure Learning in Graphical Models, *Journal of Statistical Software*, 89(3):1-30, doi:10.18637/jss.v089.i03

plotroc 43

See Also

bdgraph, bdgraph.mpl, traceplot

Examples

```
## Not run:
# Generating multivariate normal data from a 'circle' graph
data.sim <- bdgraph.sim( n = 50, p = 6, graph = "circle", vis = TRUE )

bdgraph.obj <- bdgraph( data = data.sim, iter = 10000, burnin = 0 , save = TRUE )

plotcoda( bdgraph.obj )

## End(Not run)</pre>
```

plotroc

ROC plot

Description

Draws the receiver operating characteristic (ROC) curve according to the true graph structure for object of S3 class "bdgraph", from function bdgraph.

Usage

Arguments

smooth

pred	upper triangular matrix corresponding to the estimated posterior probabilities for all possible links. It can be an object with S3 class "bdgraph" from function bdgraph. It can be an object of S3 class "ssgraph", from the function ssgraph::ssgraph() of R package ssgraph::ssgraph(). It can be an object of S3 class "select", from the function huge.select of R package huge. Options est2, est3 and est4 are for comparing two or more different approaches.
actual	adjacency matrix corresponding to the true graph structure in which $a_{ij}=1$ if there is a link between notes i and j , otherwise $a_{ij}=0$. It can be an object with S3 class "sim" from function bdgraph.sim. It can be an object with S3 class "graph" from function graph.sim.
cut	number of cut points.

logical: for smoothing the ROC curve.

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calibrate If TRUE, compute the value of AUC by taking the level of the probabilities into

account.

linetype specification for the default plotting line type.

color specification for the default plotting color.

size specification for the default plotting line size.

main overall title for the plot.
xlab title for the x axis.
ylab title for the y axis.

legend logical: for adding legend to the ROC plot.

legend.size title for the x axis.

legend.position

title for the y axis.

labels for legends of the legend to the ROC plot.

auc logical: to report AUC with legend.

theme for the plot from the function ggplot2::ggplot() of R package ggplot2::ggplot().

Author(s)

Reza Mohammadi <a.mohammadi@uva.nl>; Lucas Vogels <1.f.o.vogels@uva.nl>

References

Mohammadi, R. and Wit, E. C. (2019). **BDgraph**: An R Package for Bayesian Structure Learning in Graphical Models, *Journal of Statistical Software*, 89(3):1-30, doi:10.18637/jss.v089.i03

Mohammadi, A. and Wit, E. C. (2015). Bayesian Structure Learning in Sparse Gaussian Graphical Models, *Bayesian Analysis*, 10(1):109-138, doi:10.1214/14BA889

Mohammadi, R., Massam, H. and Letac, G. (2021). Accelerating Bayesian Structure Learning in Sparse Gaussian Graphical Models, *Journal of the American Statistical Association*, doi:10.1080/01621459.2021.1996377

See Also

```
roc, pROC::plot.roc(), pROC::auc(), bdgraph, bdgraph.mpl, compare
```

```
## Not run:
# To generate multivariate normal data from a 'random' graph
data.sim <- bdgraph.sim( n = 30, p = 6, size = 7, vis = TRUE )
# To Run sampling algorithm
bdgraph.obj <- bdgraph( data = data.sim, iter = 10000 )
# To compare the results
plotroc( bdgraph.ob2j, data.sim )</pre>
```

posterior.predict 45

```
# To compare the results based on CGGMs approach
bdgraph.obj2 <- bdgraph( data = data.sim, method = "gcgm", iter = 10000 )
# To Compare the resultss
plotroc( list( bdgraph.obj, bdgraph.obj2 ), data.sim, legend = FALSE )
## End(Not run)</pre>
```

posterior.predict

Posterior Predictive Samples

Description

Provides samples from the posterior predictive distribution.

Usage

```
posterior.predict( object, iter = 1, ... )
```

Arguments

```
object object of S3 class "bdgraph", from function bdgraph.iter number of predictions.additional parameters.
```

Value

a matrix containing the predicted datasets, corresponding to the samples from the joint posterior disribtuion.

Author(s)

Reza Mohammadi <a.mohammadi@uva.nl> and Ernst Wit

References

Mohammadi, R. and Wit, E. C. (2019). **BDgraph**: An R Package for Bayesian Structure Learning in Graphical Models, *Journal of Statistical Software*, 89(3):1-30, doi:10.18637/jss.v089.i03

Mohammadi, A. and Wit, E. C. (2015). Bayesian Structure Learning in Sparse Gaussian Graphical Models, *Bayesian Analysis*, 10(1):109-138, doi:10.1214/14BA889

Mohammadi, R., Massam, H. and Letac, G. (2021). Accelerating Bayesian Structure Learning in Sparse Gaussian Graphical Models, *Journal of the American Statistical Association*, doi:10.1080/01621459.2021.1996377

Dobra, A. and Mohammadi, R. (2018). Loglinear Model Selection and Human Mobility, *Annals of Applied Statistics*, 12(2):815-845, doi:10.1214/18AOAS1164

Mohammadi, A. et al (2017). Bayesian modelling of Dupuytren disease by using Gaussian copula graphical models, *Journal of the Royal Statistical Society: Series C*, 66(3):629-645, doi:10.1111/rssc.12171

46 precision

See Also

```
bdgraph, bdgraph.mpl, bdgraph.dw
```

Examples

```
## Not run:
# Generating multivariate normal data from a 'random' graph
data.sim <- bdgraph.sim( n = 50, p = 6, size = 7, vis = TRUE )
bdgraph.obj <- bdgraph( data = data.sim )
posterior.predict( bdgraph.obj, iter = 20 )
## End(Not run)</pre>
```

precision

Estimated precision matrix

Description

Provides the estimated precision matrix.

Usage

```
precision( bdgraph.obj, round = 2 )
```

Arguments

bdgraph. obj object of S3 class "bdgraph", from function bdgraph. It also can be an object

of S3 class "ssgraph", from the function ssgraph::ssgraph() of R package

ssgraph::ssgraph().

round value for rounding all probabilities to the specified number of decimal places.

Value

matrix which corresponds the estimated precision matrix.

Author(s)

Reza Mohammadi <a.mohammadi@uva.nl>

References

Mohammadi, R. and Wit, E. C. (2019). **BDgraph**: An R Package for Bayesian Structure Learning in Graphical Models, *Journal of Statistical Software*, 89(3):1-30, doi:10.18637/jss.v089.i03

See Also

bdgraph, covariance, plinks

predict.bdgraph 47

Examples

```
## Not run:
# Generating multivariate normal data from a 'circle' graph
data.sim <- bdgraph.sim( n = 70, p = 6, graph = "circle", vis = TRUE )
bdgraph.obj <- bdgraph( data = data.sim )
precision( bdgraph.obj ) # Estimated precision matrix
data.sim $ K  # True precision matrix
## End(Not run)</pre>
```

predict.bdgraph

Predict function for S3 class "bdgraph"

Description

Provides predict values of the results for function bdgraph.

Usage

```
## S3 method for class 'bdgraph'
predict( object, iter = 1, ... )
```

Arguments

```
object object of S3 class "bdgraph", from function bdgraph.iter number of predictions.... additional parameters.
```

Value

a matrix containing the predicted datasets, corresponding to the samples from the joint posterior disribtuion.

Author(s)

Reza Mohammadi <a.mohammadi@uva.nl> and Ernst Wit

References

Mohammadi, R. and Wit, E. C. (2019). **BDgraph**: An R Package for Bayesian Structure Learning in Graphical Models, *Journal of Statistical Software*, 89(3):1-30, doi:10.18637/jss.v089.i03

Mohammadi, A. and Wit, E. C. (2015). Bayesian Structure Learning in Sparse Gaussian Graphical Models, *Bayesian Analysis*, 10(1):109-138, doi:10.1214/14BA889

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Mohammadi, R., Massam, H. and Letac, G. (2021). Accelerating Bayesian Structure Learning in Sparse Gaussian Graphical Models, *Journal of the American Statistical Association*, doi:10.1080/01621459.2021.1996377

Dobra, A. and Mohammadi, R. (2018). Loglinear Model Selection and Human Mobility, *Annals of Applied Statistics*, 12(2):815-845, doi:10.1214/18AOAS1164

Mohammadi, A. et al (2017). Bayesian modelling of Dupuytren disease by using Gaussian copula graphical models, *Journal of the Royal Statistical Society: Series C*, 66(3):629-645, doi:10.1111/rssc.12171

See Also

```
bdgraph, bdgraph.mpl, bdgraph.dw
```

Examples

```
## Not run:
# Generating multivariate normal data from a 'random' graph
data.sim <- bdgraph.sim( n = 50, p = 6, size = 7, vis = TRUE )
bdgraph.obj <- bdgraph( data = data.sim )
predict( bdgraph.obj, iter = 20 )
## End(Not run)</pre>
```

print.bdgraph

Print function for S3 class "bdgraph"

Description

Prints the information about the selected graph which could be a graph with links for which their estimated posterior probabilities are greater than 0.5 or graph with the highest posterior probability. It provides adjacency matrix, size and posterior probability of the selected graph.

Usage

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

Arguments

```
x object of S3 class "bdgraph", from function bdgraph.... system reserved (no specific usage).
```

Author(s)

Reza Mohammadi <a.mohammadi@uva.nl> and Ernst Wit

print.sim 49

References

Mohammadi, R. and Wit, E. C. (2019). **BDgraph**: An R Package for Bayesian Structure Learning in Graphical Models, *Journal of Statistical Software*, 89(3):1-30, doi:10.18637/jss.v089.i03

See Also

```
bdgraph, bdgraph.mpl
```

Examples

```
## Not run:
# Generating multivariate normal data from a 'random' graph
data.sim <- bdgraph.sim( n = 50, p = 6, vis = TRUE )
bdgraph.obj <- bdgraph( data = data.sim )
print( bdgraph.obj )
## End(Not run)</pre>
```

print.sim

Print function for S3 class "sim"

Description

Prints the information about the type of data, the sample size, the graph type, the number of nodes, number of links and sparsity of the true graph.

Usage

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

Arguments

```
x object of S3 class "sim", from function bdgraph.sim.
... system reserved (no specific usage).
```

Author(s)

Reza Mohammadi <a.mohammadi@uva.nl> and Ernst Wit

References

Mohammadi, R. and Wit, E. C. (2019). **BDgraph**: An R Package for Bayesian Structure Learning in Graphical Models, *Journal of Statistical Software*, 89(3):1-30, doi:10.18637/jss.v089.i03

50 reinis

See Also

```
graph.sim, bdgraph.sim
```

Examples

```
# Generating multivariate normal data from a 'random' graph
data.sim <- bdgraph.sim( n = 20, p = 10, vis = TRUE )
print( data.sim )</pre>
```

reinis

Risk factors of coronary heart disease

Description

The dataset consist of 6 discrete variables as the potential risk factors of coronary heart disease. The data collected from 1841 men employed of a car factory in Czechoslovakia (Reinis et al. 1981).

Usage

```
data( reinis )
```

Format

The format is a matrix with 1841 rows (number of individuals) and 6 column (number of variables).

References

Edwards and Havranek (1985). A fast procedure for model search in multidimensional contingency tables, *Biometrika*, 72:339-351

Reinis et al (1981). Prognostic significance of the risk profile in the prevention of coronary heart disease, *Bratis. lek. Listy*, 76:137-150

Mohammadi, A. and Dobra, A. (2017). The R Package **BDgraph** for Bayesian Structure Learning in Graphical Models, *ISBA Bulletin*, 24(4):11-16

```
data( reinis )
summary( reinis )
```

rgwish 51

rgwish

Sampling from G-Wishart distribution

Description

Generates random matrices, distributed according to the G-Wishart distribution with parameters b and D, $W_G(b,D)$ with respect to the graph structure G. Note this fuction works for both non-decomposable and decomposable graphs.

Usage

```
rgwish( n = 1, adj = NULL, b = 3, D = NULL, threshold = 1e-8)
```

Arguments

n	number of samples required.
adj	adjacency matrix corresponding to the graph structure which can be non-decomposable or decomposable. It should be an upper triangular matrix in which $a_{ij}=1$ if there is a link between notes i and j , otherwise $a_{ij}=0$. adj could be an object of class "graph", from function graph.sim. It also could be an object of class "sim", from function bdgraph.sim. It also could be an object of class "bdgraph", from functions bdgraph.mpl or bdgraph.
b	degree of freedom for G-Wishart distribution, $W_G(b, D)$.
D	positive definite $(p \times p)$ "scale" matrix for G-Wishart distribution, $W_G(b,D)$. The default is an identity matrix.
threshold	threshold value for the convergence of sampling algorithm from G-Wishart.

Details

Sampling from G-Wishart distribution, $K \sim W_G(b, D)$, with density:

$$Pr(K) \propto |K|^{(b-2)/2} \exp\left\{-\frac{1}{2} \mathrm{trace}(K \times D)\right\},$$

which b > 2 is the degree of freedom and D is a symmetric positive definite matrix.

Value

A numeric array, say A, of dimension $(p \times p \times n)$, where each A[, i] is a positive definite matrix, a realization of the G-Wishart distribution, $W_G(b, D)$. Note, for the case n = 1, the output is a matrix.

Author(s)

Reza Mohammadi <a.mohammadi@uva.nl>

52 rmvnorm

References

Lenkoski, A. (2013). A direct sampler for G-Wishart variates, Stat, 2:119-128, doi:10.1002/sta4.23

Mohammadi, R. and Wit, E. C. (2019). **BDgraph**: An R Package for Bayesian Structure Learning in Graphical Models, *Journal of Statistical Software*, 89(3):1-30, doi:10.18637/jss.v089.i03

Mohammadi, A. and Wit, E. C. (2015). Bayesian Structure Learning in Sparse Gaussian Graphical Models, *Bayesian Analysis*, 10(1):109-138, doi:10.1214/14BA889

See Also

```
gnorm, rwish
```

Examples

```
# Generating a 'circle' graph as a non-decomposable graph
adj <- graph.sim( p = 5, graph = "circle" )
adj  # adjacency of graph with 5 nodes

sample <- rgwish( n = 1, adj = adj, b = 3, D = diag( 5 ) )
round( sample, 2 )

sample <- rgwish( n = 5, adj = adj )
round( sample, 2 )</pre>
```

rmvnorm

Generate data from the multivariate Normal distribution

Description

Random generation function from the multivariate Normal distribution with mean equal to mean and covariance matrix sigma.

Usage

Arguments

n Number of observations. mean Mean vector, default is rep(0, length = ncol(sigma)). sigma positive definite covariance matrix, default is diag(length(mean)).

Value

A numeric matrix with rows equal to n and columns equal to length(mean).

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Author(s)

Reza Mohammadi <a.mohammadi@uva.nl>

See Also

```
bdgraph.sim, rwish, rgwish
```

Examples

roc

Build a ROC curve

Description

This function builds a ROC curve specifically for graph structure learning and returns a "roc" object, a list of class "roc". This object can be printed, plotted, or passed to the functions pROC::roc(), pROC::ci(), pROC::smooth.roc() and pROC::coords(). Additionally, two roc objects can be compared with pROC::roc.test(). This function is based on the roc function of R package pROC.

Usage

```
roc( pred, actual, auc = TRUE, smooth = FALSE, plot = FALSE, quiet = TRUE, ... )
```

Arguments

adjacency matrix (or a vector) corresponding to an estimated graph. It can be pred an object with S3 class "bdgraph" from function bdgraph. It can be an object of S3 class "ssgraph", from the function ssgraph::ssgraph() of R package ssgraph(). It can be a numeric or ordered vector of the same length than actual, containing the predicted value of each observation. actual adjacency matrix (or a vector) corresponding to the actual graph structure in which $a_{ij} = 1$ if there is a link between notes i and j, otherwise $a_{ij} = 0$. It can be an object with S3 class "sim" from function bdgraph. sim. It can be an object with S3 class "graph" from function graph. sim. It can be a factor, numeric or character vector of responses (true class), typically encoded with 0 (controls) and 1 (cases). Only two classes can be used in a ROC curve. if TRUE, the ROC curve is passed to smooth to be smoothed. smooth compute the area under the curve (AUC)? If TRUE (default), additional arguauc

ments can be passed to pROC::auc().

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plot plot the ROC curve? If TRUE, additional arguments can be passed to pROC::plot.roc().

quiet if TRUE, turn off messages when direction and levels are auto-detected.

further arguments to be passed to pROC::roc().

Value

response

If the data contained any NA value and na.rm=FALSE, NA is returned. Otherwise, if smooth=FALSE, a list of class "roc" with the following fields:

auc if called with auc=TRUE, a numeric of class "auc" as defined in pROC::auc().

ci if called with ci=TRUE, a numeric of class "ci" as defined in pROC::ci().

the response vector. Patients whose response is not %in% levels are discarded. If NA values were removed, a na.action attribute similar to na.omit stores the

row numbers.

predictor predictor vector converted to numeric as used to build the ROC curve. Patients

whose response is not %in% levels are discarded. If NA values were removed, a

na.action attribute similar to na.omit stores the row numbers.

original.predictor, original.response

response and predictor vectors as passed in argument.

levels levels of the response as defined in argument. controls predictor values for the control observations.

cases predictor values for the cases.

percent if the sensitivities, specificities and AUC are reported in percent, as defined in

argument.

direction direction of the comparison, as defined in argument.

fun.sesp function used to compute sensitivities and specificities. Will be re-used in boot-

strap operations.

sensitivities sensitivities defining the ROC curve. specificities specificities defining the ROC curve.

thresholds thresholds at which the sensitivities and specificities were computed. See below

for details.

how the function was called. See match.call for more details.

If smooth=TRUE a list of class "smooth.roc" as returned by pROC::smooth(), with or without additional elements auc and ci (according to the call).

Author(s)

Reza Mohammadi <a.mohammadi@uva.nl>; Lucas Vogels <1.f.o.vogels@uva.nl>

References

Tom Fawcett (2006) "An introduction to ROC analysis". *Pattern Recognition Letters* **27**, 861–874, doi:10.1016/j.patrec.2005.10.010

Xavier Robin, Natacha Turck, Alexandre Hainard, *et al.* (2011) "pROC: an open-source package for R and S+ to analyze and compare ROC curves". *BMC Bioinformatics*, 7, 77, doi:10.1186/1471-21051277.

rwish 55

See Also

```
plotroc, pROC::plot.roc(), pROC::auc(), pROC::print.roc(), bdgraph, bdgraph.mpl, compare
```

Examples

```
## Not run:
set.seed( 5 )

# Generating multivariate normal data from a 'scale-free' graph
data.sim = bdgraph.sim( n = 200, p = 15, graph = "scale-free", vis = TRUE )

# Running BDMCMC algorithm
sample.bdmcmc = bdgraph( data = data.sim, algorithm = "bdmcmc", iter = 10000 )

# ROC curve for BDMCMC algorithm
roc.bdmcmc = BDgraph::roc( pred = sample.bdmcmc, actual = data.sim, plot = TRUE )

# Running RJMCMC algorithm
sample.rjmcmc = bdgraph( data = data.sim, algorithm = "rjmcmc", iter = 10000 )

# ROC curve for RJMCMC algorithm
roc.rjmcmc = BDgraph::roc( pred = sample.rjmcmc, actual = data.sim, plot = TRUE )

# ROC curve for both BDMCMC and RJMCMC algorithms
pROC::ggroc( list( BDMCMC = roc.bdmcmc, RJMCMC = roc.rjmcmc ) )

## End(Not run)
```

rwish

Sampling from Wishart distribution

Description

Generates random matrices, distributed according to the Wishart distribution with parameters b and D, W(b, D).

Usage

```
rwish( n = 1, p = 2, b = 3, D = diag(p))
```

Arguments

n	number of samples required.
р	number of variables (nodes).
b	degree of freedom for Wishart distribution, $W(b, D)$.
D	positive definite $(p \times p)$ "scale" matrix for Wishart distribution, $W(b,D)$. The default is an identity matrix.

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Details

Sampling from Wishart distribution, $K \sim W(b, D)$, with density:

$$Pr(K) \propto |K|^{(b-2)/2} \exp\left\{-rac{1}{2} \mathrm{trace}(K imes D)
ight\},$$

which b > 2 is the degree of freedom and D is a symmetric positive definite matrix.

Value

A numeric array, say A, of dimension $(p \times p \times n)$, where each A[, i] is a positive definite matrix, a realization of the Wishart distribution W(b, D). Note, for the case n = 1, the output is a matrix.

Author(s)

Reza Mohammadi <a.mohammadi@uva.nl>

References

Lenkoski, A. (2013). A direct sampler for G-Wishart variates, *Stat*, 2:119-128, doi:10.1002/sta4.23 Mohammadi, R. and Wit, E. C. (2019). **BDgraph**: An R Package for Bayesian Structure Learning in Graphical Models, *Journal of Statistical Software*, 89(3):1-30, doi:10.18637/jss.v089.i03

See Also

```
gnorm, rgwish
```

Examples

```
sample <- rwish( n = 3, p = 5, b = 3, D = diag( 5 ) ) round( sample, 2 )
```

select

Graph selection

Description

Provides the selected graph which, based on input, could be a graph with links for which their estimated posterior probabilities are greater than 0.5 (default) or a graph with the highest posterior probability; see examples.

Usage

```
select( bdgraph.obj, cut = NULL, vis = FALSE )
```

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Arguments

bdgraph.obj	matrix in which each element response to the weight of the links. It can be an object of S3 class "bdgraph", from function bdgraph. It can be an object of S3 class "ssgraph", from the function ssgraph::ssgraph() of R package ssgraph::ssgraph().
cut	threshold for including the links in the selected graph based on the estimated posterior probabilities of the links; see the examples.
vis	visualize the selected graph structure.

Value

An adjacency matrix corresponding to the selected graph.

Author(s)

Reza Mohammadi <a.mohammadi@uva.nl> and Ernst Wit

References

Mohammadi, R. and Wit, E. C. (2019). **BDgraph**: An R Package for Bayesian Structure Learning in Graphical Models, *Journal of Statistical Software*, 89(3):1-30, doi:10.18637/jss.v089.i03

Mohammadi, A. and Wit, E. C. (2015). Bayesian Structure Learning in Sparse Gaussian Graphical Models, *Bayesian Analysis*, 10(1):109-138, doi:10.1214/14BA889

Mohammadi, R., Massam, H. and Letac, G. (2021). Accelerating Bayesian Structure Learning in Sparse Gaussian Graphical Models, *Journal of the American Statistical Association*, doi:10.1080/01621459.2021.1996377

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Mohammadi, A. et al (2017). Bayesian modelling of Dupuytren disease by using Gaussian copula graphical models, *Journal of the Royal Statistical Society: Series C*, 66(3):629-645, doi:10.1111/rssc.12171

See Also

bdgraph, bdgraph.mpl

```
## Not run:
# Generating multivariate normal data from a 'random' graph
data.sim <- bdgraph.sim( n = 50, p = 6, size = 7, vis = TRUE )
bdgraph.obj <- bdgraph( data = data.sim )
select( bdgraph.obj )
bdgraph.obj <- bdgraph( data = data.sim, save = TRUE )</pre>
```

58 sparsity

```
select( bdgraph.obj )
select( bdgraph.obj, cut = 0.5, vis = TRUE )
## End(Not run)
```

sparsity

Compute the sparsity of a graph

Description

Compute the sparsity of a graph/network or an object of calss "graph" from function graph.sim or an object of calss "sim" from function bdgraph.sim.

Usage

```
sparsity( adj )
```

Arguments

adj

adjacency matrix corresponding to a graph structure in which $a_{ij}=1$ if there is a link between notes i and j, otherwise $a_{ij}=0$. It can be an object with S3 class "graph" from function graph. sim. It can be an object with S3 class "sim" from function bdgraph.sim.

Value

value corresponding to the graph sparsity which is the proportion of the non-links (non-zero elements) in adj.

Author(s)

Reza Mohammadi <a.mohammadi@uva.nl>

References

Mohammadi, R. and Wit, E. C. (2019). **BDgraph**: An R Package for Bayesian Structure Learning in Graphical Models, *Journal of Statistical Software*, 89(3):1-30, doi:10.18637/jss.v089.i03

See Also

```
graph.sim, adj2link, link2adj
```

```
# Generating a 'random' graph
adj <- graph.sim( p = 10, graph = "random", prob = 0.4, vis = TRUE )
sparsity( adj )</pre>
```

summary.bdgraph 59

		summary.bdgraph	Summary function for S3 class "bdg	graph"
--	--	-----------------	------------------------------------	--------

Description

Provides a summary of the results for function bdgraph.

Usage

```
## S3 method for class 'bdgraph'
summary( object, round = 2, vis = TRUE, ... )
```

Arguments

object	object of S3 class "bdgraph", from function bdgraph.
round	value for rounding all probabilities to the specified number of decimal places.
vis	visualize the results.
	additional plotting parameters for the case vis = TRUE. See plot.graph.

Value

selected_g	adjacency matrix corresponding to the selected graph which has the highest posterior probability.
p_links	upper triangular matrix corresponding to the posterior probabilities of all possible links.
K_hat	estimated precision matrix.

Author(s)

Reza Mohammadi <a.mohammadi@uva.nl> and Ernst Wit

References

Mohammadi, R. and Wit, E. C. (2019). **BDgraph**: An R Package for Bayesian Structure Learning in Graphical Models, *Journal of Statistical Software*, 89(3):1-30, doi:10.18637/jss.v089.i03

See Also

```
bdgraph, bdgraph.mpl
```

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Examples

```
## Not run:
# Generating multivariate normal data from a 'random' graph
data.sim <- bdgraph.sim( n = 50, p = 6, size = 7, vis = TRUE )
bdgraph.obj <- bdgraph( data = data.sim )
summary( bdgraph.obj )
bdgraph.obj <- bdgraph( data = data.sim, save = TRUE )
summary( bdgraph.obj )
summary( bdgraph.obj )
summary( bdgraph.obj, vis = FALSE )
## End(Not run)</pre>
```

surveyData

Labor force survey data

Description

The survey dataset concerns 1002 males in the U.S labor force, described by Hoff (2007). The seven observed variables which have been measured on various scales are as follow: the income (income), degree (degree), the number of children (children), parents income (pincome), parents degree (pdegree), number of parents children (pchildren), and age (age).

Usage

```
data( surveyData )
```

Format

The format is a matrix with 1002 rows (number of individuals) and 7 column (number of variables).

References

Hoff, P. (2007). Extending the rank likelihood for semiparametric copula estimation, *The Annals of Applied Statistics*, 1(1), 265-283.

Mohammadi, R. and Wit, E. C. (2019). **BDgraph**: An R Package for Bayesian Structure Learning in Graphical Models, *Journal of Statistical Software*, 89(3):1-30, doi:10.18637/jss.v089.i03

```
data( surveyData )
summary( surveyData )
```

traceplot 61

traceplot	Trace plot of graph size

Description

Trace plot for graph size for the objects of S3 class "bdgraph", from function bdgraph. It is a tool for monitoring the convergence of the sampling algorithms, BDMCMC and RJMCMC.

Usage

```
traceplot ( bdgraph.obj, acf = FALSE, pacf = FALSE, main = NULL, ... )
```

Arguments

bdgraph.obj	object of S3 class "bdgraph", from function bdgraph. It also can be an object of S3 class "ssgraph", from the function ssgraph::ssgraph() of R package ssgraph::ssgraph().
acf	visualize the autocorrelation functions for graph size.
pacf	visualize the partial autocorrelations for graph size.
main	graphical parameter (see plot).
	system reserved (no specific usage).

Author(s)

Reza Mohammadi <a.mohammadi@uva.nl> and Ernst Wit

References

Mohammadi, R. and Wit, E. C. (2019). **BDgraph**: An R Package for Bayesian Structure Learning in Graphical Models, *Journal of Statistical Software*, 89(3):1-30, doi:10.18637/jss.v089.i03

Mohammadi, A. and Wit, E. C. (2015). Bayesian Structure Learning in Sparse Gaussian Graphical Models, *Bayesian Analysis*, 10(1):109-138, doi:10.1214/14BA889

Dobra, A. and Mohammadi, R. (2018). Loglinear Model Selection and Human Mobility, *Annals of Applied Statistics*, 12(2):815-845, doi:10.1214/18AOAS1164

Mohammadi, A. et al (2017). Bayesian modelling of Dupuytren disease by using Gaussian copula graphical models, *Journal of the Royal Statistical Society: Series C*, 66(3):629-645, doi:10.1111/rssc.12171

Mohammadi, A. and Dobra, A. (2017). The R Package **BDgraph** for Bayesian Structure Learning in Graphical Models, *ISBA Bulletin*, 24(4):11-16

See Also

```
plotcoda, bdgraph, bdgraph.mpl
```

62 transfer

Examples

```
## Not run:
# Generating multivariate normal data from a 'random' graph
data.sim <- bdgraph.sim( n = 50, p = 6, size = 7, vis = TRUE )

bdgraph.obj <- bdgraph( data = data.sim, iter = 10000, burnin = 0, save = TRUE )

traceplot( bdgraph.obj )

traceplot( bdgraph.obj, acf = TRUE, pacf = TRUE )

## End(Not run)</pre>
```

transfer

transfer for count data

Description

Transfers count data, by counting the duplicated rows.

Usage

```
transfer( r_data )
```

Arguments

r_data

 $(n \times p)$ matrix or a data. frame corresponding to the data (n is the sample size and p is the number of variables).

Value

 $(n \times p + 1)$ matrix of transferred data, in which the last column is the frequency of duplicated rows.

Author(s)

Reza Mohammadi <a.mohammadi@uva.nl> and Adrian Dobra

References

Mohammadi, A. and Dobra, A. (2017). The R Package **BDgraph** for Bayesian Structure Learning in Graphical Models, *ISBA Bulletin*, 24(4):11-16

Dobra, A. and Mohammadi, R. (2018). Loglinear Model Selection and Human Mobility, *Annals of Applied Statistics*, 12(2):815-845, doi:10.1214/18AOAS1164

See Also

```
bdgraph.mpl, bdgraph.sim
```

transfer 63

```
# Generating multivariate binary data from a 'random' graph
data.sim <- bdgraph.sim( n = 12, p = 4, size = 4, type = "binary" )
r_data <- data.sim $ data
r_data

# Transfer the data
transfer( r_data )</pre>
```

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