

Package ‘wdm’

April 11, 2019

Title Weighted Dependence Measures

Version 0.2.1

Description Provides efficient implementations of weighted dependence measures and related asymptotic tests for independence. Implemented measures are the Pearson correlation, Spearman's rho, Kendall's tau, Blomqvist's beta, and Hoeffding's D; see, e.g., Nelsen (2006) <doi:10.1007/0-387-28678-0> and Hollander et al. (2015, ISBN:9780470387375).

Depends R (>= 3.2.0)

License MIT + file LICENSE

Encoding UTF-8

LazyData true

LinkingTo Rcpp

Imports Rcpp

RoxygenNote 6.1.1

URL <https://github.com/tnagler/wdm-r>

BugReports <https://github.com/tnagler/wdm-r/issues>

Suggests testthat, Hmisc, copula, covr

NeedsCompilation yes

Author Thomas Nagler [aut, cre]

Maintainer Thomas Nagler <mail@tnagler.com>

Repository CRAN

Date/Publication 2019-04-11 13:20:02 UTC

R topics documented:

wdm-package	2
indep_test	2
wdm	3

Index	5
--------------	----------

wdm-package

Weighted Dependence Measures

Description

Provides efficient implementations of weighted dependence measures and related asymptotic tests for independence. Implemented measures are the Pearson correlation, Spearman's rho, Kendall's tau, Blomqvist's beta, and Hoeffding's D; see, e.g., Nelsen (2006) <doi:10.1007/0-387-28678-0> and Hollander et al. (2015, ISBN:9780470387375).

Details

The DESCRIPTION file: This package was not yet installed at build time.

indep_test

Independence Tests for Weighted Dependence Measures

Description

Computes a (possibly weighted) dependence measure between x and y if these are vectors. If x and y are matrices then the measure between the columns of x and the columns of y are computed.

Usage

```
indep_test(x, y, method = "pearson", weights = NULL,
           remove_missing = TRUE, alternative = "two-sided")
```

Arguments

<code>x, y</code>	numeric vectors of data values. x and y must have the same length.
<code>method</code>	the dependence measure; see <i>Details</i> for possible values.
<code>weights</code>	an optional vector of weights for the observations.
<code>remove_missing</code>	if TRUE, all (pairwise) incomplete observations are removed; if FALSE, the function throws an error if there are incomplete observations.
<code>alternative</code>	indicates the alternative hypothesis and must be one of "two-sided", "greater" or "less". You can specify just the initial letter. "greater" corresponds to positive association, "less" to negative association.

Details

Available methods:

- "pearson": Pearson correlation
- "spearman": Spearman's ρ
- "kendall": Kendall's τ
- "blomqvist": Blomqvist's β
- "hoeffding": Hoeffding's D

Partial matching of method names is enabled. All methods except "hoeffding" work with discrete variables.

Examples

```
x <- rnorm(100)
y <- rpois(100, 1) # all but Hoeffding's D can handle ties
w <- runif(100)

indep_test(x, y, method = "kendall")           # unweighted
indep_test(x, y, method = "kendall", weights = w) # weighted
```

 wdm

Weighted Dependence Measures

Description

Computes a (possibly weighted) dependence measure between x and y if these are vectors. If x and y are matrices then the measure between the columns of x and the columns of y are computed.

Usage

```
wdm(x, y = NULL, method = "pearson", weights = NULL,
    remove_missing = TRUE)
```

Arguments

<code>x</code>	a numeric vector, matrix or data frame.
<code>y</code>	NULL (default) or a vector, matrix or data frame with compatible dimensions to <code>x</code> . The default is equivalent to ' <code>y = x</code> ' (but more efficient).
<code>method</code>	the dependence measure; see <i>Details</i> for possible values.
<code>weights</code>	an optional vector of weights for the observations.
<code>remove_missing</code>	if TRUE, all (pairwise) incomplete observations are removed; if FALSE, the function throws an error if there are incomplete observations.

Details

Available methods:

- "pearson": Pearson correlation
- "spearman": Spearman's ρ
- "kendall": Kendall's τ
- "blomqvist": Blomqvist's β
- "hoeffding": Hoeffding's D Partial matching of method names is enabled.

Spearman's ρ and Kendall's τ are corrected for ties if there are any.

Examples

```
## dependence between two vectors
x <- rnorm(100)
y <- rpois(100, 1) # all but Hoeffding's D can handle ties
w <- runif(100)
wdm(x, y, method = "kendall")           # unweighted
wdm(x, y, method = "kendall", weights = w) # weighted

## dependence in a matrix
x <- matrix(rnorm(100 * 3), 100, 3)
wdm(x, method = "spearman")             # unweighted
wdm(x, method = "spearman", weights = w) # weighted

## dependence between columns of two matrices
y <- matrix(rnorm(100 * 2), 100, 2)
wdm(x, y, method = "hoeffding")         # unweighted
wdm(x, y, method = "hoeffding", weights = w) # weighted
```

Index

`indep_test`, [2](#)

`wdm`, [3](#)

`wdm-package`, [2](#)