

Package ‘Rstg’

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Title STG : Feature Selection using STochastic Gates

Version 0.0.1

Description 'STG' is a method for feature selection in neural network. The procedure is based on probabilistic relaxation of the l_0 norm of features, or the count of the number of selected features. The framework simultaneously learns either a nonlinear regression or classification function while selecting a small subset of features. Read more: Yamada et al. (2020) <<https://proceedings.mlr.press/v119/yamada20a.html>>.

Imports reticulate (>= 1.4)

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Encoding UTF-8

RoxygenNote 7.1.1

NeedsCompilation no

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pystg_is_available *Check whether STG Python package is available and can be loaded*

Description

This is used to avoid running tests on CRAN

Usage

```
pystg_is_available()
```

Value

No return value, called for side effects

 stg

STG: Feature Selection using Stochastic Gates

Description

STG is a method for feature selection in neural network estimation problems. The new procedure is based on probabilistic relaxation of the ℓ_0 norm of features, or the count of the number of selected features. STG simultaneously learns either a nonlinear regression or classification function while selecting a small subset of features, as described in Yamada, et al, ICML 2020.

Usage

```
stg(
    task_type,
    input_dim,
    output_dim,
    hidden_dims,
    activation = "relu",
    sigma = 0.5,
    lam = 0.1,
    optimizer = "Adam",
    learning_rate = 0.001,
    batch_size = 100L,
    freeze_onward = NULL,
    feature_selection = TRUE,
    weight_decay = 0.001,
    random_state = 123L,
    device = "cpu"
)
```

Arguments

task_type	string choose 'regression', 'classification', or 'cox'
input_dim	integer The number of features of your data (input dimension)
output_dim	integer The number of classes for 'classification'. Should be 1 for 'regression' and 'cox'
hidden_dims	vector of integers,optional,default:c(60, 20, 3) architecture vector of the neural network
activation	string the type of activation functions.

sigma	float	the noise level for the gaussian distribution
lam	float	the regularization parameter
optimizer	string	choose 'Adam' or 'SGD'
learning_rate	float	
batch_size	int	
freeze_onward	integer, default:NULL	the network parameters will be frozen after 'freeze_onward' epoch. This is to train the gate parameters.
feature_selection	bool	
weight_decay	float	
random_state	integer	
device	string	'cpu' or 'cuda' (if you have GPU)

Value

a "stg" object is returned.

Examples

```
if (pystg_is_available()){
  n_size <- 1000L;
  p_size <- 20L;
  stg.model <- stg(task_type='regression', input_dim=p_size, output_dim=1L,
  hidden_dims = c(500,50, 10), activation='tanh',
  optimizer='SGD', learning_rate=0.1, batch_size=n_size,
  feature_selection=TRUE, sigma=0.5, lam=0.1, random_state=0.1)
}
```

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