Package 'sketching'

October 14, 2022

Type Package

Title Sketching of Data via Random Subspace Embeddings

Version 0.1.2

Description Construct sketches of data via random subspace embeddings.
For more details, see the following papers.
Lee, S. and Ng, S. (2022). ``Least Squares Estimation Using Sketched Data with Heteroskedastic Errors," Proceedings of the 39th International Conference on Machine Learning (ICML22), 162:12498-12520.
Lee, S. and Ng, S. (2020). ``An Econometric Perspective on Algorithmic Subsampling," Annual Review of Economics, 12(1): 45–80.

License GPL-3

Encoding UTF-8

LazyData true

RoxygenNote 7.2.0

Imports stats, MASS, Rcpp (>= 1.0.7), phangorn (>= 2.8.1)

LinkingTo Rcpp

Suggests knitr, rmarkdown, testthat (>= 3.0.0), lmtest (>= 0.9), ivreg (>= 0.6), sandwich (>= 3.0)

VignetteBuilder knitr

Depends R (>= 4.1.0)

URL https://github.com/sokbae/sketching/

BugReports https://github.com/sokbae/sketching/issues

Config/testthat/edition 3

NeedsCompilation yes

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AK *AK*

Description

Angrist-Krueger (AK) dataset is a data extract from US Censuses that was analyzed in Angrist and Krueger (1991). In particular, the current dataset is from the 1970 Census, consisting of men born 1920-1929 (Year 1929 is the omitted cohort group).

Usage

```
AK
```

Format

A data frame with 247,199 rows and 42 variables:

LWKLYWGE Outcome: log weekly wages

EDUC Covariate of interest: years of education

YR20 Indicator variable for the year of birth: equals 1 if yob = 1920

YR21 Indicator variable for the year of birth: equals 1 if yob = 1921

YR22 Indicator variable for the year of birth: equals 1 if yob = 1922

YR23 Indicator variable for the year of birth: equals 1 if yob = 1923

YR24 Indicator variable for the year of birth: equals 1 if yob = 1924

YR25 Indicator variable for the year of birth: equals 1 if yob = 1925

YR26 Indicator variable for the year of birth: equals 1 if yob = 1926

YR27 Indicator variable for the year of birth: equals 1 if yob = 1927

YR28 Indicator variable for the year of birth: equals 1 if yob = 1928

QTR120 Quarter-of-birth indicator interacted with year-of-birth indicator

QTR121 Quarter-of-birth indicator interacted with year-of-birth indicator

QTR122 Quarter-of-birth indicator interacted with year-of-birth indicator

QTR123 Quarter-of-birth indicator interacted with year-of-birth indicator

QTR124 Quarter-of-birth indicator interacted with year-of-birth indicator

QTR125 Quarter-of-birth indicator interacted with year-of-birth indicator

QTR126 Quarter-of-birth indicator interacted with year-of-birth indicator

QTR127 Quarter-of-birth indicator interacted with year-of-birth indicator

QTR128 Quarter-of-birth indicator interacted with year-of-birth indicator

QTR129 Quarter-of-birth indicator interacted with year-of-birth indicator

QTR220 Quarter-of-birth indicator interacted with year-of-birth indicator

QTR221 Quarter-of-birth indicator interacted with year-of-birth indicator

QTR222 Quarter-of-birth indicator interacted with year-of-birth indicator

QTR223 Quarter-of-birth indicator interacted with year-of-birth indicator

QTR224 Quarter-of-birth indicator interacted with year-of-birth indicator

QTR225 Quarter-of-birth indicator interacted with year-of-birth indicator

QTR226 Quarter-of-birth indicator interacted with year-of-birth indicator

QTR227 Quarter-of-birth indicator interacted with year-of-birth indicator

QTR228 Quarter-of-birth indicator interacted with year-of-birth indicator

QTR229 Quarter-of-birth indicator interacted with year-of-birth indicator

QTR320 Quarter-of-birth indicator interacted with year-of-birth indicator

QTR321 Quarter-of-birth indicator interacted with year-of-birth indicator

QTR322 Quarter-of-birth indicator interacted with year-of-birth indicator

QTR323 Quarter-of-birth indicator interacted with year-of-birth indicator

QTR324 Quarter-of-birth indicator interacted with year-of-birth indicator

QTR325 Quarter-of-birth indicator interacted with year-of-birth indicator

QTR326 Quarter-of-birth indicator interacted with year-of-birth indicator

QTR327 Quarter-of-birth indicator interacted with year-of-birth indicator

QTR328 Quarter-of-birth indicator interacted with year-of-birth indicator

QTR329 Quarter-of-birth indicator interacted with year-of-birth indicator

CNST Constant

Source

The dataset is publicly available on Joshua Angrist's website at https://economics.mit.edu/faculty/angrist/data1/data/angkru1991/.

References

Angrist, J.D. and Krueger, A.B., 1991. Does compulsory school attendance affect schooling and earnings? Quarterly Journal of Economics, 106(4), pp.979–1014. doi:10.2307/2937954

`simulation_dgp` *Simulating observations from the data-generating process considered in Lee and Ng (2022)*

Description

Simulates observations from the data-generating process considered in Lee and Ng (2022)

Usage

```
simulation_dgp(n, d, hetero = FALSE)
```

Arguments

`n`	sample size
`d`	dimension of regressors from a multivariate normal distribution
`hetero`	TRUE if the conditional variance of the error term is heteroskedastic and FALSE if it is homoskedastic (default: FALSE)

Value

An S3 object has the following elements.

`Y`	n observations of outcomes
`X`	n times d matrix of regressors
`beta`	d dimensional vector of coefficients

References

Lee, S. and Ng, S. (2022). "Least Squares Estimation Using Sketched Data with Heteroskedastic Errors," arXiv:2007.07781.

Examples

```
data <- simulation_dgp(100, 5, hetero = TRUE)
y <- data$Y
x <- data$X
model  <- lm(y ~ x)
```

sketch *Sketch*

Description

Provides a subsample of data using sketches

Usage

```
sketch(data, m, method = "unif")
```

Arguments

data	(n times d)-dimensional matrix of data.
m	(expected) subsample size that is less than n
method	method for sketching: "unif" uniform sampling with replacement (default); "unif_without_replacement" uniform sampling without replacement; "bernoulli" Bernoulli sampling; "gaussian" Gaussian projection; "countsketch" CountSketch; "srht" subsampled randomized Hadamard transform; "fft" subsampled randomized trigonometric transforms using the real part of fast discrete Fourier transform (stats::ftt).

Value

(m times d)-dimensional matrix of data For Bernoulli sampling, the number of rows is not necessarily m.

Examples

```
## Least squares: sketch and solve
# setup
n <- 1e+6 # full sample size
d <- 5    # dimension of covariates
m <- 1e+3 # sketch size
# generate psuedo-data
X <- matrix(stats::rnorm(n*d), nrow = n, ncol = d)
beta <- matrix(rep(1,d), nrow = d, ncol = 1)
eps <- matrix(stats::rnorm(n), nrow = n, ncol = 1)
Y <- X %*% beta + eps
intercept <- matrix(rep(1,n), nrow = n, ncol = 1)
# full sample including the intercept term
fullsample <- cbind(Y,intercept,X)
# generate a sketch using CountSketch
s_cs <-  sketch(fullsample, m, "countsketch")
# solve without the intercept
ls_cs <- lm(s_cs[,1] ~ s_cs[,2] - 1)
# generate a sketch using SRHT
s_srht <-  sketch(fullsample, m, "srht")
# solve without the intercept
ls_srht <- lm(s_srht[,1] ~ s_srht[,2] - 1)
```

`sketch_leverage` *Sketch using leverage score type sampling*

Description

Provides a subsample of data using sketches

Usage

```
sketch_leverage(data, m, method = "leverage")
```

Arguments

`data`	(n times d)-dimensional matrix of data. The first column needs to be a vector of the dependent variable (Y)
`m`	subsample size that is less than n
`method`	method for sketching: "leverage" leverage score sampling using X (default); "root_leverage" square-root leverage score sampling using X.

Value

An S3 object has the following elements.

`subsample`	(m times d)-dimensional matrix of data
`prob`	m-dimensional vector of probabilities

References

Ma, P., Zhang, X., Xing, X., Ma, J. and Mahoney, M.. (2020). Asymptotic Analysis of Sampling Estimators for Randomized Numerical Linear Algebra Algorithms. Proceedings of the Twenty Third International Conference on Artificial Intelligence and Statistics, PMLR 108:1026-1035.

Examples

```
## Least squares: sketch and solve
# setup
n <- 1e+6 # full sample size
d <- 5    # dimension of covariates
m <- 1e+3 # sketch size
# generate psuedo-data
X <- matrix(stats::rnorm(n*d), nrow = n, ncol = d)
beta <- matrix(rep(1,d), nrow = d, ncol = 1)
eps <- matrix(stats::rnorm(n), nrow = n, ncol = 1)
Y <- X %*% beta + eps
intercept <- matrix(rep(1,n), nrow = n, ncol = 1)
# full sample including the intercept term
```

```
fullsample <- cbind(Y,intercept,X)
# generate a sketch using leverage score sampling
s_lev <-  sketch_leverage(fullsample, m, "leverage")
# solve without the intercept with weighting
ls_lev <- lm(s_lev$subsample[,1] ~ s_lev$subsample[,2] - 1, weights = s_lev$prob)
```

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