

Package: AdapDiscom (via r-universe)

May 20, 2026

Type Package

Title Adaptive Sparse Regression for Block Missing Multimodal Data

Version 1.0.0

Date 2025-08-18

Description Provides adaptive direct sparse regression for high-dimensional multimodal data with heterogeneous missing patterns and measurement errors. 'AdapDISCOM' extends the 'DISCOM' framework with modality-specific adaptive weighting to handle varying data structures and error magnitudes across blocks. The method supports flexible block configurations (any K blocks) and includes robust variants for heavy-tailed distributions ('AdapDISCOM'-Huber) and fast implementations for large-scale applications (Fast-'AdapDISCOM'). Designed for realistic multimodal scenarios where different data sources exhibit distinct missing data patterns and contamination levels. Diakit  et al. (2025) <doi:10.48550/arXiv.2508.00120>.

License GPL-3

URL <https://doi.org/10.48550/arXiv.2508.00120>

BugReports <https://github.com/AODiakite/AdapDiscom/issues>

Depends R (>= 3.5.0)

Imports softImpute, Matrix, scout, robustbase

LazyData true

RoxygenNote 7.3.2

Encoding UTF-8

Suggests knitr, rmarkdown, MASS

VignetteBuilder knitr

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

Date/Publication 2025-10-22 19:35:55 UTC

RemoteUrl <https://github.com/aodiakite/adapdiscom>

RemoteRef HEAD

RemoteSha d973fd751608c731471bc909af31db982114d0dd

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adapdiscom	<i>AdapDiscom: An Adaptive Sparse Regression Method for High-Dimensional Multimodal Data With Block-Wise Missingness and Measurement Errors</i>
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Description

AdapDiscom: An Adaptive Sparse Regression Method for High-Dimensional Multimodal Data With Block-Wise Missingness and Measurement Errors

Usage

```
adapdiscom(
  beta,
  x,
  y,
  x.tuning,
  y.tuning,
  x.test,
  y.test,
  nlambdas,
  nalphas,
  pp,
  robust = 0,
  standardize = TRUE,
  itcp = TRUE,
  lambda.min.ratio = NULL,
  k.value = 1.5
)
```

Arguments

beta	Vector, true beta coefficients (optional)
x	Matrix, training data

<code>y</code>	Vector, training response
<code>x.tuning</code>	Matrix, tuning data
<code>y.tuning</code>	Vector, tuning response
<code>x.test</code>	Matrix, test data
<code>y.test</code>	Vector, test response
<code>nlambda</code>	Integer, number of lambda values
<code>nalpha</code>	Integer, number of alpha values
<code>pp</code>	Vector, block sizes
<code>robust</code>	Integer, 0 for classical, 1 for robust estimation of covariance
<code>standardize</code>	Logical, whether to standardize covariates. When TRUE, uses training data mean and standard deviation to standardize tuning and test sets. When robust=1, uses Huber-robust standard deviation estimates
<code>itcp</code>	Logical, whether to include intercept
<code>lambda.min.ratio</code>	Numeric, 'lambda.min.ratio' sets the smallest lambda value in the grid, expressed as a fraction of 'lambda.max'—the smallest lambda for which all coefficients are zero. By default, it is '0.0001' when the number of observations ('nobs') exceeds the number of variables ('nvars'), and '0.01' when 'nobs < nvars'. Using a very small value in the latter case can lead to overfitting.
<code>k.value</code>	Numeric, tuning parameter for robust estimation

Value

List with estimation results

Value

The function returns a list containing the following components:

err A multi-dimensional array storing the mean squared error (MSE) for all combinations of tuning parameters alpha and lambda.

est.error The estimation error, calculated as the Euclidean distance between the estimated beta coefficients and the true beta (if provided).

lambda The optimal lambda value chosen via cross-validation on the tuning set.

alpha A vector of the optimal alpha values, also selected on the tuning set.

train.error The mean squared error on the tuning set for the optimal parameter combination.

test.error The mean squared error on the test set for the final, optimal model.

y.pred The predicted values for the observations in the test set.

R2 The R-squared value, which measures the proportion of variance explained by the model on the test set.

a0 The intercept of the final model.

a1 The vector of estimated beta coefficients for the final model.

- select** The number of non-zero coefficients, representing the number of selected variables.
- xtx** The final regularized covariance matrix used to fit the optimal model.
- fpr** The False Positive Rate (FPR) if the true beta is provided. It measures the proportion of irrelevant variables incorrectly selected.
- fnr** The False Negative Rate (FNR) if the true beta is provided. It measures the proportion of relevant variables incorrectly excluded.
- lambda.all** The complete vector of all lambda values tested during cross-validation.
- beta.cov.lambda.max** The estimated beta coefficients using the maximum lambda value.
- time** The total execution time of the function in seconds.

Examples

```
# Simple example with synthetic data
n <- 100
p <- 20

# Generate synthetic data with 2 blocks
set.seed(123)
x_train <- matrix(rnorm(n * p), n, p)
x_tuning <- matrix(rnorm(50 * p), 50, p)
x_test <- matrix(rnorm(30 * p), 30, p)

# True coefficients
beta_true <- c(rep(2, 5), rep(0, 15))

# Response variables
y_train <- x_train %*% beta_true + rnorm(n)
y_tuning <- x_tuning %*% beta_true + rnorm(50)
y_test <- x_test %*% beta_true + rnorm(30)

# Block sizes (2 blocks of 10 variables each)
pp <- c(10, 10)

# Run AdapDiscom
result <- adapdiscom(beta = beta_true,
                    x = x_train, y = y_train,
                    x.tuning = x_tuning, y.tuning = y_tuning,
                    x.test = x_test, y.test = y_test,
                    nlambdas = 20, nalphas = 10, pp = pp)

# View results
print(paste("Test R-squared:", round(result$R2, 3)))
print(paste("Selected variables:", result$select))
```

compute.xtx	<i>Compute X'X Matrix</i>
-------------	---------------------------

Description

Compute X'X Matrix

Usage

```
compute.xtx(x, robust = 0, k_value = 1.5)
```

Arguments

x	Matrix, input data matrix
robust	Integer, 0 for classical estimate, 1 for Huber robust estimate
k_value	Numeric, tuning parameter for Huber function

Value

Covariance matrix

Examples

```
# Create sample data with missing values
set.seed(123)
x <- matrix(rnorm(100), 20, 5)
x[sample(100, 10)] <- NA # Introduce missing values

# Classical covariance estimation
xtx_classical <- compute.xtx(x, robust = 0)
print(round(xtx_classical, 3))

# Robust covariance estimation
xtx_robust <- compute.xtx(x, robust = 1, k_value = 1.5)
print(round(xtx_robust, 3))
```

compute.xty	<i>Compute X'y Vector</i>
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Description

Compute X'y Vector

Usage

```
compute.xty(x, y, robust = 0, k_value = 1.5)
```

Arguments

x	Matrix, input data matrix
y	Vector, response vector
robust	Integer, 0 for classical estimate, 1 for Huber robust estimate
k_value	Numeric, tuning parameter for Huber function

Value

Covariance vector

Examples

```
# Create sample data
set.seed(123)
x <- matrix(rnorm(100), 20, 5)
y <- rnorm(20)
x[sample(100, 8)] <- NA # Missing values in x

# Classical cross-covariance
xty_classical <- compute.xty(x, y, robust = 0)
print(round(xty_classical, 3))

# Robust cross-covariance
xty_robust <- compute.xty(x, y, robust = 1)
print(round(xty_robust, 3))
```

discom

DISCOM: Optimal Sparse Linear Prediction for Block-missing Multi-modality Data Without Imputation

Description

DISCOM: Optimal Sparse Linear Prediction for Block-missing Multi-modality Data Without Imputation

Usage

```
discom(
  beta,
  x,
  y,
  x.tuning,
  y.tuning,
  x.test,
  y.test,
  nlambda,
  nalpha,
```

```

    pp,
    robust = 0,
    standardize = TRUE,
    itcp = TRUE,
    lambda.min.ratio = NULL,
    k.value = 1.5
  )

```

Arguments

beta	Vector, true beta coefficients (optional)
x	Matrix, training data
y	Vector, training response
x.tuning	Matrix, tuning data
y.tuning	Vector, tuning response
x.test	Matrix, test data
y.test	Vector, test response
nlambda	Integer, number of lambda values
nalpna	Integer, number of alpha values
pp	Vector, block sizes. Discom supports 2, 3, or 4 blocks.
robust	Integer, 0 for classical, 1 for robust estimation
standardize	Logical, whether to standardize covariates. When TRUE, uses training data mean and standard deviation to standardize tuning and test sets. When robust=1, uses Huber-robust standard deviation estimates
itcp	Logical, whether to include intercept
lambda.min.ratio	Numeric, 'lambda.min.ratio' sets the smallest lambda value in the grid, expressed as a fraction of 'lambda.max'—the smallest lambda for which all coefficients are zero. By default, it is '0.0001' when the number of observations ('nobs') exceeds the number of variables ('nvars'), and '0.01' when 'nobs < nvars'. Using a very small value in the latter case can lead to overfitting.
k.value	Numeric, tuning parameter for robust estimation

Value

List with estimation results

Value

The function returns a list containing the following components:

err A multi-dimensional array storing the mean squared error (MSE) for all combinations of tuning parameters alpha and lambda.

est.error The estimation error, calculated as the Euclidean distance between the estimated beta coefficients and the true beta (if provided).

- lambda** The optimal lambda value chosen via cross-validation on the tuning set.
- alpha** A vector of the optimal alpha values, also selected on the tuning set.
- train.error** The mean squared error on the tuning set for the optimal parameter combination.
- test.error** The mean squared error on the test set for the final, optimal model.
- y.pred** The predicted values for the observations in the test set.
- R2** The R-squared value, which measures the proportion of variance explained by the model on the test set.
- a0** The intercept of the final model.
- a1** The vector of estimated beta coefficients for the final model.
- select** The number of non-zero coefficients, representing the number of selected variables.
- xtx** The final regularized covariance matrix used to fit the optimal model.
- fpr** The False Positive Rate (FPR) if the true beta is provided. It measures the proportion of irrelevant variables incorrectly selected.
- fnr** The False Negative Rate (FNR) if the true beta is provided. It measures the proportion of relevant variables incorrectly excluded.
- lambda.all** The complete vector of all lambda values tested during cross-validation.
- beta.cov.lambda.max** The estimated beta coefficients using the maximum lambda value.
- time** The total execution time of the function in seconds.

Examples

```
# Simple example with synthetic multimodal data
n <- 100
p <- 24

# Generate synthetic data with 3 blocks
set.seed(456)
x_train <- matrix(rnorm(n * p), n, p)
x_tuning <- matrix(rnorm(50 * p), 50, p)
x_test <- matrix(rnorm(30 * p), 30, p)

# True coefficients with sparse structure
beta_true <- c(rep(1.5, 4), rep(0, 4), rep(-1, 4), rep(0, 12))

# Response variables
y_train <- x_train %*% beta_true + rnorm(n, sd = 0.5)
y_tuning <- x_tuning %*% beta_true + rnorm(50, sd = 0.5)
y_test <- x_test %*% beta_true + rnorm(30, sd = 0.5)

# Block sizes (3 blocks of 8 variables each)
pp <- c(8, 8, 8)

# Run DISCOM
result <- discom(beta = beta_true,
                 x = x_train, y = y_train,
                 x.tuning = x_tuning, y.tuning = y_tuning,
```

```

x.test = x_test, y.test = y_test,
nlambda = 25, nalpna = 15, pp = pp)

# View results
print(paste("Test error:", round(result$test.error, 4)))
print(paste("R-squared:", round(result$R2, 3)))
print(paste("Variables selected:", result$select))

```

fast_adapdiscom

Fast AdapDiscom

Description

Fast AdapDiscom

Usage

```

fast_adapdiscom(
  beta,
  x,
  y,
  x.tuning,
  y.tuning,
  x.test,
  y.test,
  nlambda,
  pp,
  robust = 0,
  n.l = 30,
  standardize = TRUE,
  itcp = TRUE,
  lambda.min.ratio = NULL,
  k.value = 1.5
)

```

Arguments

beta	Vector, true beta coefficients (optional)
x	Matrix, training data
y	Vector, training response
x.tuning	Matrix, tuning data
y.tuning	Vector, tuning response
x.test	Matrix, test data
y.test	Vector, test response
nlambda	Integer, number of lambda values

pp	Vector, block sizes
robust	Integer, 0 for classical, 1 for robust estimation
n.l	Integer, number of tuning parameter ('l') values for fast variants (number of alpha values)
standardize	Logical, whether to standardize covariates. When TRUE, uses training data mean and standard deviation to standardize tuning and test sets. When robust=1, uses Huber-robust standard deviation estimates
itcp	Logical, whether to include intercept
lambda.min.ratio	Numeric, 'lambda.min.ratio' sets the smallest lambda value in the grid, expressed as a fraction of 'lambda.max'—the smallest lambda for which all coefficients are zero. By default, it is '0.0001' when the number of observations ('nobs') exceeds the number of variables ('nvars'), and '0.01' when 'nobs < nvars'. Using a very small value in the latter case can lead to overfitting.
k.value	Numeric, tuning parameter for robust estimation

Value

List with estimation results

Value

The function returns a list containing the following components:

err A multi-dimensional array storing the mean squared error (MSE) for all combinations of tuning parameters alpha and lambda.

est.error The estimation error, calculated as the Euclidean distance between the estimated beta coefficients and the true beta (if provided).

lambda The optimal lambda value chosen via cross-validation on the tuning set.

alpha A vector of the optimal alpha values, also selected on the tuning set.

train.error The mean squared error on the tuning set for the optimal parameter combination.

test.error The mean squared error on the test set for the final, optimal model.

y.pred The predicted values for the observations in the test set.

R2 The R-squared value, which measures the proportion of variance explained by the model on the test set.

a0 The intercept of the final model.

a1 The vector of estimated beta coefficients for the final model.

select The number of non-zero coefficients, representing the number of selected variables.

xtx The final regularized covariance matrix used to fit the optimal model.

fpr The False Positive Rate (FPR) if the true beta is provided. It measures the proportion of irrelevant variables incorrectly selected.

fnr The False Negative Rate (FNR) if the true beta is provided. It measures the proportion of relevant variables incorrectly excluded.

lambda.all The complete vector of all lambda values tested during cross-validation.

beta.cov.lambda.max The estimated beta coefficients using the maximum lambda value.

time The total execution time of the function in seconds.

Examples

```

# Fast computation example with synthetic data
n <- 80
p <- 16

# Generate synthetic data with 2 blocks
set.seed(789)
x_train <- matrix(rnorm(n * p), n, p)
x_tuning <- matrix(rnorm(40 * p), 40, p)
x_test <- matrix(rnorm(25 * p), 25, p)

# True coefficients
beta_true <- c(rep(1.2, 3), rep(0, 5), rep(-0.8, 2), rep(0, 6))

# Response variables
y_train <- x_train %*% beta_true + rnorm(n, sd = 0.3)
y_tuning <- x_tuning %*% beta_true + rnorm(40, sd = 0.3)
y_test <- x_test %*% beta_true + rnorm(25, sd = 0.3)

# Block sizes (2 blocks of 8 variables each)
pp <- c(8, 8)

# Run fast AdapDiscom (faster with fewer tuning parameters)
result <- fast_adapdiscom(beta = beta_true,
                        x = x_train, y = y_train,
                        x.tuning = x_tuning, y.tuning = y_tuning,
                        x.test = x_test, y.test = y_test,
                        nlambdas = 15, pp = pp, n.l = 20)

# View results
print(paste("Test R-squared:", round(result$R2, 3)))
print(paste("Computation time:", round(result$time[3], 2), "seconds"))

```

fast_discom

Fast DISCOM

Description

Fast DISCOM

Usage

```

fast_discom(
  beta,
  x,
  y,
  x.tuning,
  y.tuning,

```

```

x.test,
y.test,
nlambda,
pp,
robust = 0,
n.l = 30,
standardize = TRUE,
itcp = TRUE,
lambda.min.ratio = NULL,
k.value = 1.5
)

```

Arguments

beta	Vector, true beta coefficients (optional)
x	Matrix, training data
y	Vector, training response
x.tuning	Matrix, tuning data
y.tuning	Vector, tuning response
x.test	Matrix, test data
y.test	Vector, test response
nlambda	Integer, number of lambda values
pp	Vector, block sizes
robust	Integer, 0 for classical, 1 for robust estimation
n.l	Integer, number of tuning parameter ('l') values for fast variants
standardize	Logical, whether to standardize covariates. When TRUE, uses training data mean and standard deviation to standardize tuning and test sets. When robust=1, uses Huber-robust standard deviation estimates
itcp	Logical, whether to include intercept
lambda.min.ratio	Numeric, 'lambda.min.ratio' sets the smallest lambda value in the grid, expressed as a fraction of 'lambda.max'—the smallest lambda for which all coefficients are zero. By default, it is '0.0001' when the number of observations ('nobs') exceeds the number of variables ('nvars'), and '0.01' when 'nobs < nvars'. Using a very small value in the latter case can lead to overfitting.
k.value	Numeric, tuning parameter for robust estimation

Value

List with estimation results

Value

The function returns a list containing the following components:

err A multi-dimensional array storing the mean squared error (MSE) for all combinations of tuning parameters alpha and lambda.

est.error The estimation error, calculated as the Euclidean distance between the estimated beta coefficients and the true beta (if provided).

lambda The optimal lambda value chosen via cross-validation on the tuning set.

alpha A vector of the optimal alpha values, also selected on the tuning set.

train.error The mean squared error on the tuning set for the optimal parameter combination.

test.error The mean squared error on the test set for the final, optimal model.

y.pred The predicted values for the observations in the test set.

R2 The R-squared value, which measures the proportion of variance explained by the model on the test set.

a0 The intercept of the final model.

a1 The vector of estimated beta coefficients for the final model.

select The number of non-zero coefficients, representing the number of selected variables.

xtx The final regularized covariance matrix used to fit the optimal model.

fpr The False Positive Rate (FPR) if the true beta is provided. It measures the proportion of irrelevant variables incorrectly selected.

fnr The False Negative Rate (FNR) if the true beta is provided. It measures the proportion of relevant variables incorrectly excluded.

lambda.all The complete vector of all lambda values tested during cross-validation.

beta.cov.lambda.max The estimated beta coefficients using the maximum lambda value.

time The total execution time of the function in seconds.

Examples

```
# Fast DISCOM example with synthetic multimodal data
n <- 70
p <- 18

# Generate synthetic data with 3 blocks
set.seed(321)
x_train <- matrix(rnorm(n * p), n, p)
x_tuning <- matrix(rnorm(35 * p), 35, p)
x_test <- matrix(rnorm(20 * p), 20, p)

# True coefficients with block structure
beta_true <- c(rep(1.0, 3), rep(0, 3), rep(-1.2, 3), rep(0, 3), rep(0.8, 3), rep(0, 3))

# Response variables
y_train <- x_train %*% beta_true + rnorm(n, sd = 0.4)
y_tuning <- x_tuning %*% beta_true + rnorm(35, sd = 0.4)
y_test <- x_test %*% beta_true + rnorm(20, sd = 0.4)
```

```

# Block sizes (3 blocks of 6 variables each)
pp <- c(6, 6, 6)

# Run fast DISCOM (efficient for large datasets)
result <- fast_discom(beta = beta_true,
                     x = x_train, y = y_train,
                     x.tuning = x_tuning, y.tuning = y_tuning,
                     x.test = x_test, y.test = y_test,
                     nlambdas = 20, pp = pp, n.l = 25)

# View results
print(paste("Test error:", round(result$test.error, 4)))
print(paste("R-squared:", round(result$R2, 3)))
print(paste("Runtime:", round(result$time, 2), "seconds"))

```

generate.cov

Generate Covariance Matrix

Description

Generate Covariance Matrix

Usage

```
generate.cov(p, example)
```

Arguments

p	Integer, dimension of the covariance matrix
example	Integer, type of covariance structure (1=AR(1), 2=Block diagonal, 3=Kronecker product)

Value

A $p \times p$ covariance matrix

Examples

```

# AR(1) covariance structure
Sigma1 <- generate.cov(p = 20, example = 1)
print(Sigma1[1:3, 1:3])

# Block diagonal structure (p must be multiple of 5)
Sigma2 <- generate.cov(p = 25, example = 2)
print(Sigma2[1:5, 1:5])

# Kronecker product structure (p must be multiple of 10)
Sigma3 <- generate.cov(p = 100, example = 3)
print(dim(Sigma3))

```

get_block_indices	<i>Get Block Indices</i>
-------------------	--------------------------

Description

Get Block Indices

Usage

```
get_block_indices(pp)
```

Arguments

pp Vector, block sizes

Value

List with start and end indices for each block

Examples

```
# Define block sizes
pp <- c(10, 15, 20)
indices <- get_block_indices(pp)
print(indices)
# Shows: $starts = c(1, 11, 26) and $ends = c(10, 25, 45)

# For two blocks
pp2 <- c(25, 25)
indices2 <- get_block_indices(pp2)
print(indices2)
```

lambda_max	<i>Compute Lambda Max for L1 Regularization using KKT Conditions</i>
------------	--

Description

Compute Lambda Max for L1 Regularization using KKT Conditions

Usage

```
lambda_max(X, y, Methode = "lasso", robust = 0)
```

Arguments

X	Matrix, design matrix
y	Vector, response vector
Methode	Character, method for computation
robust	Integer, 0 for classical, 1 for robust

Value

Maximum lambda value

Examples

```
# Generate sample data
set.seed(123)
n <- 50; p <- 20
X <- matrix(rnorm(n*p), n, p)
y <- rnorm(n)

# Different methods for lambda_max computation
lmax_lasso <- lambda_max(X, y, Methode = "lasso")
lmax_discom <- lambda_max(X, y, Methode = "discom")

print(paste("Lambda max (lasso):", round(lmax_lasso, 4)))
print(paste("Lambda max (discom):", round(lmax_discom, 4)))
```

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