Package 'ghcm'

May 8, 2026

Type Package

Title Functional Conditional Independence Testing with the GHCM

Version 3.0.1

Description A statistical hypothesis test for conditional independence.
Given residuals from a sufficiently powerful regression, it tests whether
the covariance of the residuals is vanishing. It can be applied to both
discretely-observed functional data and multivariate data.
Details of the method can be found in Anton Rask Lundborg, Rajen D. Shah and Jonas
Peters (2022) <doi:10.1111/rssb.12544>.

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Encoding UTF-8

LazyData true

Imports CompQuadForm, Rcpp, splines

Depends R (>= 4.0.0)

RoxygenNote 7.2.3

Suggests graphics, stats, utils, refund, testthat, knitr, rmarkdown,
bookdown, ggplot2, reshape2, dplyr, tidyr

URL https://github.com/arlundborg/ghcm

BugReports https://github.com/arlundborg/ghcm/issues

VignetteBuilder knitr

LinkingTo Rcpp

NeedsCompilation yes

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Repository CRAN

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Contents

`ghcm` *ghcm: A package for Functional Conditional Independence Testing*

Description

To learn more about ghcm, start with the vignette: ‘browseVignettes(package = "ghcm")‘

`ghcm_sim_data` *GHCM simulated data*

Description

A simulated dataset containing a combination of functional and scalar variables. Y_1 and Y_2 are scalar random variables and are both functions of Z. X, Z and W are functional, Z is a function of X and W is a function of Z.

Usage

```
ghcm_sim_data

ghcm_sim_data_irregular
```

Format

`ghcm_sim_data` is a data frame with 500 rows of 5 variables:

Y_1 Numeric vector.

Y_2 Numeric vector.

Z 500 x 101 matrix.

X 500 x 101 matrix.

W 500 x 101 matrix.

`ghcm_sim_data_irregular` is a list with 5 elements:

Y_1 Numeric vector.

Y_2 Numeric vector.

Z 500 x 101 matrix.

X A data frame with

.obs Integer between 1 and 500 indicating which curve the row corresponds to.

.index Function argument that the curve is evaluated at.

.value Value of the function.

W A data frame with

.obs Integer between 1 and 500 indicating which curve the row corresponds to.

.index Function argument that the curve is evaluated at.

.value Value of the function.

Details

In `ghcm_sim_data` the functional variables each consists of 101 observations on an equidistant grid on [0, 1].

In `ghcm_sim_data_irregular` the functional variables X and W are instead only observed on a subsample of the original equidistant grid.

Source

The generation script can be found in the `data-raw` folder of the package.

`ghcm_test` *Conditional Independence Test using the GHCM*

Description

Test whether X is independent of Y given Z using the Generalised Hilbertian Covariance Measure. The function is applied to residuals from regressing each of X and Y on Z respectively. Its validity is contingent on the performance of the regression methods. For a more in-depth explanation see the package vignette or the paper mentioned in the references.

Usage

```
ghcm_test(
  resid_X_on_Z,
  resid_Y_on_Z,
  X_limits = NULL,
  Y_limits = NULL,
  alpha = 0.05
)
```

Arguments

`resid_X_on_Z`, `resid_Y_on_Z`
: Residuals from regressing X (Y) on Z with a suitable regression method. If X (Y) is uni- or multivariate or functional on a constant, fixed grid, the residuals should be supplied as a vector or matrix with no missing values. If instead X (Y) is functional and observed on varying grids or with missing values, the residuals should be supplied as a "melted" data frame with

  .obs Integer indicating which curve the row corresponds to.

  .index Function argument that the curve is evaluated at.

  .value Value of the function.

  Note that in the irregular case, a minimum of 4 observations per curve is required.

`X_limits`, `Y_limits`
: The minimum and maximum values of the function argument of the X (Y) curves. Ignored if X (Y) is not functional.

`alpha`
: Numeric in the unit interval. Significance level of the test.

Value

An object of class `ghcm` containing:

`test_statistic` Numeric, test statistic of the test.

`p` Numeric in the unit interval, estimated p-value of the test.

`alpha` Numeric in the unit interval, significance level of the test.

`reject` `TRUE` if `p` < `alpha`, `FALSE` otherwise.

References

Please cite the following paper: Anton Rask Lundborg, Rajen D. Shah and Jonas Peters: "Conditional Independence Testing in Hilbert Spaces with Applications to Functional Data Analysis" Journal of the Royal Statistical Society: Series B (Statistical Methodology) 2022 doi:10.1111/rssb.12544.

Examples

```
if (require(refund)) {
  set.seed(1)
  data(ghcm_sim_data)
  grid <- seq(0, 1, length.out = 101)

# Test independence of two scalars given a functional variable

  m_1 <- pfr(Y_1 ~ lf(Z), data=ghcm_sim_data)
  m_2 <- pfr(Y_2 ~ lf(Z), data=ghcm_sim_data)
  ghcm_test(resid(m_1), resid(m_2))

# Test independence of a regularly observed functional variable and a
# scalar variable given a functional variable
```

```
    m_X <- pffr(X ~ ff(Z), data=ghcm_sim_data, chunk.size=31000)
    ghcm_test(resid(m_X), resid(m_1))

# Test independence of two regularly observed functional variables given
# a functional variable

     m_W <- pffr(W ~ ff(Z), data=ghcm_sim_data, chunk.size=31000)
    ghcm_test(resid(m_X), resid(m_W))



  data(ghcm_sim_data_irregular)
  n <- length(ghcm_sim_data_irregular$Y_1)
  Z_df <- data.frame(.obs=1:n)
  Z_df$Z <- ghcm_sim_data_irregular$Z
# Test independence of an irregularly observed functional variable and a
# scalar variable given a functional variable

    m_1 <- pfr(Y_1 ~ lf(Z), data=ghcm_sim_data_irregular)
    m_X <- pffr(X ~ ff(Z), ydata = ghcm_sim_data_irregular$X,
    data=Z_df, chunk.size=31000)
    ghcm_test(resid(m_X), resid(m_1), X_limits=c(0, 1))

# Test independence of two irregularly observed functional variables given
# a functional variable

    m_W <- pffr(W ~ ff(Z), ydata = ghcm_sim_data_irregular$W,
    data=Z_df, chunk.size=31000)
    ghcm_test(resid(m_X), resid(m_W), X_limits=c(0, 1), Y_limits=c(0, 1))

}
```

`inner_product_matrix_splines` *Computes the matrix of L2 inner products of the splines given in list_of_splines as produced by splines::interpSpline. The splines are assumed to be functions on the interval [from, to].*

Description

Computes the matrix of L2 inner products of the splines given in list_of_splines as produced by splines::interpSpline. The splines are assumed to be functions on the interval [from, to].

Usage

```
inner_product_matrix_splines(list_of_splines, from, to)
```

Arguments

`list_of_splines`	list of interpSpline objects.
`from`, `to`	limits of integration.

Value

matrix of inner products.

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