

# Package ‘MVNGmod’

February 23, 2026

**Type** Package

**Title** Matrix-Variate Non-Gaussian Linear Regression Models

**Version** 0.1.0

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**Description** An implementation of the expectation conditional maximization (ECM) algorithm for matrix-variate variance gamma (MVVG) and normal-inverse Gaussian (MVNIG) linear models. These models are designed for settings of multivariate analysis with clustered non-uniform observations and correlated responses. The package includes fitting and prediction functions for both models, and an example dataset from a periodontal on Gullah-speaking African Americans, with responses in 'gaad\_res', and covariates in 'gaad\_cov'. For more details on the matrix-variate distributions used, see Gal-  
lauger & McNicholas (2019) <[doi:10.1016/j.spl.2018.08.012](https://doi.org/10.1016/j.spl.2018.08.012)>.

**License** MIT + file LICENSE

**Encoding** UTF-8

**LazyData** true

**RoxygenNote** 7.3.3

**Imports** Bessel, clusterGeneration, DistributionUtils, matlib, maxLik, truncnorm, pracma

**URL** <https://github.com/soonsk-vcu/MVNGmod>

**BugReports** <https://github.com/soonsk-vcu/MVNGmod/issues>

**NeedsCompilation** no

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**Depends** R (>= 3.5.0)

**Repository** CRAN

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gaad_cov	<i>GAAD Data</i>
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### Description

These data sets describe periodontal measurements performed on members of the Gullah-Speaking African American community.

### Usage

gaad\_cov

### Format

Each is a list of matrices, with rows denoting tooth sites and columns denoting CAL/PPD response.

### Details

gaad\_res and gaad\_cov contain the response and covariate matrices of the GAAD data.

### Examples

gaad\_cov  
gaad\_res

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`gaad_res`*GAAD Data*

---

**Description**

These data sets describe periodontal measurements performed on members of the Gullah-Speaking African American community.

**Usage**`gaad_res`**Format**

Each is a list of matrices, with rows denoting tooth sites and columns denoting CAL/PPD response.

**Details**

`gaad_res` and `gaad_cov` contain the response and covariate matrices of the GAAD data.

**Examples**`gaad_cov`  
`gaad_res`

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`gaad_theta_mvvg`*MVVG Parameter Format*

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**Description**

This is an example of the format of input parameter list theta.

**Usage**`gaad_theta_mvvg`**Format**

List of model parameters.

**Examples**`gaad_theta_mvvg`

MVNIGmod

*AECM Estimation for Matrix-Variate Normal-Inverse Gaussian Models***Description**

This function fits MVNIG linear models for matrix-variate skew data with non-uniform data rows between subjects. Exchangeable observation row correlation and skewness structures are imposed to accommodate the varying row counts across matrices. Note that multiple restarts may be needed to account for unstable local maxima.

**Usage**

```
MVNIGmod(Y, X, theta_g = NULL, stopping = 0.001, max_iter = 50)
```

**Arguments**

Y	List of $n_i \times p$ response matrices. Matrices must have same number of columns.
X	List of $n_i \times q$ design matrices. Matrices must have same number of columns.
theta_g	List of parameters to pass as initial values in the AECM algorithm. If NULL, will be randomly generated. See Details for an in-depth explanation.
stopping	Stopping threshold for the L-infinity norm of differences in consecutive parameter space, evaluated at iteration $t + 1$ as $ \hat{\theta}^{t+1} - \hat{\theta}^t _\infty$ . Default is 0.001
max_iter	Maximum number of iterations, default is 50.

**Details**

Fits the matrix-variate skew regression model

$$Y_i = X_i\Theta + E_i,$$

where each response  $Y_i$  is a  $n_i \times p$  matrix that indexes  $n_i$  observations and  $p$  response variables.  $X_i$  corresponds to a  $n_i \times q$  design matrix, and  $\Theta$  corresponds to a  $q \times p$  coefficient matrix.  $E_i$  corresponds to a  $n_i \times p$  error matrix, following a matrix-variate variance-gamma distribution.

The model estimates MVVG parameters  $\Theta, \underline{a}, r, \Psi, \tilde{\gamma}$  using the alternating expectation conditional maximization (AECM) algorithm, using the density

$$f(Y_i|M_i, \underline{a}, r, \Psi, \tilde{\gamma}, n_i, p) = \frac{2 \exp[\text{matlib} :: \text{tr}(\Sigma_i^{-1}(Y_i - M_i)\Psi^{-1}A_i^T) + \tilde{\gamma}]}{(2\pi)^{\frac{n_i p}{2} + 1} |\Sigma_i|^{\frac{p}{2}} |\Psi|^{\frac{n_i}{2}}} \left( \frac{\delta(Y_i; M_i, \Sigma_i, \Psi) + 1}{\rho(A_i, \Sigma_i, \Psi) + \tilde{\gamma}^2} \right)^{-\frac{(1+n_i p)}{4}} \times K_{-\frac{(1+n_i p)}{2}}$$

where  $A_i = \underline{1}_{n_i} \times \underline{a}^T$ ,  $\Sigma_i = I_{n_i} + r(\underline{1}_{n_i} \underline{1}_{n_i}^T - I_{n_i})$ ,  $\delta(X; M, \Sigma, \Psi) = \text{matlib} :: \text{tr}(\Sigma^{-1}(X - M)\Psi^{-1}(X - M)^T)$ ,  $\rho(A, \Sigma, \Psi) = \text{matlib} :: \text{tr}(\Sigma^{-1}A\Psi^{-1}A^T)$ , and  $K_\nu(x)$  is the modified Bessel function of the second kind.

The structure of theta\_g and parameter estimates returned by the function must be in the form of a list with the following named elements:

**Theta:**  $q \times p$  coefficient matrix  
**a:**  $p \times 1$  skewness vector  
**rho:** Compound symmetry parameter for row correlation matrix  
**Psi:**  $p \times p$  column covariance matrix  
**tgamma:** Univariate mixing parameter

### Value

MVNIGmod returns a list with the following elements:

**Iteration:** Number of iterations taken to convergence. Inf if convergence not reached.  
**Starting Value:** List of initial parameter values.  
**Final Value:** List of final parameter estimates.  
**Stopping Criteria:** Vector of  $|\hat{\theta}^{t+1} - \hat{\theta}^t|_\infty$  at each iteration.  
**AIC:** Model AIC  
**BIC:** Model BIC

### Author(s)

Samuel Soon  
 Dipankar Bandyopadhyay  
 Qingyang Liu

### Examples

```

MVNIGmod(Y,X,theta_mvnic)

set.seed(1234)
# num response variables
p <- ncol(gaad_res[[1]])
# num covariates
q <- ncol(gaad_cov[[1]])
# generate initial value to input, then run AECM with MVVG distribution
initial_mvnic_theta <- list(Theta = matrix(stats::rnorm(p*q), nrow = q, ncol = p),
                           A = rep(1,p),
                           rho = 0.3,
                           Psi = diag(p),
                           tgamma = 3)
MVNIGmod(gaad_res[1:10], gaad_cov[1:10], initial_mvnic_theta)
  
```

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MVVGmod	<i>AECM Estimation for Matrix-Variate Variance Gamma (MVVG) Models</i>
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### Description

This function fits MVVG linear models for matrix-variate skew data with non-uniform data rows between subjects. Exchangeable observation row correlation and skewness structures are imposed to accommodate the varying row counts across matrices. Note that multiple restarts may be needed to account for unstable local maxima.

### Usage

```
MVVGmod(Y, X, theta_g = NULL, stopping = 0.001, max_iter = 50)
```

### Arguments

Y	List of $n_i \times p$ response matrices. Matrices must have same number of columns.
X	List of $n_i \times q$ design matrices. Matrices must have same number of columns.
theta_g	List of parameters to pass as initial values in the AECM algorithm. If NULL, will be randomly generated. See Details for an in-depth explanation.
stopping	Stopping threshold for the L-infinity norm of differences in consecutive parameter space, evaluated at iteration $t + 1$ as $ \hat{\theta}^{t+1} - \hat{\theta}^t _\infty$ . Default is 0.001
max_iter	Maximum number of iterations, default is 50.

### Details

Fits the matrix-variate skew regression model

$$Y_i = X_i \Theta + E_i,$$

where each response  $Y_i$  is a  $n_i \times p$  matrix that indexes  $n_i$  observations and  $p$  response variables.  $X_i$  corresponds to a  $n_i \times q$  design matrix, and  $\Theta$  corresponds to a  $q \times p$  coefficient matrix.  $E_i$  corresponds to a  $n_i \times p$  error matrix, following a matrix-variate variance-gamma distribution.

The model estimates MVVG parameters  $\Theta, \underline{a}, r, \Psi, \gamma$  using the alternating expectation conditional maximization (AECM) algorithm, using the density

$$f(Y_i | X_i \Theta, \underline{a}, r, \Psi, \gamma, n_i, p) = \frac{2\gamma^\gamma \exp[\text{matlib} :: \text{tr}(\Sigma_i^{-1}(Y_i - X_i \Theta)\Psi^{-1}A_i^T)]}{(2\pi)^{n_i p/2} |\Sigma_i|^{p/2} |\Psi|^{n_i/2} \Gamma(\gamma)} \left( \frac{\delta(Y_i; X_i \Theta, \Sigma_i, \Psi)}{\rho(A_i, \Sigma_i, \Psi) + 2\gamma} \right)^{(\gamma - n_i p/2)/2} \times K_{(\gamma - n_i p/2)}$$

where  $A_i = \underline{1}_{n_i} \times \underline{a}^T$ ,  $\Sigma_i = I_{n_i} + r(\underline{1}_{n_i} \underline{1}_{n_i}^T - I_{n_i})$ ,  $\delta(X; M, \Sigma, \Psi) = \text{matlib} :: \text{tr}(\Sigma^{-1}(X - M)\Psi^{-1}(X - M)^T)$ ,  $\rho(A, \Sigma, \Psi) = \text{matlib} :: \text{tr}(\Sigma^{-1}A\Psi^{-1}A^T)$ , and  $K_\nu(x)$  is the modified Bessel function of the second kind.

The structure of theta\_g and parameter estimates returned by the function must be in the form of a list with the following named elements:

**Theta:**  $q \times p$  coefficient matrix  
**a:**  $p \times 1$  skewness vector  
**rho:** Compound symmetry parameter for row correlation matrix  
**Psi:**  $p \times p$  column covariance matrix  
**gamma:** Univariate mixing parameter

### Value

MVGmod returns a list with the following elements:

**Iteration:** Number of iterations taken to convergence. Inf if convergence not reached.

**Starting Value:** List of initial parameter values.

**Final Value:** List of final parameter estimates.

**Stopping Criteria:** Vector of  $|\hat{\theta}^{t+1} - \hat{\theta}^t|_{\infty}$  at each iteration.

**AIC:** Model AIC

**BIC:** Model BIC

### Author(s)

Samuel Soon

Dipankar Bandyopadhyay

Qingyang Liu

### Examples

```

MVGmod(Y,X,theta_mvvg)

set.seed(1234)
# num response variables
p <- ncol(gaad_res[[1]])
# num covariates
q <- ncol(gaad_cov[[1]])
# generate initial value to input, then run AECM with MVVG distribution
initial_gaad_theta_mvvg <- list(Theta = matrix(stats::rnorm(p*q), nrow = q, ncol = p),
                               A = rep(1,p),
                               rho = 0.3,
                               Psi = diag(p),
                               gamma = 4)
MVGmod(gaad_res[1:10], gaad_cov[1:10], initial_gaad_theta_mvvg)

```

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predict

*MVNG Model Prediction*

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### Description

Predicts response values given a list of covariate matrices and a model output from either MVVG-mod or MVNIGmod.

### Usage

```
predict(mod, X)
```

### Arguments

mod	object outputted by either MVVGmod or MVNIGmod
X	Inputted covariate matrix

### Value

Returns a list of predicted response matrices

### Author(s)

Samuel Soon  
Dipankar Bandyopadhyay  
Qingyang Liu

### Examples

```
set.seed(1234)
# num response variables
p <- ncol(gaad_res[[1]])
# num covariates
q <- ncol(gaad_cov[[1]])
# generate initial value to input, then run AECM with MVVG distribution
initial_mvnic_theta <- list(Theta = matrix(stats::rnorm(p*q), nrow = q, ncol = p),
  A = rep(1,p),
  rho = 0.3,
  Psi = diag(p),
  tgamma = 4)
mvnic_mod <- MVNIGmod(gaad_res[1:10], gaad_cov[1:10], initial_mvnic_theta)

predict(mvnic_mod, gaad_cov[1:10])
```

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theta_mvniq	<i>Toy Response Initial Parameter (MVNIG)</i>
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**Description**

Part of toy dataset for examples.

**Usage**

theta\_mvniq

**Format**

List of parameters for input to MVNIGmod function

**Examples**

theta\_mvvg

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theta_mvvg	<i>Toy Response Initial Parameter (MVVG)</i>
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**Description**

Part of toy dataset for examples.

**Usage**

theta\_mvvg

**Format**

List of parameters for input to MVVGmod function

**Examples**

theta\_mvvg

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X	<i>Toy Covariate Matrices</i>
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**Description**

Part of toy dataset for examples.

**Usage**

X

**Format**

List of covariate matrices for individual subjects

**Examples**

X

---

Y	<i>Toy Response Matrices</i>
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**Description**

Part of toy dataset for examples.

**Usage**

Y

**Format**

List of response matrices for individual subjects

**Examples**

Y

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