Package 'GWnorm'

May 7, 2026

Type Package

Title G-Wishart Normalising Constants for Gaussian Graphical Models

Version 1.0

Date 2026-03-26

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Description Computes G-Wishart normalising constants through a Fourier approach. Either exact analytical results, numerical integration or Monte Carlo estimation are employed. Details at C. Wong, G. Moffa and J. Kuipers (2024), <doi:10.48550/arXiv.2404.06803>.

License GPL (>= 2)

Depends R (>= 4.0.0)

Imports igraph, BDgraph, CholWishart, MASS, mvtnorm, Rcpp (>= 1.1.1)

LinkingTo Rcpp, RcppEigen

RoxygenNote 7.3.3

Encoding UTF-8

NeedsCompilation yes

Repository CRAN

Date/Publication 2026-04-16 09:42:03 UTC

Contents

`annotate_cliques` *this helper function adds information to cliques related to the missing edges*

Description

this helper function adds information to cliques related to the missing edges

Usage

```
annotate_cliques(cliques, clique_flags, missing_edges, beta)
```

Arguments

`cliques`	list of cliques
`clique_flags`	indicator of whether the elements are cliques (TRUE) or separators (FALSE)
`missing_edges`	array of missing edges
`beta`	A constant > 0

Value

annotated list of cliques

`check_prime_connected` *This function just checks if a graph is connected and prime*

Description

This function just checks if a graph is connected and prime

Usage

```
check_prime_connected(graph, check_prime = TRUE)
```

Arguments

graph	An igraph object
check_prime	Boolean flag to check primality too (default TRUE)

Value

A boolean, TRUE if connected and prime

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chordal_factor *Chordal Factor # do not export*

Description

Chordal Factor # do not export

Usage

```
chordal_factor(graph)
```

Arguments

graph	An igraph object, a chordal graph

Value

A list of maximal cliques and separators

Clique_complete *Clique-completion*

Description

This function returns the completion of a matrix with respect to a graph. The entries of the given matrix are such that in the clique decomposition of the chordal completion there is no linear term in the determinant expansion.

Usage

```
Clique_complete(
  D,
  missing_edges,
  cliques,
  cliques_ann,
  prec_count = 0,
  tol = 1e-12
)
```

Arguments

D	A real symmetric positive definite p by p matrix
missing_edges	argument of edges to complete
cliques	list of cliques
cliques_ann	list of clique annotations
prec_count	Use Hessian after a this number of iterations (default is to always use)
tol	A tolerance to stop the numerical iterations

Value

A real symmetric positive definite p by p matrix

---

clique_update_D *Newton-Raphson update for the clique-completion*

Description

Newton-Raphson update for the clique-completion

Usage

```
clique_update_D(D, tau, cliques, cliques_ann, prec_flag = TRUE)
```

Arguments

D	A real symmetric positive definite p by p matrix
tau	number of missing edges
cliques	list of cliques
cliques_ann	list of clique annotations
prec_flag	whether to use the full Hessian

Value

the update step

`C_GtoI_G` *This function returns the log of the G-Wishart normalising constant I_G(beta, D) = int_[S^p_++(G)] det(K)^beta * exp(-tr(KD)) dK from the transformed version log(C_G(delta, D)) = int_[S^p_++(G)] det(K)^((delta-2)/2) * exp(-tr(KD)/2) dK*

Description

This function returns the log of the G-Wishart normalising constant I_G(beta, D) = int_[S^p_++(G)] det(K)^beta * exp(-tr(KD)) dK from the transformed version log(C_G(delta, D)) = int_[S^p_++(G)] det(K)^((delta-2)/2) * exp(-tr(KD)/2) dK

Usage

```
C_GtoI_G(graph, CGval, delta)
```

Arguments

`graph`	An igraph object, corresponding to a prime connected graph
`CGval`	A number log(C_G(delta, D))
`delta`	A constant > 0

Value

A number log(I_G(beta, D))

`I_Gnorm` *G Wishart normalising constant*

Description

This function returns the log of transformed G-Wishart normalising constant I_G(beta, D) = int_[S^p_++(G)] det(K)^beta * exp(-tr(KD)) dK for graphs G. Graphs are decomposed into connected prime components. For each component if there is no explicit formula, or the integral cannot be reduced into one dimension, MC integration is used.

Usage

```
I_Gnorm(
  graph,
  beta,
  D,
  connected = FALSE,
  prime = FALSE,
  chordal = NULL,
```

```
  n_samp = 1000,
  nu = 10,
  robust = FALSE,
  err_flag = FALSE
)
```

Arguments

graph	An igraph object, corresponding to a prime connected graph
beta	A constant > 0
D	A p by p real symmetric positive definite matrix
connected	Whether the graph is connected, if known (default FALSE)
prime	Whether the graph is prime, if known (default FALSE)
chordal	Optional. An igraph object, corresponding to a chordal completion of graph
n_samp	number of sample points used in MC integration
nu	degree of freedom of the MC importance distribution (nu=0 is Gaussian)
robust	flag of whether to use robust means (default not to, but may offer numerical stability at the risk of bias)
err_flag	flag of whether to return the log relative error estimate (or not, default), only considered for prime connected graphs

Value

A number log(I_G(beta, D))

Examples

```
set.seed(42)
p <- 11
data <- matrix(runif(10*p), ncol = p)
D <- t(data) %*% data
beta <- 1
graph <- igraph::make_graph(edges = c(1,2, 2,4, 2,5, 1,3, 3,5, # disconnected
                                      5,6, 6,7, 5,7, 4,7, # with prime decomposition too
                                      8,9, 8,11, 9,10, 10,11), n = 11, directed = FALSE)
I_Gnorm(graph, beta, D)
# compare with BDgraph gnorm()
# BDgraph gives an error when the graph is disconnected, so we do the components separately
C_G1 <- I_G_BD(igraph::subgraph(graph, 1:7), beta, D[1:7,1:7], n_samp = 1e5, C_G_flag = TRUE)
C_G2 <- I_G_BD(igraph::subgraph(graph, 8:11), beta, D[8:11,8:11], n_samp = 1e5, C_G_flag = TRUE)
C_GtoI_G(graph, C_G1 + C_G2, 2*beta+2)
```

`I_GtoC_G` *This function returns the log of the G-Wishart normalising constant log(C_G(delta, D)) = int_[S^p_++(G)] det(K)^((delta-2)/2) * exp(-tr(KD)/2) dK from the transformed version I_G(beta, D) = int_[S^p_++(G)] det(K)^beta * exp(-tr(KD)) dK*

Description

This function returns the log of the G-Wishart normalising constant log(C_G(delta, D)) = int_[S^p_++(G)] det(K)^((delta-2)/2) * exp(-tr(KD)/2) dK from the transformed version I_G(beta, D) = int_[S^p_++(G)] det(K)^beta * exp(-tr(KD)) dK

Usage

```
I_GtoC_G(graph, IGval, beta)
```

Arguments

`graph`	An igraph object, corresponding to a prime connected graph
`IGval`	A number log(I_G(beta, D))
`beta`	A constant > 0

Value

A number log(C_G(delta, D))

`I_G_BD` *This function is a wrapper for BDgraph to compare and to avoid the NOTE in the package checks since we only had BDgraph in the examples*

Description

This function is a wrapper for BDgraph to compare and to avoid the NOTE in the package checks since we only had BDgraph in the examples

Usage

```
I_G_BD(graph, beta, D, n_samp = 1000, C_G_flag = FALSE)
```

Arguments

`graph`	An igraph object, corresponding to a prime connected graph
`beta`	A constant > 0
`D`	A p by p real symmetric positive definite matrix
`n_samp`	number of sample points used in MC integration
`C_G_flag`	boolean whether to return C_G instead of I_G

Value

A number log(I_G(beta, D)) [or log(C_G(delta, D))]

`I_G_chordal` *G Wishart normalising constant for chordal graphs*

Description

This function returns the log of transformed G-Wishart normalising constant I_G(beta, D) = int_[S^p_++(G)] det(K)^beta * exp(-tr(KD)) dK for chordal graphs G, using explicit formula (cliques / separators).

Usage

```
I_G_chordal(graph, beta, D, cliques = NULL, separators = NULL)
```

Arguments

`graph`	An igraph object, corresponding to a chordal graph
`beta`	A constant > 0
`D`	A p by p real symmetric positive definite matrix
`cliques`	A list of cliques (if known)
`separators`	A list of separators (if known)

Value

A number log(I_G(beta, D))

Examples

```
set.seed(42)
p <- 5
data <- matrix(runif(10*p), ncol = p)
D <- t(data) %*% data
beta <- 1
adj <- matrix(0, nrow = p, ncol = p)
adj[1,c(2:5)] <- adj[2,3] <- adj[3,4] <- adj[4,5] <- 1 # chordal completion of 5-cycle
graph <- igraph::graph_from_adjacency_matrix(adj, mode = c("max"))
I_G_chordal(graph, beta, D)
# compare with BDgraph gnorm()
I_G_BD(graph, beta, D, n_samp = 1e4)
```

I_G_complete *G Wishart normalising constant for complete graphs*

Description

This function returns the log of the transformed G-Wishart normalising constant I_G(beta, D) = int_[S^p_++(G)] det(K)^beta * exp(-tr(KD)) dK for complete graphs G, using explicit formula det(D)^(-beta-(p+1)/2) Gamma_n(beta+(p+1)/2)

Usage

```
I_G_complete(p, beta, D)
```

Arguments

p	A positive integer, indicating the number of vertices of the graph
beta	A constant > 0
D	A p by p real symmetric positive definite matrix

Value

A number log(I_G(beta, D))

Examples

```
set.seed(42)
p <- 6
data <- matrix(runif(10*p), ncol = p)
D <- t(data) %*% data
beta <- 1
I_G_complete(6, beta, D)
# compare with BDgraph gnorm()
adj <- matrix(1, nrow = 6, ncol = 6)
graph <- igraph::graph_from_adjacency_matrix(adj, mode = c("max"))
I_G_BD(graph, beta, D)
```

I_G_MC *G Wishart normalising constant through MC integration*

Description

This function returns the log of transformed G-Wishart normalising constant I_G(beta, D) = int_[S^p_++(G)] det(K)^beta * exp(-tr(KD)) dK for connected graphs G. If there is no explicit formula, or the integral cannot be reduced into lower dimensions, MC integration is used.

Usage

```
I_G_MC(
  graph,
  beta,
  D,
  n_samp = 1000,
  nu = 10,
  err_flag = FALSE,
  int1d = TRUE,
  robust = FALSE,
  chordal = NULL
)
```

Arguments

graph	An igraph object, corresponding to a prime connected graph
beta	A constant > 0
D	A p by p real symmetric positive definite matrix
n_samp	number of sample points used in MC integration
nu	degree of freedom of the MC importance distribution (nu=0 is Gaussian)
err_flag	flag of whether to return the log relative error estimate (or not, default)
int1d	flag of whether to integrate numerically in 1d (default, MC integation otherwise)
robust	flag of whether to use robust means (default not to, but may offer numerical stability at the risk of bias)
chordal	Optional. An igraph object, corresponding to a chordal completion of graph

Value

A number log(I_G(beta, D))

Examples

```
set.seed(42)
p <- 5
data <- matrix(runif(10*p), ncol = p)
D <- t(data) %*% data
beta <- 1
adj <- matrix(0, nrow = p, ncol = p)
adj[1,5] <- adj[1,2] <- adj[2,3] <- adj[3,4] <- adj[4,5] <- 1 # 5-cycle
graph <- igraph::graph_from_adjacency_matrix(adj, mode = c("max"))
I_G_MC(graph, beta, D)
# compare with BDgraph gnorm()
I_G_BD(graph, beta, D, n_samp = 1e5)
```

local_mean_grad *Compute means and gradients for the Newton-Raphson update for the clique-completion*

Description

Compute means and gradients for the Newton-Raphson update for the clique-completion

Usage

```
local_mean_grad(D, tau, cliques, cliques_ann, prec_flag = TRUE)
```

Arguments

D	A real symmetric positive definite p by p matrix
tau	number of missing edges
cliques	list of cliques
cliques_ann	list of clique annotations
prec_flag	compute the full Hessian

Value

the mean and gradient for the update step note this does not take into account the covariance/precision for numerical speed

local_precision *Compute second moment of the log expansion of the determinant (assuming the mean is 0 from Clique_completion)*

Description

Compute second moment of the log expansion of the determinant (assuming the mean is 0 from Clique_completion)

Usage

```
local_precision(D, tau, cliques, cliques_ann)
```

Arguments

D	A real symmetric positive definite p by p matrix
tau	number of missing edges
cliques	list of cliques
cliques_ann	list of clique annotations

Value

the precision matrix

`PD_complete` *PD-completion*

Description

This function returns the PD-completion of a matrix with respect to a graph. The entries of the given matrix corresponding to the missing edges are modified such that the inverse has zeros in the places of missing edges.

Usage

```
PD_complete(graph, D, missing_edges = NULL, tol = 1e-12)
```

Arguments

`graph`	An igraph object, corresponding to the graph
`D`	A real symmetric positive definite p by p matrix
`missing_edges`	optional argument of edges to complete
`tol`	A tolerance to stop the numerical iterations

Value

A real symmetric positive definite p by p matrix

Examples

```
set.seed(42)
p <- 5
data <- matrix(runif(10*p), ncol = p)
D <- t(data) %*% data
adj <- matrix(0, nrow = p, ncol = p)
adj[1,5] <- adj[1,2] <- adj[2,3] <- adj[3,4] <- adj[4,5] <- 1 # 5-cycle
graph <- igraph::graph_from_adjacency_matrix(adj, mode = c("max"))
(D_tilde <- PD_complete(graph, D))
(round(solve(D_tilde), 6)) # has zeros at the missing edges
```

predict_row *Predict Row # do not export*

Description

Predict Row # do not export

Usage

```
predict_row(i, j, D)
```

Arguments

i	A number, the row to predict
j	A vector, the columns to predicted
D	A real symmetric positive definite matrix

Value

the predicted values for the vector j

prime_decomp *Prime Decomposition*

Description

This function returns the prime components and the minimal separators of a connected graph.

Usage

```
prime_decomp(graph)
```

Arguments

graph	An igraph object, a connected graph

Value

A list of the prime components and the separators

Examples

```
graph <- igraph::make_graph(edges = c(1,2, 2,4, 2,5, 1,3, 3,5,
  5,6, 6,7, 5,7, 4,7), n = 7, directed = FALSE)
prime_decomp(graph)
```

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