

# Package ‘capushe’

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**Type** Package

**Title** Capushe, Data-Driven Slope Estimation and Dimension Jump

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**Description** Calibration of penalized criteria for model selection. The calibration methods available in this package are based on the slope heuristics.

**Imports** graphics, MASS, stats, methods, utils, grDevices

**Collate** capushe-package.R prog.R DDSE.R Djump.R capushe.R data.R

**License** GPL (>= 2.0)

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**LazyLoad** yes

**RoxygenNote** 7.3.3

**NeedsCompilation** no

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AICcapushe	<i>AICcapushe</i>
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**Description**

These functions return the model selected by the Akaike Information Criterion (AIC).

**Usage**

```
AICcapushe(data,n)
```

**Arguments**

- |      |  |
|------|--|
| data | data is a matrix or a data.frame with four columns of the same length and each line corresponds to a model: <ul style="list-style-type: none"><li>1. The first column contains the model names.</li><li>2. The second column contains the penalty shape values.</li><li>3. The third column contains the model complexity values.</li><li>4. The fourth column contains the minimum contrast value for each model.</li></ul> |
| n    | n is the sample size.  |

**Details**

The penalty shape value should be increasing with respect to the complexity value (column 3). The complexity values have to be positive. n is necessary to compute AIC and BIC criteria. n is the size of sample used to compute the contrast values given in the data matrix. Do not confuse n with the size of the model collection which is the number of rows of the data matrix.

**Value**

model The model selected by AIC.

**Examples**

```
data(datacapushe)
AICcapushe(datacapushe,n=1000)
```

---

*BICcapushe**BICcapushe*

---

## Description

These functions return the model selected by the Bayesian Information Criterion (BIC).

## Usage

```
BICcapushe(data, n)
```

## Arguments

data	data is a matrix or a data.frame with four columns of the same length and each line corresponds to a model: <ol style="list-style-type: none"><li>1. The first column contains the model names.</li><li>2. The second column contains the penalty shape values.</li><li>3. The third column contains the model complexity values.</li><li>4. The fourth column contains the minimum contrast value for each model.</li></ol>
n	n is the sample size.

## Details

The penalty shape value should be increasing with respect to the complexity value (column 3). The complexity values have to be positive. n is necessary to compute AIC and BIC criteria. n is the size of sample used to compute the contrast values given in the data matrix. Do not confuse n with the size of the model collection which is the number of rows of the data matrix.

## Value

model The model selected by BIC.

## Examples

```
data(datacapushe)
BICcapushe(datacapushe, n=1000)
```

capushe

*Calibrating Penalties Using Slope HEuristics (CAPUSHE)***Description**

The capushe function proposes two algorithms based on the slope heuristics to calibrate penalties in the context of model selection via penalization.

**Usage**

```
capushe(data,n=0,pct=0.15,point=0,psi.rlm=psi.bisquare,scoef=2,Careajump=0,Ctresh=0)
```

**Arguments**

data	data is a matrix or a data.frame with four columns of the same length and each line corresponds to a model: <ol style="list-style-type: none"> <li>1. The first column contains the model names.</li> <li>2. The second column contains the penalty shape values.</li> <li>3. The third column contains the model complexity values.</li> <li>4. The fourth column contains the minimum contrast value for each model.</li> </ol>
n	n is the sample size.
pct	Minimum percentage of points for the plateau selection. See <a href="#">DDSE</a> for more details.
point	Minimum number of point for the plateau selection (See <a href="#">DDSE</a> for more details). If point is different from 0, pct is obsolete.
psi.rlm	Weight function used by <a href="#">rlm</a> . See <a href="#">DDSE</a> for more details. <code>psi.rlm="lm"</code> for non robust linear regression.
scoef	Ratio parameter. Default value is 2.
Careajump	Constant of jump area (See <a href="#">Djump</a> for more details). Default value is 0 (no area).
Ctresh	Maximal treshold for the complexity associated to the penalty coefficient (See <a href="#">Djump</a> for more details). Default value is 0 (Maximal jump selected as the greater jump).

**Details**

The model  $\hat{m}$  selected by the procedure fulfills  $\hat{m} = \operatorname{argmin} \gamma_n(\hat{s}_m) + scoef \times \kappa \times pen_{shape}(m)$  where

- $\kappa$  is the penalty coefficient.
- $\gamma_n$  is the empirical contrast.
- $\hat{s}_m$  is the estimator for the model  $m$ .
- $scoef$  is the ratio parameter.
- $pen_{shape}$  is the penalty shape.

The capushe function calls the functions [DDSE](#) and [Djump](#) to calibrate  $\kappa$ , see the description of these functions for more details. In the case of equality between two penalty shape values, only the model with the smallest contrast is considered.

**Author(s)**

Vincent Brault

**References**

Article: Baudry, J.-P., Maugis, C. and Michel, B. (2011) Slope heuristics: overview and implementation. *Statistics and Computing*, to appear. doi: 10.1007/s11222-011-9236-1

**See Also**

[Djump](#), [DDSE](#), [AIC](#) or [BIC](#) to use only one of these model selection functions. [plot](#) for graphical displays of DDSE and Djump.

**Examples**

```
data(datacapushe)
capushe(datacapushe)
capushe(datacapushe, 1000)
```

---

Capushe-class

*Class "Capushe"*

---

**Description**

Class of object returned by the capushe function.

**Arguments**

object                    an object with class capushe

**Slots**

DDSE   A list returned by the [DDSE](#) function.  
Djump   A list returned by the [Djump](#) function.  
AIC\_capushe   A list returned by the [AICcapushe](#) function.  
BIC\_capushe   A list returned by the [BICcapushe](#) function.  
n   The number of observations given by the user.

**References**

Article: Baudry, J.-P., Maugis, C. and Michel, B. (2011) Slope heuristics: overview and implementation. *Statistics and Computing*, to appear. doi: 10.1007/s11222-011-9236-1

**See Also**

See also [plot](#), [Capushe-method](#) and [capushe](#).

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datacapushe

*datacapushe*


---

## Description

A dataframe example for the [capushe package](#) based on a simulated Gaussian mixture dataset in  $\mathbb{R}^3$ .

## Usage

```
data(datacapushe)
```

## Format

A data frame with 50 rows (models) and the following 4 variables:

`model` a character vector: model names.

`pen` a numeric vector: model penalty shape values.

`complexity` a numeric vector: model complexity values.

`contrast` a numeric vector: model contrast values.

## Details

The simulated dataset is composed of  $n = 1000$  observations in  $\mathbb{R}^3$ . It consists of an equiprobable mixture of three large "bubble" groups centered at  $\nu_1 = (0, 0, 0)$ ,  $\nu_2 = (6, 0, 0)$  and  $\nu_3 = (0, 6, 0)$  respectively. Each bubble group  $j$  is simulated from a mixture of seven components according to the following density distribution:

$$x \in \mathbb{R}^3 \rightarrow 0.4\Phi(x|\mu_1 + \nu_j, I_3) + \sum_{k=2}^7 0.1\Phi(x|\mu_k + \nu_j, 0.1I_3)$$

with  $\mu_1 = (0, 0, 0)$ ,  $\mu_2 = (0, 0, 1.5)$ ,  $\mu_3 = (0, 1.5, 0)$ ,  $\mu_4 = (1.5, 0, 0)$ ,  $\mu_5 = (0, 0, -1.5)$ ,  $\mu_6 = (0, -1.5, 0)$  and  $\mu_7 = (-1.5, 0, 0)$ . Thus the distribution of the dataset is actually a 21-component Gaussian mixture.

A model collection of spherical Gaussian mixtures is considered and the dataframe `datacapushe` contains the maximum likelihood estimations for each of these models. The number of free parameters of each model is used for the complexity values and  $pen_{shape}$  is defined by this complexity divided by  $n$ .

`datapartialcapushe` and `datavalidcapushe` can be used to run the [validation](#) function. `datapartialcapushe` only contains the models with less than 21 components. `datavalidcapushe` contains three models with 30, 40 and 50 components respectively.

## References

Article: Baudry, J.-P., Maugis, C. and Michel, B. (2011) Slope heuristics: overview and implementation. *Statistics and Computing*, to appear. doi: 10.1007/s11222-011-9236-1

## Examples

```
data(datacapushe)
capushe(datacapushe,n=1000)
## BIC, DDSE and Djump all three select the true model
plot(capushe(datacapushe),newwindow=FALSE)
## Validation:
data(datapartialcapushe)
capushepartial=capushe(datapartialcapushe)
data(datavalidcapushe)
validation(capushepartial,datavalidcapushe,newwindow=FALSE) ## The slope heuristics should not
## be applied for datapartialcapushe.
```

---

datapartialcapushe	<i>datapartialcapushe</i>
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---

## Description

A dataframe example for the [capushe package](#) based on a simulated Gaussian mixture dataset in  $\mathbb{R}^3$ .

## Usage

```
data(datapartialcapushe)
```

## Format

A data frame with 21 rows (models) and the following 4 variables:

`model` a character vector: model names.

`pen` a numeric vector: model penalty shape values.

`complexity` a numeric vector: model complexity values.

`contrast` a numeric vector: model contrast values.

## Details

The simulated dataset is composed of  $n = 1000$  observations in  $\mathbb{R}^3$ . It consists of an equiprobable mixture of three large "bubble" groups centered at  $\nu_1 = (0, 0, 0)$ ,  $\nu_2 = (6, 0, 0)$  and  $\nu_3 = (0, 6, 0)$  respectively. Each bubble group  $j$  is simulated from a mixture of seven components according to the following density distribution:

$$x \in \mathbb{R}^3 \rightarrow 0.4\Phi(x|\mu_1 + \nu_j, I_3) + \sum_{k=2}^7 0.1\Phi(x|\mu_k + \nu_j, 0.1I_3)$$

with  $\mu_1 = (0, 0, 0)$ ,  $\mu_2 = (0, 0, 1.5)$ ,  $\mu_3 = (0, 1.5, 0)$ ,  $\mu_4 = (1.5, 0, 0)$ ,  $\mu_5 = (0, 0, -1.5)$ ,  $\mu_6 = (0, -1.5, 0)$  and  $\mu_7 = (-1.5, 0, 0)$ . Thus the distribution of the dataset is actually a 21-component Gaussian mixture.

A model collection of spherical Gaussian mixtures is considered and the dataframe `datacapushe` contains the maximum likelihood estimations for each of these models. The number of free parameters of each model is used for the complexity values and  $pen_{shape}$  is defined by this complexity divided by  $n$ .

`datapartialcapushe` and `datavalidcapushe` can be used to run the [validation](#) function. `datapartialcapushe` only contains the models with less than 21 components. `datavalidcapushe` contains three models with 30, 40 and 50 components respectively.

## References

Article: Baudry, J.-P., Maugis, C. and Michel, B. (2011) Slope heuristics: overview and implementation. *Statistics and Computing*, to appear. doi: 10.1007/s11222-011-9236-1

## Examples

```
data(datacapushe)
capushe(datacapushe, n=1000)
## BIC, DDSE and Djump all three select the true model
plot(capushe(datacapushe), newwindow=FALSE)
## Validation:
data(datapartialcapushe)
capushepartial=capushe(datapartialcapushe)
data(datavalidcapushe)
validation(capushepartial, datavalidcapushe, newwindow=FALSE) ## The slope heuristics should not
## be applied for datapartialcapushe.
```

---

<code>datavalidcapushe</code>	<i>datavalidcapushe</i>
-------------------------------	-------------------------

---

## Description

A dataframe example for the [capushe package](#) based on a simulated Gaussian mixture dataset in  $\mathbb{R}^3$ .

## Usage

```
data(datavalidcapushe)
```

## Format

A data frame with 3 rows (models) and the following 4 variables:

`model` a character vector: model names.

`pen` a numeric vector: model penalty shape values.

`complexity` a numeric vector: model complexity values.

`contrast` a numeric vector: model contrast values.



## Details

The simulated dataset is composed of  $n = 1000$  observations in  $\mathbb{R}^3$ . It consists of an equiprobable mixture of three large "bubble" groups centered at  $\nu_1 = (0, 0, 0)$ ,  $\nu_2 = (6, 0, 0)$  and  $\nu_3 = (0, 6, 0)$  respectively. Each bubble group  $j$  is simulated from a mixture of seven components according to the following density distribution:

$$x \in \mathbb{R}^3 \rightarrow 0.4\Phi(x|\mu_1 + \nu_j, I_3) + \sum_{k=2}^7 0.1\Phi(x|\mu_k + \nu_j, 0.1I_3)$$

with  $\mu_1 = (0, 0, 0)$ ,  $\mu_2 = (0, 0, 1.5)$ ,  $\mu_3 = (0, 1.5, 0)$ ,  $\mu_4 = (1.5, 0, 0)$ ,  $\mu_5 = (0, 0, -1.5)$ ,  $\mu_6 = (0, -1.5, 0)$  and  $\mu_7 = (-1.5, 0, 0)$ . Thus the distribution of the dataset is actually a 21-component Gaussian mixture.

A model collection of spherical Gaussian mixtures is considered and the dataframe `datacapushe` contains the maximum likelihood estimations for each of these models. The number of free parameters of each model is used for the complexity values and  $pen_{shape}$  is defined by this complexity divided by  $n$ .

`datapartialcapushe` and `datavalidcapushe` can be used to run the [validation](#) function. `datapartialcapushe` only contains the models with less than 21 components. `datavalidcapushe` contains three models with 30, 40 and 50 components respectively.

## References

Article: Baudry, J.-P., Maugis, C. and Michel, B. (2011) Slope heuristics: overview and implementation. *Statistics and Computing*, to appear. doi: 10.1007/s11222-011-9236-1

## Examples

```
data(datacapushe)
capushe(datacapushe, n=1000)
## BIC, DDSE and Djump all three select the true model
plot(capushe(datacapushe), newwindow=FALSE)
## Validation:
data(datapartialcapushe)
capushepartial=capushe(datapartialcapushe)
data(datavalidcapushe)
validation(capushepartial, datavalidcapushe, newwindow=FALSE) ## The slope heuristics should not
## be applied for datapartialcapushe.
```

---

DDSE

---

*Model selection by Data-Driven Slope Estimation*


---

## Description

DDSE is a model selection function based on the slope heuristics.

## Usage

```
DDSE(data, pct = 0.15, point = 0, psi.rlm = psi.bisquare, coef = 2)
```

### Arguments

data	data is a matrix or a data.frame with four columns of the same length and each line corresponds to a model: <ol style="list-style-type: none"> <li>1. The first column contains the model names.</li> <li>2. The second column contains the penalty shape values.</li> <li>3. The third column contains the model complexity values.</li> <li>4. The fourth column contains the minimum contrast value for each model.</li> </ol>
pct	Minimum percentage of points for the plateau selection. It must be between 0 and 1. Default value is 0.15.
point	Minimum number of point for the plateau selection. If point is different from 0, pct is obsolete.
psi.rlm	Weight function used by <code>rlm</code> . <code>psi.rlm="lm"</code> for non robust linear regression.
scoef	Ratio parameter. Default value is 2.

### Details

Let  $M$  be the model collection and  $P = \{pen_{shape}(m), m \in M\}$ . The DDSE algorithm proceeds in four steps:

1. If several models in the collection have the same penalty shape value (column 2), only the model having the smallest contrast value  $\gamma_n(\hat{s}_m)$  (column 4) is considered.
2. For any  $p \in P$ , the slope  $\hat{\kappa}(p)$  (argument `@kappa`) of the linear regression (argument `psi.rlm`) on the couples of points  $\{(pen_{shape}(m), -\gamma_n(\hat{s}_m)); pen_{shape}(m) \geq p\}$  is computed.
3. For any  $p \in P$ , the model fulfilling the following condition is selected:  $\hat{m}(p) = \operatorname{argmin} \gamma_n(\hat{s}_m) + scoef \times \hat{\kappa}(p) \times pen_{shape}(m)$ . This gives an increasing sequence of change-points  $(p_i)_{1 \leq i \leq I+1}$  (output `@ModelHat$point_breaking`). Let  $(N_i)_{1 \leq i \leq I}$  (output `@ModelHat$number_plateau`) be the lengths of each "plateau".
4. If point is different from 0, let  $\hat{i} = \max \{1 \leq i \leq I; N_i \geq point\}$  else let  $\hat{i} = \max \{1 \leq i \leq I; N_i \geq pct \sum_{l=1}^I N_l\}$  (output `@ModelHat$imax`). The model  $\hat{m}(p_i)$  (output `@model`) is finally returned.

The "slope interval" is the interval  $[a, b]$  where  $a = \inf\{\hat{\kappa}(p), p \in [p_i, p_{i+1}] \cap P\}$  and  $b = \sup\{\hat{\kappa}(p), p \in [p_i, p_{i+1}] \cap P\}$ .

### Value

<code>@model</code>	The model selected by the DDSE algorithm.
<code>@kappa</code>	The vector of the successive slope values.
<code>@ModelHat</code>	A list describing the algorithm.
<code>@ModelHat\$model_hat</code>	The vector of preselected models $\hat{m}(p)$ .
<code>@ModelHat\$point_breaking</code>	The vector of the breaking points $(p_i)_{1 \leq i \leq I+1}$ .
<code>@ModelHat\$number_plateau</code>	The vector of the lengths $(N_i)_{1 \leq i \leq I}$ .

@ModelHat\$imax The rank  $\hat{i}$  of the selected plateau.  
 @interval A list about the "slope interval".  
 @interval\$interval The slope interval.  
 @interval\$percent\_of\_points The proportion  $N_{\hat{i}} / \sum_{l=1}^I N_l$ .  
 @graph A list computed for the [plot](#) method.

### Author(s)

Vincent Brault

### References

Article: Baudry, J.-P., Maugis, C. and Michel, B. (2011) Slope heuristics: overview and implementation. *Statistics and Computing*, to appear. doi: 10.1007/s11222-011-9236-1

### See Also

[capushe](#) for a model selection function including [AIC](#), [BIC](#), the DDSE algorithm and the [Djump](#) algorithm. [plot](#) for graphical displays of the DDSE algorithm and the [Djump](#) algorithm.

---

Djump	<i>Model selection by dimension jump</i>
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---

### Description

Djump is a model selection function based on the slope heuristics.

### Usage

```
Djump(data,scoef=2,Careajump=0,Ctresh=0)
```

```
Djump(data, scoef = 2, Careajump = 0, Ctresh = 0)
```

### Arguments

data	data is a matrix or a data.frame with four columns of the same length and each line corresponds to a model: <ol style="list-style-type: none"> <li>1. The first column contains the model names.</li> <li>2. The second column contains the penalty shape values.</li> <li>3. The third column contains the model complexity values.</li> <li>4. The fourth column contains the minimum contrast value for each model.</li> </ol>
scoef	Ratio parameter. Default value is 2.
Careajump	Constant of jump area (See <a href="#">Djump</a> for more details). Default value is 0 (no area).
Ctresh	Maximal treshold for the complexity associated to the penalty coefficient (See <a href="#">Djump</a> for more details). Default value is 0 (Maximal jump selected as the greater jump).

## Details

Djump is a model selection function based on the slope heuristics.

The Djump algorithm proceeds in three steps:

1. For all  $\kappa > 0$ , compute  $m(\kappa) \in \operatorname{argmin}_{m \in M} \{\gamma_n(\hat{s}_m) + \kappa \times \operatorname{pen}_{\text{shape}}(m)\}$  This gives a decreasing step function  $\kappa \mapsto C_{m(\kappa)}$ .
2. Find  $\hat{\kappa}$  such that  $C_{m(\hat{\kappa})}$  corresponds to the greatest jump of complexity if  $C_{\text{tresh}} = 0$  else  $\hat{\kappa}$  such that  $\hat{\kappa} = \inf\{\kappa > 0 : C_{m(\kappa)} \leq C_{\text{tresh}}\}$ .
3. Select  $\hat{m} = m(\operatorname{scoef} \times \hat{\kappa})$  (output @model).

Arlot has proposed a jump area containing the maximal jump defined by :  $[\kappa(1 - \operatorname{Careajump}); \kappa(1 + \operatorname{Careajump})]$ . If  $\operatorname{Careajump} > 0$ , Djump return the area with the greatest jump. In practice, it is advisable to take  $\operatorname{Careajump} = \frac{\log(n)}{n}$  where  $n$  is the number of observations.

The Djump algorithm proceeds in three steps:

1. For all  $\kappa > 0$ , compute  $m(\kappa) \in \operatorname{argmin}_{m \in M} \{\gamma_n(\hat{s}_m) + \kappa \times \operatorname{pen}_{\text{shape}}(m)\}$  This gives a decreasing step function  $\kappa \mapsto C_{m(\kappa)}$ .
2. Find  $\hat{\kappa}$  such that  $C_{m(\hat{\kappa})}$  corresponds to the greatest jump of complexity if  $C_{\text{tresh}} = 0$  else  $\hat{\kappa}$  such that  $\hat{\kappa} = \inf\{\kappa > 0 : C_{m(\kappa)} \leq C_{\text{tresh}}\}$ .
3. Select  $\hat{m} = m(\operatorname{scoef} \times \hat{\kappa})$  (output @model).

Arlot has proposed a jump area containing the maximal jump defined by :  $[\kappa(1 - \operatorname{Careajump}); \kappa(1 + \operatorname{Careajump})]$ . If  $\operatorname{Careajump} > 0$ , Djump return the area with the greatest jump. In practice, it is advisable to take  $\operatorname{Careajump} = \frac{\log(n)}{n}$  where  $n$  is the number of observations.

## Value

@model	The model selected by the dimension jump method.
@ModelHat	A list describing the algorithm.
@ModelHat\$jump	The vector of jump heights.
@ModelHat\$kappa	The vector of the values of $\kappa$ at each jump.
@ModelHat\$model_hat	The vector of the selected models $m(\kappa)$ by the jump.
@ModelHat\$JumpMax	The location of the greatest jump.
@ModelHat\$Kopt	$\kappa_{\text{opt}} = \operatorname{scoef} \hat{\kappa}$ .
@graph	A list computed for the <a href="#">plot</a> method.
@model	The model selected by the dimension jump method.
@ModelHat	A list describing the algorithm.
@ModelHat\$jump	The vector of jump heights.
@ModelHat\$kappa	The vector of the values of $\kappa$ at each jump.
@ModelHat\$model_hat	The vector of the selected models $m(\kappa)$ by the jump.
@ModelHat\$JumpMax	The location of the greatest jump.
@ModelHat\$Kopt	$\kappa_{\text{opt}} = \operatorname{scoef} \hat{\kappa}$ .
@graph	A list computed for the <a href="#">plot</a> method.

**Slots**

`model` character. The model selected by the dimension jump method.

`ModelHat` list. A list describing the algorithm.

- `jump` The vector of jump heights.
- `kappa` The vector of the values of  $\kappa$  at each jump.
- `model_hat` The vector of the selected models  $m(\kappa)$  by the jump.
- `JumpMax` The location of the greatest jump.
- `Kopt`  $\kappa_{opt} = \text{scoef}\hat{\kappa}$ .

`graph` list.

`Area` list.

`graph` list.

`Area` list.

**Author(s)**

Vincent Brault

**References**

Article: Baudry, J.-P., Maugis, C. and Michel, B. (2011) Slope heuristics: overview and implementation. *Statistics and Computing*, to appear. doi: 10.1007/s11222-011-9236-1

Article: Baudry, J.-P., Maugis, C. and Michel, B. (2011) Slope heuristics: overview and implementation. *Statistics and Computing*, to appear. doi: 10.1007/s11222-011-9236-1

**See Also**

[capushe](#) for a model selection function including [AIC](#), [BIC](#), the [DDSE](#) algorithm and the Djump algorithm. [plot](#) for a graphical display of the DDSE algorithm and the Djump algorithm.

[capushe](#) for a model selection function including [AIC](#), [BIC](#), the [DDSE](#) algorithm and the Djump algorithm. [plot](#) for a graphical display of the DDSE algorithm and the Djump algorithm.

**Examples**

```
data(datacapushe)
Djump(datacapushe)
res <- Djump(datacapushe)
plot(res,newwindow=FALSE)
res <- Djump(datacapushe,Careajump=sqrt(log(1000)/1000))
plot(res,newwindow=FALSE)
res <- Djump(datacapushe,Ctresh=1000/log(1000))
plot(res,newwindow=FALSE)
data(datacapushe)
Djump(datacapushe)
plot(Djump(datacapushe),newwindow=FALSE)
Djump(datacapushe,Careajump=sqrt(log(1000)/1000))
plot(Djump(datacapushe,Careajump=sqrt(log(1000)/1000)),newwindow=FALSE)
Djump(datacapushe,Ctresh=1000/log(1000))
plot(Djump(datacapushe,Ctresh=1000/log(1000)),newwindow=FALSE)
```

**Description**

The plot methods allow the user to check that the slope heuristics can be applied confidently.

- `signature(x = "Capushe")` This graphical function displays the DDSE plot and the Djump plot.
- `signature(x = "DDSE")` This graphical function displays the [DDSE](#) plot.
- `signature(x = "Djump")` This graphical function displays the [Djump](#) plot.

**Usage**

```
plot(x,y, ...)
```

**Arguments**

<code>x</code>	Output of <a href="#">DDSE</a> , <a href="#">Djump</a> or <a href="#">capushe</a> .
<code>...</code>	other arguments : <ul style="list-style-type: none"> <li>• <code>newwindow</code> If <code>newwindow=TRUE</code> (default value), a new window is created for each plot.</li> <li>• <code>ask</code> If <code>ask=TRUE</code> (default value), plot waits for the user to press a key to display the next plot (only for the class <code>capushe</code>).</li> </ul>
<code>y</code>	is unused.

**Details**

The graphical window of DDSE is composed of three graphics (see [DDSE](#) for more details):

**left** The left plot shows  $-\gamma_n(\hat{s}_m)$  with respect to the penalty shape values.

**topright** Successive slope values  $\hat{\kappa}(p)$ .

**bottomright** The bottomright plot shows the selected models  $\hat{m}(p)$  with respect to the successive slope values. The plateau in blue is selected.

The graphical window of Djump shows the complexity  $C_{m(\kappa)}$  of the selected model with respect to  $\kappa$ .  $\hat{\kappa}^{dj}$  corresponds to the greatest jump.  $\kappa_{opt}$  is defined by  $\kappa_{opt} = scorf \times \hat{\kappa}^{dj}$ . The red line represents the slope interval computed by the DDSE algorithm (only for `capushe`). See [Djump](#) for more details.

**Note**

Use `newwindow=FALSE` to produce a PDF files (for an object of class `capushe`, use moreover `ask=FALSE`).

---

`validation`*validation*

---

## Description

`validation` checks that the slope heuristics can be applied confidently.

## Usage

```
validation(x,data2,...)
```

## Arguments

- |                    |   |
|--------------------|---|
| <code>x</code>     | <code>x</code> must be an object of <a href="#">class <code>capushe</code></a> or <a href="#">DDSE</a> , in practice an output of the <a href="#">capushe</a> function or the <a href="#">DDSE</a> function.  |
| <code>data2</code> | <code>data2</code> is a matrix or a <code>data.frame</code> with four columns of the same length and each line corresponds to a model: <ol style="list-style-type: none"><li>1. The first column contains the model names.</li><li>2. The second column contains the penalty shape values.</li><li>3. The third column contains the model complexity values.</li><li>4. The fourth column contains the minimum contrast value for each model.</li></ol> |
| <code>...</code>   | <ul style="list-style-type: none"><li>• If <code>newwindow==TRUE</code>, a new window is created for the plot.</li></ul>  |

## Details

The `validation` function plots the additional and more complex models `data2` to check that the linear relation between the penalty shape values and the contrast values (which is recorded in `x`) is valid for the more complex models.

## Author(s)

Brault Vincent

## References

Article: Baudry, J.-P., Maugis, C. and Michel, B. (2011) Slope heuristics: overview and implementation. *Statistics and Computing*, to appear. doi: 10.1007/s11222-011-9236-1

## See Also

[capushe](#) for a more general model selection function including [AIC](#), [BIC](#), the [DDSE](#) algorithm and the [Djump](#) algorithm.

**Examples**

```
data(datapartialcapushe)
capushepartial=capushe(datapartialcapushe)
data(datavalidcapushe)
validation(capushepartial,datavalidcapushe,newwindow=FALSE) ## The slope heuristics should not
## be applied for datapartialcapushe.
data(datacapushe)
plot(capushe(datacapushe),newwindow=FALSE)
```



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