

Package ‘scov’

March 18, 2026

Type Package

Title Structured Covariances Estimators for Pairwise and Spatial Covariates

Version 2.0.0

Date 2026-03-18

Description Implements estimators for structured covariance matrices in the presence of pairwise and spatial covariates.
Metodiev, Perrot-Dockès, Ouadah, Fosdick, Robin, Latouche & Raftery (2025)
<[doi:10.48550/arXiv.2411.04520](https://doi.org/10.48550/arXiv.2411.04520)>.

License GPL (>= 3)

Encoding UTF-8

RoxygenNote 7.3.2

Imports Matrix, missMDA, mvtnorm, ohenery, pracma, quadprog, withr, purrr, future, future.apply

VignetteBuilder knitr

Suggests knitr, markdown, corplot

NeedsCompilation no

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Repository CRAN

Date/Publication 2026-03-18 13:00:02 UTC

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 scov

Computes a structured estimator for covariance matrices

Description

This function computes the WSCE, SCE or IVE estimator for large covariances in the presence of pairwise and spatial covariates from Metodiev et al. (2024).

Usage

```
scov(
  pairwise_covariate_matrices,
  dataset,
  adj_matrix = NULL,
  mean_estim = NULL,
  sd_estim = NULL,
  grid_size = 100,
  parallelize = FALSE,
  ncores = 8,
  adj_positions = 1:nrow(adj_matrix),
  interaction_effects = list(),
  init = NULL,
  use_bootstrap = FALSE,
  num_bootstrap_iters = 100,
  semiparametric = FALSE,
  misspecification = FALSE,
  seed = 0,
  verbose = TRUE,
  joint_estimation = FALSE
)
```

Arguments

pairwise_covariate_matrices	named list of square matrices
dataset	the dataset given in matrix form
adj_matrix	adjacency matrix of the spatial covariate
mean_estim	mean vector estimate
sd_estim	standard deviation vector estimate
grid_size	grid-size for spatial effect
parallelize	uses parallel-processing if TRUE
ncores	number of cores for the parallelization
adj_positions	positions within the adjacency matrix
interaction_effects	list of interaction effects

`init` the initialization parameter vector
`use_bootstrap` uses bootstrapping if TRUE
`num_bootstrap_iters` number of bootstrap simulations
`semiparametric` computes the IVE if TRUE, the SCE else
`misspecification` computes the WSCE if TRUE, the WSCE else
`seed` a seed (can't be set to NULL)
`verbose` prints progress if TRUE
`joint_estimation` estimates everything jointly if TRUE, uses a 2 step procedure if FALSE

Value

Returns a named list with the following elements:

`parm`, estimated parameters of pairwise, spatial effects `average_effects`, average effects of the covariates `corrmat_estim`, estimator of the correlation matrix `covmat_estim`, estimator of the covariance matrix `bic`, the Bayesian information criterion (BIC) `lambda`, the asymptotically optimal weight of the WSCE

References

Metodiev, M., Perrot-Dockès, M., Ouadah, S., Fosdick, B. K., Robin, S., Latouche, P., & Raftery, A. E. (2024). A Structured Estimator for large Covariance Matrices in the Presence of Pairwise and Spatial Covariates. arXiv preprint arXiv:2411.04520.

Examples

```

intercept = matrix(1,ncol=4,nrow=4)
X1 = rbind(c(1,1,1,0),c(1,1,1,0),c(1,1,1,0),c(0,0,0,1))
X2 = rbind(c(1,0,0,0),c(0,1,1,1),c(0,1,1,1),c(0,1,1,1))
covar_mats = list(intercept=intercept,X1=X1,X2=X2)
adj_matrix = rbind(c(0,1,0,0),c(1,0,0,0),c(0,0,0,1),c(0,0,1,0))
mean = rep(0,4)
sigma = 0.05*intercept+0.2*X1+0.2*X2+0.1*X2*X1+0.4*(diag(4) + adj_matrix)
diag(sigma) = 1
dataset = rmvnorm::rmvnorm(1000,mean=mean,sigma=sigma)
scov(covar_mats, dataset, adj_matrix,
interaction_effects=list(c("X1", "X2")),
parallelize=FALSE,ncores=1)

```

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