Using the Package NMF $_{\text{Version 0.6.1}}$

Renaud Gaujoux, <renaud@cbio.uct.ac.za>

October 3, 2011

This vignette presents the package NMF [?], which implements a framework for Nonnegative Matrix Factorization (NMF) algorithms in R [R Software, 2008]. The objective is to provide an implementation of some standard algorithms, while allowing the user to easily implement new methods that integrate into the package's framework.

To cite the package NMF in publications please use:

Renaud Gaujoux, Cathal Seoighe (2010).

A flexible R package for nonnegative matrix factorization.

BMC Bioinformatics 2010, 11:367,

http://www.biomedcentral.com/1471-2105/11/367.

The latest stable version of the NMF package can be installed from any CRAN repository mirror, and loaded with the standard calls to library.

Install
install.packages('NMF')
Load
library(NMF)

Contents

1	Ove	Overview 3							
	1.1	Package features	3						
	1.2	Nonnegative Matrix Factorization	3						
	1.3	Algorithms	4						
	1.4	Initialization: seeding methods	4						
	1.5	How to run NMF algorithms	5						
	1.6	Performances	6						
	1.7	How to cite the package NMF	7						
2	Use	case: Golub dataset	7						
	2.1	Single run	8						
		2.1.1 Performing a single run	8						
		2.1.2 Handling the result	8						
		2.1.3 Extracting metagene-specific features	11						
	2.2	Specifying the algorithm	11						
		2.2.1 Built-in algorithms	11						
		2.2.2 Custom algorithms	12						
	2.3	Specifying the seeding method	12						
		2.3.1 Built-in seeding methods	12						
		2.3.2 Numerical seed	12						
		2.3.3 Fixed factorization	13						
		2.3.4 Custom function	14						
	2.4	Multiple runs	14						
		2.4.1 Parallel computing on multi-core machines (non-Windows)	14						
		2.4.2 High Performance Computing on a cluster	16						
		2.4.3 Forcing sequential execution	17						
	2.5	Estimating the factorization rank	17						
		2.5.1 Overfitting	18						
	2.6	Visualization methods	19						
	2.7	Comparing algorithms	22						
3	Ext	ending the package	23						
	3.1	Custom algorithm	24						
		3.1.1 Using a custom algorithm	24						
		3.1.2 Using a custom distance measure	25						
		3.1.3 Defining algorithms for mixed sign data	26						
		3.1.4 Specifying the NMF model	27						
	3.2	Custom seeding method	29						
4	Adv	vanced usage	29						
		Package specific options	29						
5	Sess	ssion Info							
Re	References 30								

1 Overview

1.1 Package features

This section provides a quick overview of the NMF package's features. Section 2 provides more details, as well as sample code on how to actually perform common tasks in NMF analysis.

The NMF package provides:

- 7 built-in algorithms;
- 4 built-in seeding methods;
- Single interface to perform all algorithms, and combine them with the seeding methods;
- Provides a common framework to test, compare and develop NMF methods;
- Accept custom algorithms and seeding methods;
- Plotting utility functions to visualize and help in the interpretation of the results;
- Transparent parallel computations;
- Optimized and memory efficient C++ implementations of the standard algorithms;
- Optional layer for bioinformatics using BioConductor [Gentleman et al., 2004];

1.2 Nonnegative Matrix Factorization

This section gives a formal definition for Nonnegative Matrix Factorization problems, and defines the notations used throughout the vignette.

Let X be a $n \times p$ non-negative matrix, (i.e with $x_{ij} \geq 0$, denoted $X \geq 0$), and r > 0 an integer. Non-negative Matrix Factorization (NMF) consists in finding an approximation

$$X \approx WH$$
, (1)

where W, H are $n \times r$ and $r \times p$ non-negative matrices, respectively. In practice, the factorization rank r is often chosen such that $r \ll \min(n, p)$. The objective behind this choice is to summarize and split the information contained in X into r factors: the columns of W.

Depending on the application field, these factors are given different names: basis images, metagenes, source signals. In this vignette we equivalently and alternatively use the terms basis matrix or metagenes to refer to matrix W, and mixture coefficient matrix and metagene expression profiles to refer to matrix H.

The main approach to NMF is to estimate matrices W and H as a local minimum:

$$\min_{W,H\geq 0} \underbrace{\left[D(X,WH) + R(W,H)\right]}_{=F(W,H)} \tag{2}$$

where

• D is a loss function that measures the quality of the approximation. Common loss functions are based on either the Frobenius distance

$$D: A, B \mapsto \frac{Tr(AB^t)}{2} = \frac{1}{2} \sum_{ij} (a_{ij} - b_{ij})^2,$$

or the Kullback-Leibler divergence.

$$D: A, B \mapsto KL(A||B) = \sum_{i,j} a_{ij} \log \frac{a_{ij}}{b_{ij}} - a_{ij} + b_{ij}.$$

• R is an optional regularization function, defined to enforce desirable properties on matrices W and H, such as smoothness or sparsity [A. Cichocki *et al.*, 2004].

1.3 Algorithms

NMF algorithms generally solve problem (2) iteratively, by building a sequence of matrices (W_k, H_k) that reduces at each step the value of the objective function F. Beside some variations in the specification of F, they also differ in the optimization techniques that are used to compute the updates for (W_k, H_k) .

For reviews on NMF algorithms see [Berry et al., 2006, Chu et al., 2004] and references therein. The NMF package implements a number of published algorithms, and provides a general framework to implement other ones. Table 1 gives a short description of each one of the built-in algorithms:

The built-in algorithms are listed or retrieved with function nmfAlgorithm. A given algorithm is retrieved by its name (a character key), that is partially matched against the list of available algorithms:

```
# list all available algorithms
nmfAlgorithm()
 [1] "brunet" "lee"
                      "nsNMF"
                               "offset" "pe-nmf" "snmf/l"
 [7] "snmf/r"
# retrieve a specific algorithm: 'brunet'
nmfAlgorithm('brunet')
<object of class: NMFStrategyIterative >
name:
              brunet
                   'KT.
objective:
NMF model:
                   NMFstd
<Iterative schema:>
Update : 'nmf.update.brunet'
Stop : 'nmf.stop.consensus'
WrapNMF : ''
# partial match is also fine
identical(nmfAlgorithm('br'), nmfAlgorithm('brunet'))
 [1] TRUE
```

1.4 Initialization: seeding methods

NMF algorithms need to be initialized with a seed (i.e. a value for W_0 and/or H_0^{-1}), from which to start the iteration process. Because there is no global minimization algorithm, and due to the problem's high dimensionality, the choice of the initialization is in fact very important to ensure meaningful results.

The more common seeding method is to use a random starting point, where the entries of W and/or H are drawn from a uniform distribution, usually within the same range as the target matrix's entries. This method is very simple to implement. However, a drawback is that to achieve stability one has to perform multiple runs, each with a different starting point. This significantly increases the computation time needed to obtain the desired factorization.

To tackle this problem, some methods have been proposed so as to compute a reasonable starting point from the target matrix itself. Their objective is to produce deterministic algorithms that need to run only once, still giving meaningful results.

For a review on some existing NMF initializations see [Albright et al., 2006] and references therein.

¹Some algorithms only need one matrix factor (either W or H) to be initialized. See for example the SNMF/R(L) algorithm of Kim and Park [Kim and Park, 2007].

Key	Description
brunet	Standard NMF. Based on Kullbach-Leibler divergence, it uses simple multi-
	plicative updates from [Lee and Seung, 2000], enhanced to avoid numerical
	underflow.
	Reference: [Brunet et al., 2004]
lee	Standard NMF. Based on euclidean distance, it uses simple multiplicative
	updates
	Reference: [Lee and Seung, 2000]
nsNMF	Non-smooth NMF. Uses a modified version of Lee and Seung's multiplicative
	updates for Kullbach-Leibler divergence to fit a extension of the standard
	NMF model. It is meant to give sparser results.
	Reference: [Pascual-Montano et al., 2006]
offset	Uses a modified version of Lee and Seung's multiplicative updates for eu-
	clidean distance, to fit a NMF model that includes an intercept.
	Reference: [Badea L., 2008]
pe-nmf	Pattern-Expression NMF. Uses multiplicative updates to minimize an objec-
	tive function based on the Euclidean distance and regularized for effective
	expression of patterns with basis vectors.
	Reference: [Zhang et al., 2008]
snmf/r, snmf/l	Alternating Least Square (ALS) approach. It is meant to be very fast com-
	pared to other approaches.
	Reference: [Kim and Park, 2007]

Table 1: Description of the implemented NMF algorithms. The first column gives the key to use in the call to the nmf function.

The NMF package implements a number of already published seeding methods, and provides a general framework to implement other ones. Table 2 gives a short description of each one of the built-in seeding methods:

The built-in seeding methods are listed or retrieved with function nmfSeed. A given seeding method is retrieved by its name (a character key) that is partially matched against the list of available seeding methods:

1.5 How to run NMF algorithms

Method nmf provides a single interface to run NMF algorithms. It can directly perform NMF on object of class matrix or data.frame and ExpressionSet – if the Biobase package is installed. The interface has four main parameters:

Key	Description		
ica	ca Uses the result of an Independent Component Analysis (ICA) (from the fas		
	package). Only the positive part of the result are used to initialize the factors.		
nnsvd	no randomization and is based on two SVD processes, one approximating the dimatrix, the other approximating positive sections of the resulting partial SVD fact utilizing an algebraic property of unit rank matrices. It is well suited to initialize NN algorithms with sparse factors. Simple practical variants of the algorithm allows		
	generate dense factors. Reference: [Boutsidis and Gallopoulos, 2008]		
none	Fix seed. This method allows the user to manually provide initial values for both		
	matrix factors.		
random	The entries of each factors are drawn from a uniform distribution over $[0, max(V)]$,		
	where V is the target matrix.		

Table 2: Description of the implemented seeding methods to initialize NMF algorithms. The first column gives the key to use in the call to the nmf function.

```
nmf(x, rank, method, seed, ...)
```

x is the target matrix, data.frame or ExpressionSet ²

rank is the factorization rank, i.e. the number of columns in matrix W.

method is the algorithm used to estimate the factorization. The default algorithm is given by the package specific option 'default.algorithm', which defaults to 'brunet' on installation [Brunet et al., 2004].

seed is the seeding method used to compute the starting point. The default method is given by the package specific option 'default.seed', which defaults to 'random' on initialization (see method ?rnmf for details on its implementation).

See also ?nmf for details on the interface and extra parameters.

1.6 Performances

Since version 0.4, some built-in algorithms are optimized in C++, which results in a significant speed-up and a more efficient memory management, especially on large scale data.

The older R versions of the concerned algorithms are still available, and accessible by adding the prefix '.R#' to the algorithms' access keys (e.g. the key '.R#offset' corresponds to the R implementation of NMF with offset [Badea L., 2008]). Moreover they do not show up in the listing returned by the nmfAlgorithm function, unless argument all=TRUE:

```
nmfAlgorithm(all=TRUE)
                 "lee" "nsNMF"
  [1] "brunet"
                                        "offset"
  [5] "pe-nmf"
                 ".R#brunet" ".R#lee"
                                        ".R#nsNMF"
  [9] ".R#offset" "snmf/1"
                             "snmf/r"
# to get all the algorithms that have a secondary R version
nmfAlgorithm(type='R')
     brunet
                   lee
                             nsNMF
                                        offset
                         ".R#nsNMF" ".R#offset"
 ".R#brunet"
               ".R#lee"
```

 $^{^2}$ ExpressionSet is the base class for handling microarray data in BioConductor, and is defined in the Biobase package.

Table 3 shows the speed-up achieved by the algorithms that benefit from the optimized code. All algorithms were run once with a factorization rank equal to 3, on the Golub data set which contains a 5000×38 gene expression matrix. The same numeric random seed (seed=123456) was used for all factorizations. The columns C and R show the elapsed time (in seconds) achieved by the C++ version and R version respectively. The column Speed.up contains the ratio R/C.

```
# retrieve all the methods that have a secondary R version
meth <- nmfAlgorithm(type='R')
meth <- c(names(meth), meth)
meth
# load the Golub data
data(esGolub)
# compute NMF for each method
res <- nmf(esGolub, 3, meth, seed=123456)
# extract only the elapsed time
t <- sapply(res, runtime)[3,]</pre>
```

	С	R	Speed.up
brunet	3.97	12.13	3.05
lee	7.68	13.30	1.73
nsNMF	7.77	17.25	2.22
offset	6.96	20.23	2.91

Table 3: Performance speed up achieved by the optimized C++ implementation for some of the NMF algorithms.

1.7 How to cite the package NMF

To view all the package's bibtex citations, including all vignette(s) and manual(s):

```
# plain text
citation('NMF')
# or to get the bibtex entries
toBibtex(citation('NMF'))
```

2 Use case: Golub dataset

We illustrate the functionalities and the usage of the NMF package on the – now standard – Golub dataset on leukemia. It was used in several papers on NMF [Brunet et al., 2004, Gao and Church, 2005] and is included in the NMF package's data, wrapped into an ExpressionSet object. For performance reason we use here only the first 200 genes. Therefore the results shown in the following are not meant to be biologically meaningful, but only illustrative:

```
data(esGolub)
esGolub
ExpressionSet (storageMode: lockedEnvironment)
assayData: 5000 features, 38 samples
  element names: exprs
protocolData: none
phenoData
  sampleNames: ALL_19769_B-cell ALL_23953_B-cell ...
    AML_7 (38 total)
  varLabels: Sample ALL.AML Cell
  varMetadata: labelDescription
  featureNames: M12759_at U46006_s_at ... D86976_at
    (5000 total)
  fvarLabels: Description
  fvarMetadata: labelDescription
experimentData: use 'experimentData(object)'
Annotation:
esGolub <- esGolub[1:200,]
# remove the uneeded variable 'Sample' from the phenotypic data
esGolub$Sample <- NULL
```

Note: To run this example, the Biobase package from BioConductor is required.

2.1 Single run

2.1.1 Performing a single run

To run the default NMF algorithm on data esGolub with a factorization rank of 3, we call:

```
# default NMF algorithm
res <- nmf(esGolub, 3)</pre>
```

Here we did not specify either the algorithm or the seeding method, so that the computation is done using the default algorithm and is seeded by the default seeding methods. These defaults are set in the package specific options 'default.algorithm' and 'default.seed' respectively.

See also Sections 2.2 and 2.3 for how to explicitly specify the algorithm and/or the seeding method.

2.1.2 Handling the result

The result of a single NMF run is an object of class NMFfit, that holds both the fitted NMF model and data about the run:

```
res
<Object of class: NMFfit >
  # Model:
  <Object of class: NMFstd >
  features: 200
```

```
basis/rank: 3
samples: 38
# Details:
algorithm: brunet
seed: random
RNG: runif - Mersenne-Twister [2cf341838629833b3969fcd0834f5967]
distance metric: 'KL'
residuals: 543535.7
Iterations: 510
Timing:
   user system elapsed
   0.380   0.000   0.386
```

The fitted model can be retrieved via method fit, which returns an object of class NMF:

```
fit(res)
<Object of class: NMFstd >
  features: 200
basis/rank: 3
samples: 38
```

The estimated target matrix can be retrieved via the generic method fitted, which returns a – generally big – matrix:

```
V.hat <- fitted(res)
dim(V.hat)
[1] 200 38</pre>
```

Quality and performance measures about the factorization are computed by method summary:

```
summary(res)
           rank sparseness.basis sparseness.coef
    3.000000e+00 6.392676e-01 6.217884e-01
      residuals
                  niter
                                  cpu
    5.435357e+05 5.100000e+02 3.800000e-01
    cpu.all nrun
3.800000e-01 1.000000e+00
                        nrun
# More quality measures are computed, if the target matrix is provided:
summary(res, target=esGolub)
           rank sparseness.basis sparseness.coef
    3.000000e+00 6.392676e-01 6.217884e-01
                   evar
           rss
                                  residuals
    1.535504e+09 8.232656e-01 5.435357e+05
    niter cpu cpu.all 5.100000e+02 3.800000e-01 3.800000e-01
          nrun
    1.000000e+00
```

If there is some prior knowledge of classes present in the data, some other measures about the unsupervised clustering's performance are computed (purity, entropy, ...). Here we use the phenotypic variable Cell found in the Golub dataset, that gives the samples' cell-types (it is a factor with levels: T-cell, B-cell or NA):

The basis matrix (i.e. matrix W or the metagenes) and the mixture coefficient matrix (i.e matrix H or the metagene expression profiles) are retrieved using methods basis and coef respectively:

```
# get matrix W
w <- basis(res)
dim(w)
[1] 200     3
# get matrix H
h <- coef(res)
dim(h)
[1]     3     38</pre>
```

If one wants to keep only part of the factorization, one can directly subset on the NMF object on features and samples (separately or simultaneously). The result is a NMF object composed of the selected rows and/or columns:

```
# keep only the first 10 features
res.subset <- res[1:10,]
class(res.subset)
[1] "NMFfit"
  attr(,"package")
[1] "NMF"
dim(res.subset)
[1] 10 38 3
# keep only the first 10 samples
dim(res[,1:10])
[1] 200 10 3
# subset both features and samples:
dim(res[1:20,1:10])
[1] 20 10 3</pre>
```

2.1.3 Extracting metagene-specific features

In general NMF matrix factors are sparse, so that the metagenes can usually be characterized by a relatively small set of genes. Those are determined based on their relative contribution to each metagene.

Kim and Park [Kim and Park, 2007] defined a procedure to extract the relevant genes for each metagene, based on a gene scoring schema.

The NMF package implements this procedure in methods featureScore and extractFeature:

```
# only compute the scores
s <- featureScore(res)</pre>
summary(s)
     Min. 1st Qu.
                       Median
                                   Mean
                                          3rd Qu.
0.0001208 0.0162700 0.0548900 0.1185000 0.1210000 1.0000000
# compute the scores and characterize each metagene
s <- extractFeatures(res)</pre>
str(s)
List of 3
 $ 1: int [1:8] 2 39 74 91 103 167 174 190
 $ 2: int [1:13] 1 8 25 26 41 42 59 64 69 94 ...
 $ 3: int [1:5] 43 120 128 129 130
 - attr(*, "threshold")= num 0.251
```

2.2 Specifying the algorithm

2.2.1 Built-in algorithms

The NMF package provides a number of built-in algorithms, that are listed or retrieved by function nmfAlgorithm. Each algorithm is identified by a unique name. The following algorithms are currently implemented (cf. Table 1 for more details):

The algorithm used to compute the NMF is specified in the third argument (method). For example, to use the NMF algorithm from Lee and Seung [Lee and Seung, 2000] based on the Frobenius euclidean norm, one make the following call:

```
# using Lee and Seung's algorithm
res <- nmf(esGolub, 3, 'lee')
algorithm(res)</pre>
```

To use the Nonsmooth NMF algorithm from [Pascual-Montano et al., 2006]:

```
# using the Nonsmooth NMF algorithm with parameter theta=0.7
res <- nmf(esGolub, 3, 'ns', theta=0.7)
algorithm(res)
fit(res)</pre>
```

Or to use the PE-NMF algorithm from [Zhang et al., 2008]:

```
# using the PE-NMF algorithm with parameters alpha=0.01, beta=1
res <- nmf(esGolub, 3, 'pe', alpha=0.01, beta=1)
res</pre>
```

2.2.2 Custom algorithms

The NMF package provides the user the possibility to define his own algorithms, and benefit from all the functionalities available in the NMF framework. There are only few contraints on the way the custom algorithm must be defined. See the details in Section 3.1.1.

2.3 Specifying the seeding method

The seeding method used to compute the starting point for the chosen algorithm can be set via argument seed. Note that if the seeding method is deterministic there is no need to perform multiple run anymore.

2.3.1 Built-in seeding methods

Similarly to the algorithms, the nmfSeed function can be used to list or retrieve the built-in seeding methods. The following seeding methods are currently implemented:

```
nmfSeed()
[1] "ica" "nndsvd" "none" "random"
```

To use a specific method to seed the computation of a factorization, one simply passes its name to nmf:

```
res <- nmf(esGolub, 3, seed='nndsvd')
res</pre>
```

2.3.2 Numerical seed

Another possibility, useful when comparing methods or reproducing results, is to set the random number generator (RNG) by passing a numerical value in argument seed. This value is used to set the state of the RNG, and the initialization is performed by the built-in seeding method 'random'. When the function nmf exits, the value of the random seed (.Random.seed) is restored to its original state — as before the call.

In the case of a single run (i.e. with nrun=1), the default is to use the current RNG, set with the R core function set.seed. In the case of multiple runs, the computations use RNGstream, as provided by the package rstream [?, ?], which generates multiple independent random streams (one per run). This ensures the complete reproducibility of any given set of runs, even when their computation is performed in parallel. Since RNGstream requires a 6-length numeric seed, a random one is generated if only a single numeric value is passed to seed. Moreover, single runs can also use RNGstream by readily passing a 6-length seed.

```
# single run and single numeric seed
res <- nmf(esGolub, 3, seed=123456)
RNGinfo(res)

RNG kind: Mersenne-Twister / Inversion [ rstream_1.3.1 ]
RNG state: rstream.runif [2cf341838629833b3969fcd0834f5967]

# multiple runs and single numeric seed
res <- nmf(esGolub, 3, seed=123456, nrun=2)
RNGinfo(res)

RNG kind: pkg:rstream / Inversion [ rstream_1.3.1 ]
RNG state: rstream.mrg32k3a - 797784, 753565, 391256, 341557, 361294, 198345 [bfcf0066cffada4cf8b348165et
# single run with a 6-length seed
res <- nmf(esGolub, 3, seed=rep(123456, 6))
RNGinfo(res)

RNG kind: pkg:rstream / Inversion [ rstream_1.3.1 ]
RNG state: rstream.mrg32k3a - 123456, 123456, 123456, 123456, 123456 [cfded7f11c84c411d4363a778bc]
```

NB: To show the RNG changes happening during the computation use .options='v4' to turn on verbosity at level 4. In versions prior 0.6, one could specify option restore.seed=FALSE or '-r', this option is now deprecated.

2.3.3 Fixed factorization

Yet another option is to completely specify the initial factorization, by passing values for matrices W and H:

```
# initialize a "constant" factorization based on the target dimension
init <- nmfModel(3, esGolub, W=0.5, H=0.3)
head(basis(init))
              [,1] [,2] [,3]
M12759_at
              0.5 0.5 0.5
U46006_s_at
              0.5 0.5 0.5
              0.5 0.5 0.5
X70083_at
X03100_cds2_at 0.5 0.5 0.5
L32976_at
              0.5 0.5 0.5
M19878_s_at
              0.5 0.5 0.5
# fit using this NMF object
res <- nmf(esGolub, 3, seed=init)
```

2.3.4 Custom function

The NMF package provides the user the possibility to define his own seeding method, and benefit from all the functionalities available in the NMF framework. There are only few contraints on the way the custom seeding method must be defined. See the details in Section 3.2.

2.4 Multiple runs

When the seeding method is stochastic, multiple runs are usually required to achieve stability or a resonable result. This can be done by setting argument nrun to the desired value. For performance reason we use nrun=5 here, but a typical choice would lies between 100 and 200:

```
res.multirun <- nmf(esGolub, 3, nrun=5)
res.multirun
```

By default, the returned object only contains the best fit over all the runs. That is the factorization that achieved the lowest approximation error (i.e. the lowest objective value). Even during the computation, only the current best factorization is kept in memory. This limits the memory requirement for performing multiple runs, which in turn allows to perform more runs.

The object res.multirun is of class NMFfitX1 that extends class NMFfit, the class returned by single NMF runs. It can therefore be handled as the result of a single run and benefit from all the methods defined for single run results.

If one is interested in keeping the results from all the runs, one can set the option keep.all=TRUE:

```
# explicitly setting the option keep.all to TRUE
res <- nmf(esGolub, 3, nrun=5, .options=list(keep.all=TRUE))
res</pre>
```

```
# or using letter code 'k' in argument .options
nmf(esGolub, 3, nrun=5, .options='k')
```

In this case, the result is an object of class NMFfitXn that also inherits from class list. Note that keeping all the results may be memory consuming. For example, a 3-rank NMF fit³ for the Golub gene expression matrix (5000×38) takes about 23Kb^4 .

2.4.1 Parallel computing on multi-core machines (non-Windows)

To speed-up the analysis whenever possible, the NMF package implements transparent parallel computations when run on multi-core machines. It uses the foreach framework developed by REvolution Computing [foreach, 2009], together with the related doMC parallel backend [doMC, 2009] – based on the multicore package – to make use of all the CPUs available on the system. Each core will simultaneously perform part of the runs. Therefore, the required memory increases linearly with the number of cores used. When only the best run is of interest, the memory usage is optimized by using shared memory and mutex objects from the packages bigmemory and synchronicity, to only keep the current best factorization.

³i.e. the result of a single NMF run with rank equal 3.

⁴This size might change depending on the architecture (32 or 64 bits)

IMPORTANT NOTE: because it uses the multicore package, parallel computation over multi-cores is available only for Unix and Mac machines. The parallel computation is based on the doMC and multicore packages, so the same care should be taken as stated in the vignette of doMC:

... it usually isn't safe to run doMC and multicore from a GUI environment. In particular, it is not safe to use doMC from R.app on Mac OS X. Instead, you should use doMC from a terminal session, starting R from the command line.

Therefore, the nmf function does not allow to run multicore computation from the MacOS X GUI.

The default parallel backend used by the nmf function is defined by the package specific option 'parallel.backend', which defaults to 'mc' – for doMC. The backend can also be set on runtime via argument '.pbackend'.

There are two other runtime options, parallel and parallel.required, that can be passed via argument .options, to control the behaviour of the parallel computation (see below).

A call for multiple runs will be computed in parallel if one of the following condition is satisfied:

- call with option 'P' or parallel.required set to TRUE (note the upper case in 'P'). In this case, if for any reason the computation cannot be run in parallel (packages requirements, OS, ...), then an error is thrown. Use this mode to force the parallel execution.
- call with option 'p' or parallel set to TRUE. In this case if something prevents a parallel computation, the factorizations will be done sequentially.
- a valid parallel backend is specified in argument .pbackend. For the moment it can either be the string 'mc' or a single numeric value specifying the number of core to use. Unless option 'P' is specified, it will run using option 'p' (i.e. try-parallel mode).

NB: The number of processors to use can also be specified in the runtime options as e.g. .options='p4' or .options='P4' – to ask or request 4 CPUs.

Examples

The following exmaples are run with .options='v2' which turn on verbosity at level 2. However *Sweave* do not show all the messages. The user is therefore encouraged to run these commands on his machine to see the internal differences of each call.

```
# the default call will try to run in parallel using all the cores
# => will be in parallel if all the requirements are satisfied
nmf(esGolub, 3, nrun=5, .opt='v')
```

```
# request a certain number of cores to use => no error if not possible
nmf(esGolub, 3, nrun=5, .opt='vp8')
# force parallel computation: use option 'P'
nmf(esGolub, 3, nrun=5, .opt='vP')
# require an improbable number of cores => error
nmf(esGolub, 3, nrun=5, .opt='vP200')
```

2.4.2 High Performance Computing on a cluster

To achieve further speed-up, the computation can be run on an HPC cluster. In our tests we used the doMPI package to perform 100 factorizations using hybrid parallel computation on 4 quadri-core machines – making use of all the cores computation on each machine.

The scripts used to launch and run the factorizations can be found in file mpi.R in the package's examples directory:

```
file.show(system.file('examples/mpi.R', package='NMF'))
# and
file.show(system.file('examples/mpi_run.sh', package='NMF'))
```

The script file mpi.R contains some extra code to log and trace the computation. Reducing it to the essential gives the following piece of code:

```
## 0. Create and register an MPI cluster
library(doMPI)
cl <- startMPIcluster()</pre>
registerDoMPI(c1)
library(NMF)
## 1. Schedule the runs accross the workers
nrun <- 100;
nworker <- getDoParWorkers();</pre>
ntasks <- rep(round(nrun/nworker), nworker)</pre>
# allocate remainder runs
if( (remain <- nrun %% nworker) > 0 )
        ntasks[1:remain] <- ntasks[1:remain] + 1</pre>
## 2. Send the jobs to the workers using a foreach loop
t <- system.time({</pre>
        res <- foreach(i=1:getDoParWorkers(), n=ntasks,</pre>
                 .packages = c('NMF', 'doMC', 'Biobase')) %dopar% {
                 # each worker run its factorizations in parallel
                 #Note: only the best result is kept
                 data(esGolub)
                 nmf(esGolub, 3, 'brunet', nrun=n, .opt='p')
        7
})
## 3. reduce the result and save it in a file
res <- NMF:::join(res, runtime.all=t)</pre>
save(res, file='result.RData')
## 4. Shutdown the cluster and quit MPI
closeCluster(cl)
mpi.quit()
```

Passing the following shell script to qsub should launch the execution on a Sun Grid Engine HPC cluster, with OpenMPI. Some adaptation might be necessary for other queueing systems.

```
#!/bin/bash
#$ -cwd
#$ -q opteron.q
#$ -pe mpich 5
echo "Got $NSLOTS slots. $TMP/machines"

orterun -v -n $NSLOTS -hostfile $TMP/machines R --slave -f mpi.R
```

2.4.3 Forcing sequential execution

When running on a single core machine, NMF package has no other option than performing the multiple runs sequentially, one after another. This is done via the sapply function.

On multi-core machine, one usually wants to perform the runs in parallel, as it speeds up the computation (cf. Section 2.4.1). However in some situation (e.g. while debugging), it might be useful to force the sequential execution of the runs. This can be done via the option '-p' or 'p1' by setting the parallel backend to NULL, 'seq' or '':

```
# force sequential computation by sapply: use option '-p' or .pbackend=''
nmf(esGolub, 3, nrun=5, .opt='v-p')
nmf(esGolub, 3, nrun=5, .opt='v', .pbackend='')
# or use the SEQ backend of foreach: .pbackend=NULL or 'seq'
nmf(esGolub, 3, nrun=5, .opt='v', .pbackend=NULL)
nmf(esGolub, 3, nrun=5, .opt='v', .pbackend='seq')
nmf(esGolub, 3, nrun=5, .opt='vp1')
```

2.5 Estimating the factorization rank

A critical parameter in NMF is the factorization rank r. It defines the number of metagenes used to approximate the target matrix. Given a NMF method and the target matrix, a common way of deciding on r is to try different values, compute some quality measure of the results, and choose the best value according to this quality criteria.

Several approaches have then been proposed to choose the optimal value of r. For example, [Brunet et al., 2004] proposed to take the first value of r for which the cophenetic coefficient starts decreasing, [Hutchins et al., 2008] suggested to choose the first value where the RSS curve presents an inflection point, and [Frigyesi and Höglund, 2008] considered the smallest value at which the decrease in the RSS is lower than the decrease of the RSS obtained from random data.

The NMF package provides functions to help implement such procedures and plot the relevant quality measures. Note that this can be a lengthy computation, depending on the data size. Whereas the standard NMF procedure usually involves several hundreds of random initialization, performing 30-50 runs is considered sufficient to get a robust estimate of the factorization rank [Brunet et al., 2004, Hutchins et al., 2008]. For performance reason, we perform here only 10 runs for each value of the rank.

```
# perform 10 runs for each value of r in range 2:6
estim.r <- nmf(esGolub, 2:6, nrun=10, seed=123456)</pre>
```

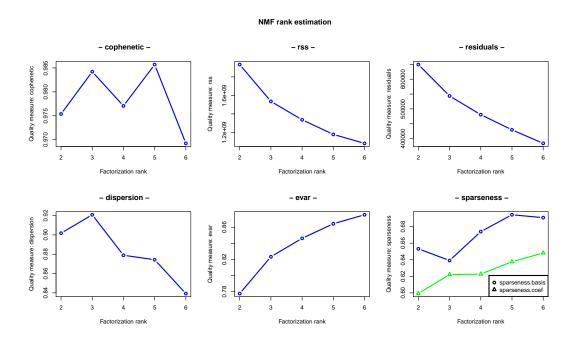


Figure 1: Estimation of the rank: Quality measures computed from 10 runs for each value of r.

The result is a S3 object of class NMF.rank, that contains a data.frame with the quality measures in column, and the values of r in row. It also contains a list of the consensus matrix for each value of r.

All the measures can be plotted at once with the method plot (Figure 1), and the function consensusmap generates heatmaps of the consensus matrix for each value of the rank. In the context of class discovery, it is useful to see if the clusters obtained correspond to known classes. This is why in the particular case of the Golub dataset, we added annotation tracks for the two covariates available ('Cell' and 'ALL.AML'). Since we removed the variable 'Sample' in the preliminaries, these are the only variables in the phenotypic data.frame embedded within the ExpressionSet object, and we can simply pass the whole object to argument annCol (Figure 2). One can see that at rank 2, the clusters correspond to the ALL and AML samples respectively, while rank 3 separates AML from ALL/T-cell and ALL/B-cell⁵.

2.5.1 Overfitting

Even on random data, increasing the factorization rank would lead to decreasing residuals, as more variables are available to better fit the data. In other words, there is potentially an overfitting problem.

In this context, the approach from [Frigyesi and Höglund, 2008] may be useful to prevent or detect overfitting as it takes into account the results for unstructured data. However it requires to compute the quality measure(s) for the random data. The NMF package provides a function that shuffles the original data, by permuting the rows of each column, using each time a different

⁵Remember that the plots shown in Figure 2 come from only 10 runs, using the 200 first genes in the dataset, which explains the somewhat not so clean clusters. The results are in fact much cleaner when using the full dataset (Figure 6).

consensusmap(estim.r, annCol=esGolub)

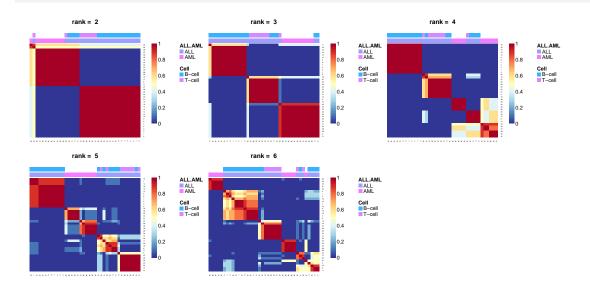


Figure 2: Estimation of the rank: Consensus matrices computed from 10 runs for each value of r.

permutation. The rank estimation procedure can then be applied to the randomized data, and the "random" measures added to the plot for comparison (Figure 3).

2.6 Visualization methods

Error track

If the NMF computation is performed with error tracking enabled – using argument <code>.options</code> – the trajectory of the objective value is computed during the fit. This computation is not enabled by default as it induces some overhead.

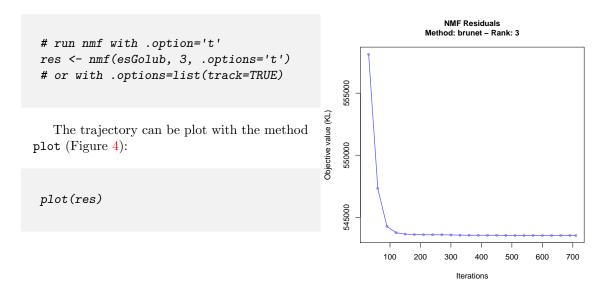


Figure 4: Error track for a single NMF run

```
# shuffle original data
V.random <- randomize(esGolub)
# estimate quality measures from the shuffled data (use default NMF algorithm)
estim.r.random <- nmfEstimateRank(V.random, range=2:6, nrun=10, seed=123456)</pre>
```

plot measures on same graph
plot(estim.r, ref=estim.r.random)

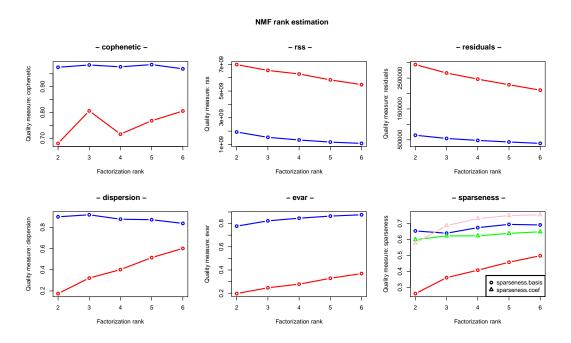


Figure 3: Estimation of the rank: Comparison of the quality measures with those obtained from randomized data. The curves for the actual data are in blue and green, those for the randomized data are in red and pink. The estimation is based on Brunet's algorithm.

Heatmaps

The methods basismap, coefmap and consensusmap provide an easy way to visualize respectively the resulting basis matrix (i.e. metagenes), mixture coefficient matrix (i.e. metaprofiles) and the consensus matrix, in the case of multiple runs. It produces pre-configured heatmaps based on the function aheatmap. The default heatmaps produced by these functions are shown in Figures 5 and 6. They can be customized in many different ways (colours, annotations, labels). See the dedicated vignette "NMF: generating heatmaps" or the help pages ?coefmap and ?aheatmap for more information.

The rows of the basis matrix often carry the high dimensionality of the data: genes, loci, pixels, features, etc...The function basismap extends the use of argument subsetRow (from aheatmap) to the specification of a feature selection method. In Figure 5 we simply used subsetRow=TRUE, which subsets the rows using the method described in [Kim and Park, 2007], to only keep the basis-specific features (e.g. the metagene-specific genes). We refer to the relevant help pages ?basismap and ?aheatmap for more details about other possible values for this argument.

layout(cbind(1,2))
basis components
basismap(res, subsetRow=TRUE)
mixture coefficients
coefmap(res)

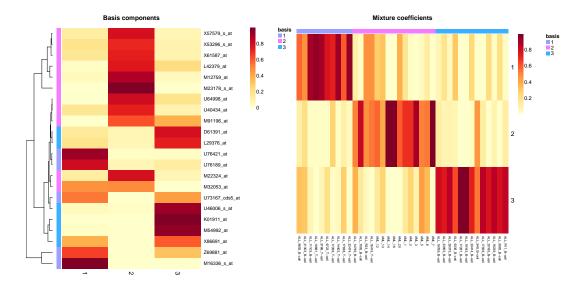


Figure 5: Heatmap of the basis and the mixture coefficient matrices. The rows of the basis matrix were selected using the default feature selection method – described in [Kim and Park, 2007].

NB: Note how the function aheatmap, the underlying heatmap engine provided with the package NMF, makes it is possible to combine several heatmaps on the same plot, using the standard layout call par(mfrow=...). It is also directly compatible with both layout(...) and viewports from grid graphics. The plotting context is autaomatically detected behind the scene, and a correct behaviour is achieved thanks to the package gridBase.

In the case of multiple runs the function consensusmap plots the consensus matrix, i.e. the average connectivity matrix across the runs (see results in Figure 6 for a consensus matrix obtained

with 100 runs of Brunet's algorithm on the complete Golub dataset):

```
# The cell type is used to label rows and columns consensusmap(res.multirun, annCol=esGolub, tracks=NA)
```

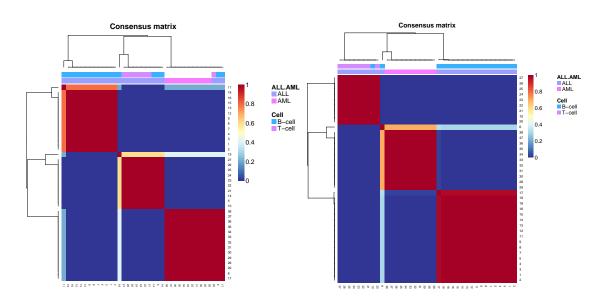


Figure 6: Heatmap of consensus matrices from 10 runs on the limited dataset (left) and from 100 runs on the complete Golub dataset (right).

2.7 Comparing algorithms

To compare the results from different algorithms, one can pass a list of methods in argument method. To enable a fair comparison, a deterministic seeding method should also be used. Here we fix the random seed to 123456.

```
# fit a model for several different methods
res.multi.method <- nmf(esGolub, 3, list('brunet', 'lee', 'ns'), seed=123456, .options='t')</pre>
```

Passing the result to method compare produces a data.frame that contains summary measures for each method. Again, prior knowledge of classes may be used to compute clustering quality measures:

```
compare(res.multi.method)

method seed rng metric rank sparseness.basis
brunet brunet random 1 'KL' 3 0.6392676
lee lee random 1 'euclidean' 3 0.7268875
nsNMF nsNMF random 1 'KL' 3 0.6777185
sparseness.coef residuals niter cpu cpu.all nrun
```

```
0.6217884
                           543535.7
                                      510 0.47
                                                   0.47
                                                           1
brunet.
lee
             0.4465608 673513120.5
                                     1780 1.86
                                                   1.86
                                                           1
nsNMF
             0.7350386
                           585106.4
                                      970 1.44
                                                   1.44
                                                           1
                seed rng
       method
                               metric rank sparseness.basis
                                 'KT.'
brunet brunet random
                      - 1
                                         3
                                                   0.6392676
                                          3
                                                   0.7268875
lee
          lee random
                      1 'euclidean'
        nsNMF random
nsNMF
                                 'KL'
                                          3
                                                   0.6777185
                      1
       sparseness.coef
                                    entropy
                                               residuals
                           purity
             0.6217884 0.8148148 0.4873019
                                                543535.7
brunet
lee
             0.4465608 0.7037037 0.6909954 673513120.5
             0.7350386 0.8148148 0.4873019
nsNMF
                                                585106.4
       niter cpu cpu.all nrun
         510 0.47
                     0.47
                              1
brunet
        1780 1.86
                      1.86
                              1
lee
nsNMF
         970 1.44
                      1.44
                              1
```

Because the computation was performed with error tracking enabled, an error plot can be produced by method plot (Figure 7). Each track is normalized so that its first value equals one, and stops at the iteration where the method's convergence criterion was fulfilled.

plot(res.multi.method)

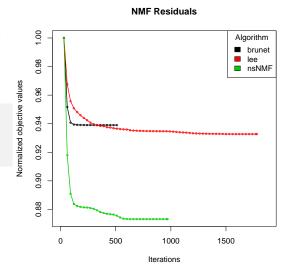


Figure 7: Error tracks comparing methods 'brunet', 'lee', 'nsNMF'

3 Extending the package

We developed the NMF package with the objective to facilitate the integration of new NMF methods, trying to impose only few requirements on their implementations. All the built-in algorithms and seeding methods are implemented as strategies that are called from within the main interface method nmf.

The user can define new strategies and those are handled in exactly the same way as the built-in ones, benefiting from the same utility functions to interpret the results and assess their performance.

3.1 Custom algorithm

3.1.1 Using a custom algorithm

To define a strategy, the user needs to provide a function that implements the complete algorihm. It must be of the form:

```
my.algorithm <- function(x, seed, param.1, param.2){
    # do something with starting point
    # ...

# return updated starting point
    return(seed)
}</pre>
```

Where:

target is a matrix;

start is an object that inherits from class NMF. This S4 class is used to handle NMF models (matrices W and H, objective function, etc...);

param.1, param.2 are extra parameters specific to the algorithms;

The function must return an object that inherits from class NMF. For example:

```
my.algorithm <- function(x, seed, scale.factor=1){
        # do something with starting point
        # ...
        # for example:
        # 1. compute principal components
        pca <- prcomp(t(x), retx=TRUE)</pre>
        # 2. use the absolute values of the first PCs for the metagenes
        # Note: the factorization rank is stored in object 'start'
        factorization.rank <- nbasis(seed)</pre>
        metagenes(fit(seed)) <- abs(pca$rotation[,1:factorization.rank])</pre>
        # use the rotated matrix to get the mixture coefficient
        # use a scaling factor (just to illustrate the use of extra parameters)
        metaprofiles(fit(seed)) <- t(abs(pca$x[,1:factorization.rank])) / scale.factor</pre>
        # return updated data
        return(seed)
}
```

To use the new method within the package framework, one pass my.algorithm to main interface nmf via argument method. Here we apply the algorithm to some matrix V randomly generated:

```
n \leftarrow 50; r \leftarrow 3; p \leftarrow 20 V \leftarrow syntheticNMF(n, r, p, noise=TRUE)
```

```
nmf(V, 3, my.algorithm, scale.factor=10)
<Object of class: NMFfit >
 # Model:
  <Object of class: NMFstd >
  features: 50
  basis/rank: 3
  samples: 20
 # Details:
  algorithm: NMF.algo.417cd22a
  seed: random
  RNG: runif - Mersenne-Twister [c298a82c381b019deb37a85068d066c1]
  distance metric: 'euclidean'
  residuals: 705.4053
  parameters:
  $scale.factor
  [1] 10
  Timing:
     user system elapsed
    0.000 0.000 0.011
```

3.1.2 Using a custom distance measure

The default distance measure is based on the euclidean distance. If the algorithm is based on another distance measure, this one can be specified in argument objective, either as a character string corresponding to a built-in objective function, or a custom function definition:

```
# based on Kullbach-Leibler divergence
nmf(V, 3, my.algorithm, scale.factor=10, objective='KL')
<Object of class: NMFfit >
 # Model:
  <Object of class: NMFstd >
  features: 50
  basis/rank: 3
  samples: 20
 # Details:
  algorithm: NMF.algo.6171c09d
  seed: random
  RNG: runif - Mersenne-Twister [56be34d9400945bbd63fe19b874caf3c]
  distance metric: 'KL'
  residuals: 1633.611
  parameters:
  $scale.factor
  [1] 10
  Timing:
```

```
user system elapsed
   0.000
           0.000 0.004
<Object of class: NMFfit >
# Model:
 <Object of class: NMFstd >
 features: 50
 basis/rank: 3
 samples: 20
# Details:
 algorithm: NMF.algo.5fcb2fc0
 seed: random
 RNG: runif - Mersenne-Twister [ef45517df0015398a56952f600f814b2]
 distance metric: <function>
 residuals: 9.979019
 parameters:
 $scale.factor
 [1] 10
 Timing:
    user system elapsed
   0.000
          0.000 0.002
```

3.1.3 Defining algorithms for mixed sign data

All the algorithms implemented in the NMF package assume that the input data is nonnegative. However, some methods exist in the litterature that work with relaxed constraints, where the input data and one of the matrix factors (W or H) are allowed to have negative entries (eg. semi-NMF [Chris Ding et al., 2008, Le Roux et al., 2008]). Strictly speaking these methods do not fall into the NMF category, but still solve constrained matrix factorization problems, and could be considered as NMF methods when applied to non-negative data. Moreover, we received user requests to enable the development of semi-NMF type methods within the package's framework. Therefore, we designed the NMF package so that such algorithms – that handle negative data – can be integrated. This section documents how to do it.

By default, as a safe-guard, the sign of the input data is checked before running any method, so that the nmf function throws an error if applied to data that contain negative entries ⁶. To extend the capabilities of the NMF package in handling negative data, and plug mixed sign NMF methods into the framework, the user needs to specify the argument mixed=TRUE in the call to the nmf function. This will skip the sign check of the input data and let the custom algorithm perform the factorization.

As an example, we reuse the previously defined custom algorithm⁷:

⁶Note that on the other side, the sign of the factors returned by the algorithms is never checked, so that one can always return factors with negative entries.

⁷As it is defined here, the custom algorithm still returns nonnegative factors, which would not be desirable in a real example, as one would not be able to closely fit the negative entries.

```
# put some negative input data
V.neg <- V; V.neg[1,] <- -1;</pre>
# this generates an error
err <- try( nmf(V.neg, 3, my.algorithm, scale.factor=10) )
 [1] "Error in .local(x, rank, method, ...) : \n Input matrix x contains some negative entries.\n"
attr(,"class")
[1] "try-error"
# this runs my.algorithm without error
nmf(V.neg, 3, my.algorithm, mixed=TRUE, scale.factor=10)
<Object of class: NMFfit >
 # Model:
  <Object of class: NMFstd >
  features: 50
  basis/rank: 3
  samples: 20
 # Details:
  algorithm: NMF.algo.4122869a
  seed: random
  RNG: runif - Mersenne-Twister [6d5748aae9eea58b2d27954c9fd61407]
  distance metric: 'euclidean'
  residuals: 708.5202
  parameters:
  $scale.factor
  [1] 10
  Timing:
     user system elapsed
    0.010 0.000 0.003
```

3.1.4 Specifying the NMF model

If not specified in the call, the NMF model that is used is the standard one, as defined in Equation (1). However, some NMF algorithms have different underlying models, such as non-smooth NMF [Pascual-Montano *et al.*, 2006] which uses an extra matrix factor that introduces an extra parameter, and change the way the target matrix is approximated.

The NMF models are defined as S4 classes that extends class NMF. All the available models can be retreived calling the nmfModel() function with no argument:

```
nmfModel()
  <Object of class: NMFstd >
  features: 0
  basis/rank: 0
  samples: 0
```

One can specify the NMF model to use with a custom algorithm, using argument model. Here we first adapt a bit the custom algorithm, to justify and illustrate the use of a different model. We use model NMFOffset [Badea L., 2008], that includes an offset to take into account genes that have constant expression levels across the samples:

```
my.algorithm.offset <- function(x, seed, scale.factor=1){</pre>
        # do something with starting point
        # ...
        # for example:
        # 1. compute principal components
        pca <- prcomp(t(x), retx=TRUE)</pre>
        # retrieve the model being estimated
        data.model <- fit(seed)</pre>
        # 2. use the absolute values of the first PCs for the metagenes
        # Note: the factorization rank is stored in object 'start'
        factorization.rank <- nbasis(data.model)</pre>
        metagenes(data.model) <- abs(pca$rotation[,1:factorization.rank])</pre>
        # use the rotated matrix to get the mixture coefficient
        # use a scaling factor (just to illustrate the use of extra parameters)
        metaprofiles(data.model) <- t(abs(pca$x[,1:factorization.rank])) / scale.factor</pre>
        # 3. Compute the offset as the mean expression
        data.model@offset <- rowMeans(x)</pre>
        # return updated data
        fit(seed) <- data.model</pre>
        seed
}
```

Then run the algorithm specifying it needs model NMFOffset:

```
# run custom algorithm with NMF model with offset
nmf(V, 3, my.algorithm.offset, model='NMFOffset', scale.factor=10)
<Object of class: NMFfit >
 # Model:
  <Object of class: NMFOffset >
  features: 50
  basis/rank: 3
  samples: 20
  offset: [ 0.6590922 0.7848889 1.855105 1.19863 1.289899 ... ]
  # Details:
  algorithm: NMF.algo.2bbb6995
  seed: random
  RNG: runif - Mersenne-Twister [ff61c786bea99cf0f24ce7cfc84d4598]
  distance metric: 'euclidean'
  residuals: 393.0116
  parameters:
  $scale.factor
  [1] 10
  Timing:
    user system elapsed
    0.010 0.000 0.002
```

3.2 Custom seeding method

The user can also define custom seeding method as a function of the form:

To use the new seeding method:

```
nmf(V, 3, 'snmf/r', seed=my.seeding.method)
<Object of class: NMFfit >
 # Model:
  <Object of class: NMFstd >
  features: 50
  basis/rank: 3
  samples: 20
 # Details:
  algorithm: snmf/r
  seed: NMF.seed.1e661966
  RNG: runif - Mersenne-Twister [fb81eb138ba50a45c670da3e436dbc2f]
  distance metric: 'euclidean'
  residuals: 158.0094
  Iterations: 75
  Timing:
     user system elapsed
    0.430 0.000 0.458
```

4 Advanced usage

4.1 Package specific options

The package specific options can be retieved or changed using the nmf.getOption and nmf.options functions. These behave similarly as the getOption and nmf.options base functions:

```
#show default algorithm and seeding method
nmf.options('default.algorithm', 'default.seed')
# retrieve a single option
nmf.getOption('default.seed')
# All options
nmf.options()
```

Currently the following options are available:

Option	Default value	Description
default.algorithm	brunet	Default NMF algorithm used by the nmf function when argument method is missing. The value should the key of one of the available NMF algorithms. See ?nmfAlgorithm.
track.interval	30	Number of iterations between two points in the residual track. This option is relevant only when residual tracking is enabled. See ?nmf.
error.track	FALSE	Toggle default residual tracking. When TRUE, the nmf function compute and store the residual track in the result – if not otherwise specified in argument .options. Note that tracking may significantly slow down the computations.
default.seed	random	Default seeding method used by the nmf function when argument seed is missing. The value should the key of one of the available seeding methods. See ?nmfSeed.
parallel.backend	mc	Default parallel backend used by the nmf function when argument .pbackend is missing. Currently the following values are supported: 'mc' for multicore, 'seq' for sequential, for sapply.
verbose	FALSE	Toggle verbosity.
debug	FALSE	Toggle debug mode, which is an extended verbose mode.

Table 4:

5 Session Info

- R version 2.13.1 (2011-07-08), x86_64-pc-linux-gnu
- Locale: LC_CTYPE=en_ZA.UTF-8, LC_NUMERIC=C, LC_TIME=en_ZA.UTF-8, LC_COLLATE=en_ZA.UTF-8, LC_MONETARY=C, LC_MESSAGES=en_US.UTF-8, LC_PAPER=en_ZA.UTF-8, LC_NAME=C, LC_ADDRESS=C, LC_TELEPHONE=C, LC_MEASUREMENT=en_ZA.UTF-8, LC_IDENTIFICATION=C
- \bullet Base packages: base, datasets, graphics, gr
Devices, grid, methods, stats, utils
- Other packages: bigmemory 4.2.11, Biobase 2.12.1, cacheSweave 0.6, codetools 0.2-8, colorspace 1.1-0, digest 0.5.0, doMC 1.2.2, filehash 2.2, foreach 1.3.2, gridBase 0.4-3, iterators 1.0.5, multicore 0.1-5, NMF 0.6.1, RColorBrewer 1.0-5, Rcpp 0.9.6, rstream 1.3.1, stashR 0.3-4, stringr 0.5, synchronicity 1.0.13, xtable 1.5-6
- Loaded via a namespace (and not attached): compiler 2.13.1, plyr 1.6, tools 2.13.1

References

- [Albright et al., 2006] R. Albright, J. Cox, D. Duling, A. Langville, C. Meyer (2006). Algorithms, initializations, and convergence for the nonnegative matrix factorization. NCSU Technical Report Math 81706. http://meyer.math.ncsu.edu/Meyer/Abstracts/Publications.html.
- [Badea L., 2008] Badea L. (2008). Extracting Gene Expression Profiles Common to Colon and Pancreatic Adenocarcinoma Using Simultaneous Nonnegative Matrix Factorization. In *Pacific Symposium on Biocomputing*, Volume 290 2008:279–290.
- [Berry et al., 2006] Berry et al. (2006). Algorithms and Applications for Approximate Non-negative Matrix Factorization. Comput. Stat. Data Anal.
- [Boutsidis and Gallopoulos, 2008] Boutsidis C, Gallopoulos E. **SVD based initialization: A** head start for nonnegative matrix factorization. Pattern Recognition 2008, 41:1350–1362, [http://linkinghub.elsevier.com/retrieve/pii/S0031320307004359]. Original MATLAB® code available from: http://www.cs.rpi.edu/~boutsc/papers/paper1/nndsvd.m
- [Brunet et al., 2004] Brunet, J. P., Tamayo, P., Golub, T. R., and Mesirov, J. P. (2004). Metagenes and molecular pattern discovery using matrix factorization. Proc Natl Acad Sci U S A, 101(12), 4164–4169. Original MATLAB® code available from: http://www.broadinstitute.org/cancer/pub/nmf
- [A. Cichocki et al., 2004] Andrzej Cichocki, Rafal Zdunek, and Shun-ichi Amari (2004). New algorithms For Non-negative Matrix Factorization In Application To Blind Source Separation.
- [Chu et al., 2004] M.T. Chu, F. Diele, R. Plemmons, S. Ragni. Optimality, computation, and interpretation of nonnegative matrix factorizations. *Technical Report*, Departments of Mathematics and Computer Science, Wake Forest University, USA.
- [Chris Ding et al., 2008] Ding, C., Li, T., Jordan, M. I.. Convex and Semi-Nonnegative Matrix Factorizations. IEEE Transactions on Pattern Analysis and Machine Intelligence, 2008, vol. 32, no. 1, pp. 45-55 [http://doi.ieeecomputersociety.org/10.1109/TPAMI.2008.277]
- [doMC, 2009] REvolution Computing. doMC: Foreach parallel adaptor for the multicore package 2009. [http://CRAN.R-project.org/package=doMC]. [R package version 1.2.0].
- [foreach, 2009] REvolution Computing. doMC: Foreach parallel adaptor for the multicore package 2009. [http://CRAN.R-project.org/package=doMC]. [R package version 1.3.0].
- [Frigyesi and Höglund, 2008] Frigyesi A, Höglund M: Non-negative matrix factorization for the analysis of complex gene expression data: identification of clinically relevant tumor subtypes. Cancer informatics 2008, 6:275–292, [http://view.ncbi.nlm.nih.gov/pubmed/19259414].
- [Gao and Church, 2005] Gao Y, Church G: Improving molecular cancer class discovery through sparse non-negative matrix factorization. *Bioinformatics* 2005, **21**(21):3970–3975, [http://dx.doi.org/10.1093/bioinformatics/bti653].
- [Gentleman et al., 2004] Gentleman RC, Carey VJ, Bates DM, Bolstad B, Dettling M, Dudoit S, Ellis B, Gautier L, Ge Y, Gentry J, Hornik K, Hothorn T, Huber W, Iacus S, Irizarry R, Leisch F, Li C, Maechler M, Rossini AJ, Sawitzki G, Smith C, Smyth G, Tierney L, Yang JYH, Zhang J: Bioconductor: open software development for computational biology and bioinformatics. Genome biology 2004, 5:R80, [http://www.ncbi.nlm.nih.gov/pubmed/15461798].

- [Hutchins et al., 2008] Hutchins LNN, Murphy SMM, Singh P, Graber JHH: Position-Dependent Motif Characterization Using Nonnegative Matrix Factorization. Bioinformatics (Oxford, England) 2008, [http://view.ncbi.nlm.nih.gov/pubmed/18852176].
- [Kim and Park, 2007] Kim H, Park H. Sparse non-negative matrix factorizations via alternating non-negativity-constrained least squares for microarray data analysis. Bioinformatics (Oxford, England) 2007, 23:1495–502, [http://www.ncbi.nlm.nih.gov/pubmed/17483501]. Original MATLAB® code available from: http://www.cc.gatech.edu/~hpark/software/nmfsh_comb.m and http://www.cc.gatech.edu/~hpark/software/fcnnls.m
- [Le Roux et al., 2008] Le Roux, J., de Cheveigné, A., Parra, L. C. Adaptive Template Matching with Shift-Invariant Semi-NMF. In NIPS 2008, 921-928. [http://dblp.uni-trier.de/db/conf/nips/nips2008.html#RouxCP08]
- [Lee and Seung, 2000] Lee, D. D. and Seung, H. S. (2000). Algorithms for non-negative matrix factorization. In NIPS, 556-562.
- [Pascual-Montano et al., 2006] Pascual-Montano, A., Carazo, J. M., Kochi, K., Lehmann, D., and Pascual-Marqui, R. D. (2006). Nonsmooth nonnegative matrix factorization (nsnmf). *IEEE transactions on pattern analysis and machine intelligence*, 28(3), 403-415.
- [R Software, 2008] R Development Core Team. R: A Language and Environment for Statistical Computing. Vienna, Austria. ISBN 3-900051-07-0. http://www.R-project.org.
- [Zhang et al., 2008] Zhang J, Wei L, Feng X, Ma Z, Wang Y: Pattern expression nonnegative matrix factorization: algorithm and applications to blind source separation. Computational intelligence and neuroscience 2008, [http://view.ncbi.nlm.nih.gov/pubmed/18566689].