# Package 'NMF'

# April 15, 2010

Type Package		
Title Algorithms and framework for Nonnegative Matrix Factorization (NMF).		
Version 0.4		
<b>Date</b> 2010-03-30		
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<b>Description</b> This package provides a framework to perform Non-negative Matrix Factorization (NMF). It implements a set of already published algorithms and seeding methods, and provides framework to test, develop and plug new/custom algorithms.		
License GPL (>=2)		
<pre>URL http://nmf.r-forge.r-project.org</pre>		
LazyLoad yes		
<b>Depends</b> R (>= 2.10), methods, stats, graphics		
Suggests Biobase, RColorBrewer, fastICA, bigmemory, doMC		
Collate utils.R options.R NMF-class.R NMFstd-class.R NMFOffset-class.R NMFns-class.R NMFfit-class.R NMFSet-class.R nMFStrategy-class.R NMFStrategyFunction-class.R NMFStrategyIterative-class.R snmf.R lnmf.R pe-nmf.R ica.R nndsvd.R seed.R nmf.R Bioc-layer.R nmf-package.R		
R topics documented:		
NMF-package		

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# Description

The NMF package provides methods to perform Nonnegative Matrix Factorization (NMF), as well as a framework to develop and test new NMF algorithms.

A number of standard algorithms and seeding methods are implemented. Tuned visualisation and post-analysis methods help in the evaluation of the algorithms' performances or in the interpretation of the results.

# Author(s)

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

# References

Definition of Nonnegative Matrix Factorization in its modern formulation:

Lee D.D. and Seung H.S. (1999). Learning the parts of objects by non-negative matrix factorization. *Nature*, **401**, 788–791.

Historical first definition and algorithms:

Paatero, P., Tapper, U. (1994). Positive matrix factorization: A non-negative factor model with optimal utilization of error estimates of data values. *Environmetrics*, **2**, 111–126, doi:10.1002/env.3170050203.

#### See Also

NMF-class, nmf, Biobase

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# **Examples**

```
# run default NMF algorithm on a random matrix
V <- matrix(runif(10000), 500, 20)</pre>
res <- nmf(V, 3)
res
# compute some quality measures
summary(res)
# Visualize the results as heatmaps
## Not run: metaheatmap(res) # mixture coefficients
## Not run: metaheatmap(res, 'features') # basis vectors
# run default NMF algorithm on a random matrix with actual patterns
set.seed(123456)
V <- syntheticNMF(500, 3, 20, noise=TRUE)
res <- nmf(V, 3)
res
# compute some quality measures
summary(res)
# Visualize the results as heatmaps
## Not run: metaheatmap(res) # mixture coefficients
## Not run: metaheatmap(res, 'features') # basis vectors
```

advanced

Advanced usage of package NMF

# **Description**

Allow the user to get/set/define package NMF specific options in the same way as with base functions options and getOption.

# Usage

```
nmf.options(..., runtime = FALSE)
nmf.getOption(name)
nmf.options.reset()
nmf.options.runtime()
```

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#### **Arguments**

.. any options can be defined, using 'name = value' or by passing a list of such

tagged values. However, only the ones below are used in package NMF. Further,

'nmf.options('name') == nmf.options()['name']', see the example.

name a character string holding an option name.

runtime a boolean used to specify if main interface function nmf should store the option

into the initial NMF object before performing the computation.

# **Details**

**nmf.getOption** get the value of a single option.

nmf.options gets/sets/defines options in the way of base function options. Invoking 'nmf.options()'
with no arguments returns a list with the current values of the options. To access the value
of a single option, one should use nmf.getOption("error.track"), e.g., rather than
nmf.options("error.track") which is a list of length one.

**nmf.options.reset** Reset all *built-in options* to their default values. Note that only built-in are reset. The options defined by the user during the current session will keep their values.

#### Value

For nmf.getOption, the current value set for option name, or NULL if the option is unset.

For nmf.options(), a list of all set options sorted by name. For options(name), a list of length one containing the set value, or NULL if it is unset. For uses setting one or more options, a list with the previous values of the options changed (returned invisibly).

# Options set in package NMF

**debug** logical. Similar to option 'verbose' (see below), but reports more information.

**default.algorithm** character. The default NMF algorithm used by the nmf method when called without argument method.

**default.seed** character. The default seeding method used by the nmf method when called without argument seed.

**error.track** logical. Should the estimation error be tracked during the computations? If set to TRUE then the error track can be plotted using method plot. The step size of the error track is set via option track.interval (see below).

parallel.backend character or numeric. The default parallel backend used by the nmf method when called with argument nrun greater than 1.

Currently it accepts the following values: 'mc' or a number that specifies the number of cores to use, 'seq' or NULL to use sequential backend for foreach, and the empty string " to completely disable the parallel computation.

**track.interval** numeric. The number of iterations performed between two consecutive error points. For performance reason, this value should be too small, as the computation of the estimation error can be time consuming (Default value is 30).

verbose logical. Should R report extra information about the computations?

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#### Author(s)

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#### See Also

options

# **Examples**

```
# save all options value
op <- nmf.options();
utils::str(op) # op may contain functions.
    nmf.getOption("track.interval") == nmf.options()$track.interval # the latter needs more
    x \leftarrow matrix(runif(50*10), 50, 10) # create a random target matrix
    # or define a synthetic data with a hidden pattern using function syntheticNMF (see ?syr
    ## Not run: x <- syntheticNMF(50, 5, 10, noise=TRUE)</pre>
    # perform default NMF computation
    res <- nmf(x, 3)
    # Toogle on verbose mode
    nmf.options(verbose = TRUE)
    res <- nmf(x, 3)
# Toogle on debug mode
    nmf.options(debug = TRUE)
    res <- nmf(x, 3)
    # set the error track step size, and save previous value
    old.o <- nmf.options(track.interval = 5)</pre>
    old.o
    # check options
    utils::str(nmf.options())
    # reset to default values
    nmf.options.reset()
    utils::str(nmf.options())
```

basis-methods

Extract/Set the matrix of basis vectors from a NMF model

# **Description**

basis and basis<- are S4 generic functions which respectively extract and set the matrix of basis vectors (i.e. the first matrix factor) of a NMF model. For example, in the case of the standard NMF model  $V \equiv WH$ , method basis will return matrix W.

coef and coef<- are S4 methods defined for the associated generic functions from package stats (See coef). They respectively extract and set the matrix of mixture coefficients (i.e. the second matrix factor) of a NMF model. For example, in the case of the standard NMF model  $V \equiv WH$ , method coef will return matrix H.

Methods coefficients and coefficients are simple aliases for methods coef and coef<-respectively.

#### Methods

basis signature(object = "NMF"): Extracts the matrix of basis vectors from NMF model
 object.

Note that it is implemented as a pure virtual method, that must be overloaded by sub-classes that implement concrete NMF models. It throws an error if directly called. See NMF for more details.

basis<- signature(object = "NMF", value = "matrix": Sets the matrix of basis
vectors from NMF model object.</pre>

Note that it is implemented as a pure virtual method, that must be overloaded by sub-classes that implement concrete NMF models. It throws an error if directly called. See NMF for more details.

coef signature(object = "NMF"): Extracts the matrix of mixture coefficients from NMF
 model object.

Note that it is implemented as a pure virtual method, that must be overloaded by sub-classes that implement concrete NMF models. It throws an error if directly called. See NMF for more details.

coef<- signature(object = "NMF", value = "matrix": Sets the matrix of mixture
 coefficients from NMF model object.</pre>

Note that it is implemented as a pure virtual method, that must be overloaded by sub-classes that implement concrete NMF models. It throws an error if directly called. See NMF for more details.

#### See Also

NMF, NMFstd, NMFfit

Comparing the results of different NMF runs

\*Comparing Results from Different NMF Runs\*

# **Description**

This functions allow to compare the results of different NMF runs. The results do not need to be from the same algorithm, nor even of the same dimension.

# Usage

```
## S4 method for signature 'ANY':
as.NMFList(..., unlist=FALSE)

## S4 method for signature 'list':
compare(object, ..., unlist=FALSE)

## S4 method for signature 'NMFList':
plot(x, ...)

## S4 method for signature 'NMFList':
summary(object, sort.by=NULL, select=NULL, ...)
```

# **Arguments**

object	A list or an object of class NMFList.
select	the columns to be output in the result data.frame. The column are given by their names (partially matched). The column names are the names of the summary measures returned by the summary methods of the corresponding NMF results.
sort.by	the sorting criteria, i.e. a partial match of a column name, by which the result data.frame is sorted. The sorting direction (increasing or decreasing) is computed internally depending on the chosen criteria (e.g. decreasing for the cophenetic coefficient, increasing for the residuals).
unlist	boolean to specify if the arguments should be unlisted before wrapping them into a NMFList object or comparing them.
X	An object of class NMFList.
	Used to pass extra arguments to subsequent calls:
	• in a c. NMEL i at the list of NME results to wron into a NMEL i at object

- in as.NMFList the list of NMF results to wrap into a NMFList object.
- in plot: graphical parameters passed to the plot function.
- in compare and summary: extra arguments passed to the summary method of each result object (cf. summary, NMF-method).

#### **Details**

```
as.NMFList : wrap the arguments into a NMFList object.
compare : shortcut for summary(as.NMFList(object) (cf. summary method below).
plot : plot on a single graph the residuals tracks for each element in x. See function nmf for details on how to enable the tracking of residuals.
```

The time is computed using the function system.time which returns object of class proc\_time. Note that argument . . . is not used.

summary: summary method for objects of class NMFList.

It compute summary measures for each NMF result in the list and return them in rows in a data.frame. By default all the measures are included in the result, and NA values are used where no data is available or the measure does not apply to the result object (e.g. the dispersion for single NMF runs is not meaningful). This method is very useful to compare and evaluate the performance of different algorithms.

#### Author(s)

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#### References

*Metagenes and molecular pattern discovery using matrix factorization* Brunet, J.~P., Tamayo, P., Golub, T.~R., and Mesirov, J.~P. (2004) Proc Natl Acad Sci U S A 101(12), 4164–4169.

Sparse non-negative matrix factorizations via alternating non-negativity-constrained least squares for microarray data analysis Kim, H. & Park, H. (2007) Bioinformatics. http://dx.doi.org/10.1093/bioinformatics/btm134.

#### See Also

NMFfitX1, NMFfitXn, summary

# **Examples**

```
# generate a synthetic dataset with known classes: 50 features, 18 samples (5+5+8)
n \leftarrow 50; counts \leftarrow c(5, 5, 8);
V <- syntheticNMF(n, counts, noise=TRUE)</pre>
## Not run: metaHeatmap(V)
# build the class factor
groups <- as.factor(do.call('c', lapply(seq(3), function(x) rep(x, counts[x]))))</pre>
# perform multiple runs of NMF (keep best only)
res <- nmf(V, 3, nrun=5)
res
# compute summary measures
summary(res)
# compute more summary measures
summary(res, target=V, class=groups)
# plot a heatmap of the consensus matrix with extra annotations
## Not run: metaHeatmap(res, class=groups)
# retrieve the predicted clusters of samples
predict (res)
```

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```
# perform multiple runs of NMF and keep all the runs
res <- nmf(V, 3, nrun=5, .options='k')
res

# extract best fit
fit(res)

# compute/show computational times
runtime.all(res)
seqtime(res)</pre>
```

esGolub

Golub ExpressionSet from Brunet et al. Paper

# **Description**

The original data is related to Golub et al., and this version is the one used and referenced in Brunet et al. The samples are from 27 patients with acute lymphoblastic leukemia (ALL) and 11 patients with acute myeloid leukemia (AML).

The samples were assayed using Affymetrix Hgu6800 chips and the original data on the expression of 7129 genes (Affymetrix probes) are available on the Broad Institute web site (see references below).

The data in esGolub were obtained from the web site related to Brunet et al.'s publication on an application of Nonnegative Matrix Factorization (see link in section *Source*).

They contain the 5,000 most highly varying genes according to their coefficient of variation, and were installed in an object of class ExpressionSet-class.

#### Usage

```
data(esGolub)
```

# **Format**

There are 3 covariates listed.

- Samples: The original sample labels.
- ALL.AML: Whether the patient had AML or ALL. It is a factor with levels c('ALL', 'AML').
- Cell: ALL arises from two different types of lymphocytes (T-cell and B-cell). This specifies which for the ALL patients; There is no such information for the AML samples. It is a factor with levels c ('T-cell', 'B-cell', NA).

#### Source

http://www.broadinstitute.org/publications/broad872

# References

*Metagenes and molecular pattern discovery using matrix factorization* Brunet, J.~P., Tamayo, P., Golub, T.~R., and Mesirov, J.~P. (2004) Proc Natl Acad Sci U S A 101(12), 4164–4169.

Molecular Classification of Cancer: Class Discovery and Class Prediction by Gene Expression Monitoring, Science, 531-537, 1999, T. R. Golub and D. K. Slonim and P. Tamayo and C. Huard and M. Gaasenbeek and J. P. Mesirov and H. Coller and M.L. Loh and J. R. Downing and M. A. Caligiuri and C. D. Bloomfield and E. S. Lander

Original data from Golub et al.: http://www-genome.wi.mit.edu/mpr/data\_set\_ALL\_AML.html

# **Examples**

```
data(esGolub)
esGolub
## Not run: pData(esGolub)
```

```
Handling the results of multiple NMF runs Handling \; Results \; from \; Multiple \; NMF \; Runs
```

# Description

The NMF package provides an easy way to perform multiple runs of a given NMF algorithm on a target matrix.

The result from the nmf method is a NMFfitX object that holds either all or only the best run, depending on the running options:

```
\# keep only the best run object <- nmf(X, r, nrun=20) \# keep all the runs object <- nmf(X, r, nrun=20, .options='k')
```

The methods documented here are used to handle such results. They are usually independent of the type of result and can be used without change in either situation (all runs kept or only the best one).

Note that when only the best result is kept, the result object conveniently inherits from all the methods available for single runs. Therefore it can be handled as if it had been computed by a single NMF run and all the methods defined for such results can be used (cf. NMFfit and NMF-utils).

See NMFfitXn and NMFfitX1 for details on the classes that implement respectively the case where all the runs are kept and only the best run is kept.

# Usage

```
consensus(object, ...)
cophcor(object, ...)
```

```
dispersion(object, ...)
## S4 method for signature 'NMFfitX':
fit(object)

nrun(object, ...)
## S4 method for signature 'NMFfitX':
metaHeatmap(object, ...)
## S4 method for signature 'NMFfitXn':
predict(object, ...)
## S4 method for signature 'NMFfitX':
runtime.all(object)
## S4 method for signature 'NMFfitXn':
runtime.all(object, null=FALSE, warning=TRUE)
seqtime(object, ...)
## S4 method for signature 'NMFfitX':
summary(object, ...)
```

# Arguments

null used in method runtime.all for NMFfitXn objects to specify if the result

should be <code>NULL</code> when the object has no time data is stored the total computation time. In this case, if <code>null=FALSE</code> (default), the method returns the sequential time (cf. <code>seqtime</code> below) instead of <code>NULL</code>. It also emits a warning which can

be toggle with argument warning.

object A matrix or an object that inherits from class NMFfitX or NMFfit - de-

pending on the method.

warning used in method runtime.all for NMFfitXn objects to specify if a warning

should be emitted when the object has no time data the total computation time and the sequential time is returned instead of NULL (cf. argument null).

... Used to pass extra arguments to subsequent calls:

- in metaHeatmap: graphical parameters passed to function heatmap.2
- in predict: extra arguments passed to function predict, NMF-method
- in summary: extra arguments like target or class passed to the method summary, NMFfit-method.

# **Details**

#### consensus :

Computes the consensus matrix associated to the multiple NMF runs described by object. It is computed as the mean connectivity matrix of all the runs.

It's been proposed by *Brunet et al.* (2004) to help visualising and measuring the stability of the clusters obtained by NMF approaches.

For objects of class NMF (e.g. results of a single NMF run, or NMF models), the consensus matrix reduces to the connectivity matrix.

Note that argument . . . is not used.

**cophcor** Computes the cophenetic correlation coefficient of consensus matrix object, generally obtained from multiple NMF runs.

The cophenetic correlation coeffificient is based on the consensus matrix (i.e. the average of connectivity matrices) and was proposed by *Brunet et al.* (2004) to measure the stability of the clusters obtained from NMF.

It is defined as the Pearson correlation between the samples' distances induced by the consensus matrix (seen as a similarity matrix) and their cophenetic distances from a hierarchical clustering based on these very distances (by default an average linkage is used). See *Brunet et al.* (2004).

Note that argument . . . is not used.

**dispersion** Computes the dispersion coefficient of consensus matrix object, generally obtained from multiple NMF runs.

The dispersion coefficient is based on the consensus matrix (i.e. the average of connectivity matrices) and was proposed by *Kim and Park* (2007) to measure the reproducibility of the clusters obtained from NMF. It is defined as:

$$\rho = \sum_{i,j=1}^{n} 4(C_{ij} - \frac{1}{2})^{2}.$$

, where n is the total number of samples.

We have  $0 \le \rho \le 1$  and  $\rho = 1$  only for a perfect consensus matrix, where all entries 0 or 1. A perfect consensus matrix is obtained only when all the connectivity matrices are the same, meaning that the algorithm gave the same clusters at each run. See *Kim and Park* (2007)

Note that argument . . . is not used.

fit: returns the element that achieves the lowest residual approximation error across the runs.

For NMFfitX1 objects it coerces object into a NMFfit object. For NMFfitXn objects it builds and searches the vector of residuals of all the fits and returns the one with the minimum value.

Note that argument . . . is not used.

**metaHeatmap** Produces a heatmap of the consensus matrix using a heatmap-like custom function, with parameters tuned for displaying such result.

The function used to draw the heatmap is a mixture of the function heatmap.2 from the gplots package, and the function heatmap.plus from the heatmap.plus package. It allows to add extra annotation rows using the ColSideColor argument. See heatmap.2 and heatmap.plus.

**nrun** returns the number of NMF runs performed to compute object.

In the case of a NMFfitXn object it returns its length – as it is also a list. In the case of a NMFfitX1 object it returns the value of its slot nrun. In the case of a NMFfit object it always returns 1 (this method exists to create a uniform access interface to NMF results).

Note that argument . . . is not used.

**predict** returns a factor that gives the predicted cluster index for each sample (resp. for each feature) based on the *best NMF factorization* stored in object.

The index correspond to the basis vector that most contributes to the sample (resp. to which the feature contributes the most). See predict for more details.

**runtime.all**: returns the computational time used to compute all the runs and create object. The time is computed using base function system.time which returns object of class proc\_time.

For NMF fitXn objects, there is also another time measure returned by the seqtime method, which computes the sequential computational time, that is the sum of the computational time used by each run.

Note that argument . . . is not used.

**seqtime**: returns the sequential CPU time spent of all the runs in the object – which must be an instance of class NMFfitXn. It is the sum of the CPU time used to compute each run. It returns NULL if the object is empty.

Note that argument . . . is not used.

**summary**: summary method for objects of class NMFfitX.

It computes a set of measures to help evaluate the quality of the *best factorization* of the set. The result is similar to the result from the summary method of NMFfit objects. See NMF for details on the computed measures. In addition, the cophenetic correlation coefficient and the dispersion coefficient of the consensus matrix are returned, as well as the total computational time. See the related methods above.

#### Author(s)

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# References

*Metagenes and molecular pattern discovery using matrix factorization* Brunet, J.~P., Tamayo, P., Golub, T.~R., and Mesirov, J.~P. (2004) Proc Natl Acad Sci U S A 101(12), 4164–4169.

Sparse non-negative matrix factorizations via alternating non-negativity-constrained least squares for microarray data analysis Kim, H. & Park, H. (2007) Bioinformatics. http://dx.doi.org/10.1093/bioinformatics/btm134.

#### See Also

NMFfitX1, NMFfitXn, summary

# **Examples**

```
# generate a synthetic dataset with known classes: 50 features, 18 samples (5+5+8)
n <- 50; counts <- c(5, 5, 8);
V <- syntheticNMF(n, counts, noise=TRUE)
## Not run: metaHeatmap(V)
# build the class factor</pre>
```

```
groups <- as.factor(do.call('c', lapply(seq(3), function(x) rep(x, counts[x]))))</pre>
# perform multiple runs of NMF (keep best only)
res <- nmf(V, 3, nrun=5)
# compute summary measures
summary(res)
# compute more summary measures
summary(res, target=V, class=groups)
# plot a heatmap of the consensus matrix with extra annotations
## Not run: metaHeatmap(res, class=groups)
# retrieve the predicted clusters of samples
predict (res)
# perform multiple runs of NMF and keep all the runs
res <- nmf(V, 3, nrun=5, .options='k')
# extract best fit
fit(res)
# compute/show computational times
runtime.all(res)
seqtime(res)
```

```
NMF - integration with Bioconductor
```

Layer to use the NMF package within Bioconductor

# **Description**

The package NMF provides an optional layer for working with common objects defined in the Bioconductor platform.

It provides:

- computation functions that support ExpressionSet objects as inputs.
- alias functions whose names are more intuitive when NMF is applied to bioinformatics data.
- specialized vizualization methods that adapt the titles and legend using bioinformatics terminology.
- functions to link the results with annotations, etc...

#### Methods

distance signature (target = "ExpressionSet", x = "NMF", method, ...):
returns the distance between the expression matrix and a NMF model, according to a given
measure. If both argument target and x are missing, this function returns the function
defined by argument method. The later can either be a function or a character string
that correspond to a registered distance metric. For the moment only the metrics 'KL' and
'euclidean' are defined.

metagenes signature (object = "NMF"): returns the metagenes matrix according to the model defined in object. It is a simple alias to method basis.

metagenes<- signature(object = "NMF", value = "matrix"): sets the metagenes
 matrix in object, and returns the updated object. It is a simple alias to method basis<-.</pre>

metaprofiles signature (object = "NMF"): returns the metaprofiles matrix according to the model defined in object. It is a simple alias to method coef.

metaprofiles<- signature (object = "NMF", value = "matrix"): sets the metaprofiles matrix in object, and returns the updated object. It is a simple alias to method coef<-.

nmeta signature(object = "NMF"): returns the number of metagenes use in NMF model
 object. It's an alias to nbasis.

#### See Also

NMF, NMF-utils

NMF-class

Interface Class for Nonnegative Matrix Factorisation Models

# Description

This is a *virtual class* that defines a common interface to handle Nonnegative Matrix Factorisation models (NMF models) in a generic way.

It provides the definition for a minimum set of generic methods that are used in common computations and tasks in the context of Nonnegative Matrix Factorisations.

Class NMF makes it easy to develop new models that integrates well into the general framework implemented by the NMF package.

Following a few simple guidelines, new models benefit from all the functionalities available to built-in NMF models – that derive themselves from class NMF. See section *Defining new NMF models* below.

See section NMF std, references and links therein for details on the standard NMF model and its – built-in – extensions.

#### **Slots**

This class contains a single slot, that is used internally during the computations.

misc: A list that is used internally to temporarily store algorithm parameters during the computa-

The purpose of this class is to define a common interface for NMF models as a collection of generic methods. Classes that inherits from class NMF are responsible for the management of data storage and the implementation of the interface's pure virtual methods.

#### **Defining new NMF models**

The minimum requirement to define a new NMF model that integrates into the framework of the *NMF* package are the followings:

- Define a class that inherits from class NMF and implements the new model. Say class my NMF.
- Implement the following S4 methods for the new class myNMF:

fitted signature(object = "myNMF", value = "matrix"): Must return the estimation of the target matrix as fitted by the NMF model object.

**basis** signature (object = "myNMF"): Must return the matrix of basis vectors (e.g. the first matrix factor in the standard NMF model).

basis<- signature(object = "myNMF", value = "matrix"): Must return object
with the matrix of basis vectors set to value.</pre>

coef signature(object = "myNMF"): Must return the matrix of mixture coefficients
 (e.g. the second matrix factor in the standard NMF model).

coef<- signature(object = "myNMF", value = "matrix"): Must return object
with the matrix of mixture coefficients set to value.</pre>

The NMF package ensures these methods are defined for classes that inherits from class NMF, as the methods defined for signatures (object='NMF', ...) and (object='NMF', value='matrix') throw an error when called.

• Optionally, implement method rnmf(signature(object="myNMF", target="numeric")). This method should fill model object (of class myNMF) with random values to fit a target matrix, whose dimension is given by the 2-length numeric vector target.

For concrete examples of NMF models implementations, see class NMF std and its extensions (e.g. classes NMFOffset or NMFns).

# **Objects from the Class**

Strictly speaking, because class NMF is virtual, no object of class NMF can be instantiated, only objects from its sub-classes. However, those objects are sometimes shortly referred in the documentation as "NMF objects" instead of "objects that inherits from class NMF".

For built-in models or for models that inherit from the standard model class NMFstd, the factory method nmfModel enables to easily create valid NMF objects in a variety of common situations. See nmfModel for more details.

#### Methods

[ signature (object = "NMF"): sub-setting method for object of class NMF. Row subsets are applied to the basis matrix rows, while column subsets are applied to the mixture coefficient matrix. It returns an object of class NMF whose basis matrix and/or mixture coefficient matrix have been subset accordingly.

- basis signature(object = "NMF"): returns the matrix of basis vectors according to the
   model defined in object. This is a pure virtual method that needs to be defined for the
   sub-classes of class NMF that implements concrete models. See also basis.
- basis<- signature(object = "NMF", value = "matrix"): sets the matrix of basis
  vectors in object, and returns the updated object. This is a pure virtual method that needs to
  be defined for the sub-classes of class NMF that implements concrete models. See also basis.</pre>
- coef signature(object = "NMF"): returns the matrix of mixture coefficients according to
   the model defined in object. This is a pure virtual method that needs to be defined for the
   sub-classes of class NMF that implements concrete models. See also coef.
- coef<- signature(object = "NMF", value = "matrix"): sets the matrix of mixture
   coefficients in object, and returns the updated object. This is a pure virtual method that
   needs to be defined for the sub-classes of class NMF that implements concrete models. See
   also coef<-.</pre>
- coefficients signature(object = "NMF"): This is a simple alias to method coef. See
   also coefficients.
- coefficients<- signature(object = "NMF", value = "matrix"): This is a simple
   alias to method coef<-. See also coef.</pre>
- **connectivity** signature (x = "NMF"): returns the connectivity matrix associated to the clusters based on NMF factorization x. The connectivity matrix C of a clustering is the symmetric matrix that shows the shared membership of the samples: entry  $C_{ij}$  is 1 if samples i and j belong to the same cluster, 0 otherwise.
- consensus signature (object = "NMF"): returns the consensus matrix associated with multiple runs of NMF, as the mean connectivity matrix across the runs. For objects of class NMF, it reduces to the connectivity matrix, and the method is defined to create a uniform access interface to NMF results.
- **dim** signature (x = "NMF"): returns a 3-length vector containing the dimension of the target matrix together with the NMF factorization rank. For example c (2000, 30, 3) for a NMF object that fits a 2000x30 target matrix using 3 basis vectors.
- **dimnames** signature (x = "NMF"): returns the dimension names of the NMF model x. It returns a 3-length list containing the row names of the basis matrix, the column names of the mixture coefficient matrix, and the column names of the basis matrix (i.e. the basis vector names).
- dimnames<- signature (x = "NMF", value): sets the dimension names of the NMF model x. value can be a 2 or 3-length list providing names at least for the rows of the basis vector matrix and the columns of the mixture coefficient matrix. If present, the optional third element of value is used to set both the names of the columns of the basis vector matrix and the rows of the mixture coefficient matrix.
- **distance** signature (target = "matrix", x = "NMF", method, ...): returns the distance between a target matrix and a NMF model, according to a given measure. If both argument target and x are missing, this function returns the function defined by argument

- method. The later can either be a function or a character string that correspond to a registered distance metric. For the moment only the metric 'KL' and 'euclidean' are defined.
- entropy signature(x = "NMF", class = "factor"): computes the entropy of NMF
   model x given a priori known groups of samples. See generic function entropy for more
   details.
- evar signature(object = "NMF", target): computes the explained variance of NMF
   model object that approximates target. See generic function evar for more details.
- **featureNames** signature(object = "NMF"): returns the row names of the basis matrix. If BioConductor is installed this method is defined for the generic function featureNames from the Biobase package.
- **featureNames<-** signature(object = "NMF", value = "ANY"): sets the row names of the basis matrix. Argument value must be in a format accepted by the rownames method defined for matrices. If BioConductor is installed this method is defined for the generic function featureNames<- from the Biobase package.
- **fitted** signature (object = "NMF"): computes the target matrix estimated by NMF model object. This is a *pure virtual* method that needs to be implemented by the sub-classes of class NMF that implements concrete models.
- **featureScore** signature(x = "NMF"): Computes a score for each feature that reflects its specificity to one of the basis vector. The definition of the score follows *Kim and Park* (2007). See references for more details.
- **extractFeatures** signature (x = "NMF"): extract the features that are the most specific to each basis vector. It follows *Kim and Park* (2007)'s methodology. See references for more details.
- **is.empty.nmf** signature (object = "NMF"): Tells if object is an empty the NMF model, that is it contains no data. It returns TRUE if the matrices of basis vectors and mixture coefficients have respectively zero rows and zero columns. It returns FALSE otherwise. This means that an empty model can still have a non-zero number of basis vectors. For example, this happens in the case of NMF models created using factory method nmfModel with no initialisation for any factor matrices.
- **metaHeatmap** Produces a heatmap of the basis or mixture matrix using function heatmap.2 with parameters tuned for displaying NMF results. See metaHeatmap for more details.
- modelname: returns the name of the model fitted by the object. It corresponds to the name of the S4 class of the object.
- **nbasis** signature (x = "NMF"): returns the number of basis vectors used in NMF model x. It is the number of columns of the matrix of basis vectors.
- predict signature(object = "NMF"): returns a factor that gives the predicted cluster
  index for each sample (resp. for each feature) based on NMF factorization object. The
  index correspond to the basis vector that most contribute to the sample (resp. to which the
  feature contribute the most). See predict details on extra arguments.
- purity signature(x = "NMF", class = "factor"): computes the purity of NMF model x given a priori known groups of samples. The purity definition can be found in Kim and Park (2007). See references for more details.
- rnmf signature (x = "NMF", target): seeds NMF model x with random values drawn from a uniform distribution. The result is a NMF model of the same class as x with basis and mixture matrices filled with random values.
  - Argument target can be either:

numeric it must be of length 2 (resp. 1), and give the dimension of the target matrix (resp. symmetric matrix) to fit. The result is a random NMF model.

- missing it returns rnmf(x, c(nrow(x), ncol(x))), that is a random NMF model with the same dimensions as defined in model x.
- matrix it returns rnmf(x, dim(target)), that is a random NMF model that fits a matrix of the same dimension as target. The values are drawn within the interval [0, max(target)].

This method's version with signature (object='NMF', target='numeric') might need to be overloaded if the initialisation of the specific NMF model requires setting values for data other than the basis and mixture matrices. The overloading methods must call the generic version using function callNextMethod.

- rss signature (object = "NMF"): returns the Residual Sum of Squares (RSS) between the target matrix and its estimation by the NMF model object. *Hutchins et al.* (2008) used the variation of the RSS in combination with *Lee and Seung*'s algorithm to estimate the correct number of basis vectors. See rss for details on its usage.
- sampleNames signature(object = "NMF"): returns the column names of the mixture coefficient matrix. If BioConductor is installed this method is defined for the generic function
  sampleNames from the Biobase package.
- sampleNames<- signature(object = "NMF", value = "ANY"): sets the columns names
   of the basis matrix. Argument value must be in a format accepted by the colnames method
   defined for matrices. If BioConductor is installed this method is defined for the generic func tion sampleNames<- from the Biobase package.</pre>
- show signature (object = "NMF"): standard generic show method for objects of class NMF. It displays the model class (i.e. the name of the sub-class that implements the concrete model), the dimension of the target matrix, and the number of basis vectors.
- **sparseness** signature (x = "NMF"): compute the average sparseness of the basis vectors and mixture coefficients. See Hoyer(2004) for more details.
- **summary** signature (x = "NMF"): standard generic summary method for objects of class NMF. It computes a set of measures to evaluate the quality of the factorization.

#### Author(s)

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# References

Definition of Nonnegative Matrix Factorization in its modern formulation:

Lee D.D. and Seung H.S. (1999). Learning the parts of objects by non-negative matrix factorization. *Nature*, **401**, 788–791.

Historical first definition and algorithms:

Paatero, P., Tapper, U. (1994). Positive matrix factorization: A non-negative factor model with optimal utilization of error estimates of data values. *Environmetrics*, **2**, 111–126, doi:10.1002/env.3170050203.

Reference for some utility functions:

Kim, H. and Park, H. (2007). Sparse non-negative matrix factorizations via alternating non-negativity-constrained least squares for microarray data analysis. *Bioinformatics*.

Hoyer (2004). Non-negative matrix factorization with sparseness constraints. *Journal of Machine Learning Research*, **5**, 1457-1469.

# See Also

Main interface to perform NMF in nmf-methods.

Built-in NMF models and factory method in nmfModel.

Method seed to set NMF objects with values suitable to start algorithms with.

# **Examples**

```
# show all the NMF models available (i.e. the classes that inherit from class NMF)
nmfModel()
# show all the built-in NMF models available
nmfModel(builtin.only=TRUE)

# class NMF is a virtual class so cannot be instantiated:
# the following generates an error
## Not run: new('NMF')

# To instantiate a NMF model, use factory method nmfModel. see ?nmfModel
nmfModel(3)
nmfModel(3, model='NMFns')
```

nmf-methods

Main Interface to run NMF algorithms

# **Description**

This method implements the main interface to launch NMF algorithms within the framework defined in package NMF. It allows to combine NMF algorithms with seeding methods. The returned object can be directly passed to visualisation or comparison methods.

For a tutorial on how to use the interface, please see the package's vignette: vignette ('NMF')

# Usage

```
## S4 method for signature 'matrix, numeric, function':
nmf(x, rank, method, name, objective='euclidean', model='NMFstd'
, mixed=FALSE, ...)

## S4 method for signature 'matrix, numeric, character':
nmf(x, rank, method, ...)

## S4 method for signature 'matrix, numeric, NMFStrategy':
```

```
nmf(x, rank, method, seed=nmf.getOption('default.seed')
, nrun=1, model=NULL, .options=list()
, .pbackend = nmf.getOption("parallel.backend")
```

#### Arguments

method

The algorithm to use to perform NMF on x. Different formats are allowed: character, function. If missing, the method to use is retrieved from the NMF package's specific options by nmf.getOption("default.algorithm") (the default built-in option is 'brunet'). See section Methods for more details on how each format is used.

mixed

Boolean that states if the algorithm requires a nonnegative input matrix (mixed=FALSE which is the default value) or accepts mixed sign input matrices (mixed=TRUE). An error is thrown if the sign required is not fulfilled. This parameter is useful to plug-in algorithms such as semi-NMF, that typically does not impose nonnegativity constraints on both the input and the basis component matrices. If NULL then the NMF model is used

When method is a function, argument model must be either a single character string (default to 'NMFstd') or a list that specifies values for slots in the NMF model. The NMF model to be instantiated can optionally be given by its class name in the first element of the list [note: A NMF model is defined by a S4 class that extends class NMF]. If no class name is specified then the default model is used, see NMFstd.

When method is a single character string or a NMFStrategy object, argument model must be NULL (default) or a list. Note that in this case the NMF model is defined by the NMF strategy itself and cannot be changed.

- If a single character string, argument model must be the name of the class that defines the NMF model to be instantiated. Arguments in . . . are handled in the same way as when model is NULL, see below.
- If a list all and only its elements are used to initialise the NMF model's slots.
- if NULL, the arguments in . . . that have the same name as slots in the NMF model associated with the NMF strategy of name method are used to initialise these slots.

**Important:** Values to initialise the NMF model's slots can be passed in . . . . However, if argument model is a list - even empty - then all and only its elements are used to initialise the model, those in . . . are directly passed to the algorithm.

So to pass a parameter to the NMF algorithm, that has the same name as a slot in the NMF model, argument model MUST be a list – possibly empty – and contains all the values one wants to use for the NMF model slots.

If a variable appears in both argument model and ..., the former will be used to initialise the NMF model, the latter will be passed to the NMF algorithm. See code examples for an illustration of this situation.

name

A character string to be used as a name for the custom NMF algorithm.

model

nrun

Used to perform multiple runs of the algorithm. It specifies the number of runs to perform . This argument is useful to achieve stability when using a random seeding method.

objective

Used when method is a function. It must be A character string giving the name of a built-in distance method or a function to be used as the objective function. It is used to compute the residuals between the target matrix and its NMF estimate.

.options

this argument is used to set some runtime options. It can be list containing the named options and their values, or, in the case only boolean options need to be set, a character string that specifies which options are turned on or off. The string must be composed of characters that correspond to a given option. Characters '+' and '-' are used to explicitly specify on and off respectively. E.g. .options='tv' will toggle on options track and verbose, while .options='t-v' will toggle on option track and off option verbose. Note that '+' and '-' apply to all option character found after them. The default behaviour is to assume that .options starts with a '+'.

The following options are available (note the characters that correspond to each option, to be used when .options is passed as a string):

- **debug d** Toggle debug mode. Like option verbose but with more information displayed.
- **keep.all k** used when performing multiple runs (nrun>1): if toggled on, all factorizations are saved and returned, otherwise only the factorization achieving the minimum residuals is returned.
- parallel p this option is useful on multicore \*nix or Mac machine only, when
   performing multiple runs (nrun > 1). If toggled on, the runs are performed
   using the parallel backend defined in argument .pbackend. If this is
   set to 'mc' then one tried to perform the runs using multiple cores with
   package link[package:doMC] {doMC} which therefore needs to be
   installed

Unlike option 'P' (capital 'P'), if the computation cannot be performed in parallel, then it will still be carried on sequentially.

**IMPORTANT NOTE FOR MAC OS X USERS:** 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 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."

- **parallel.required P** Same as p, but an error is thrown if the computation cannot be performed in parallel.
- **restore.seed r** used when seeding the NMF computation with a numeric seed. When TRUE (default) the random seed (.Random.seed) is restored to its value as before the call to the nmf function.
- **track t** enables (resp. disables) error tracking. When TRUE, the returned object's slot residuals contains the trajectory of the objective values. This tracking functionality is available for all built-in algorithms.
- **verbose v** Toggle verbosity. If on, messages about the configuration and the state of the current run(s) are displayed.

.pbackend	define the parallel backend (from the foreach package) to use when running in parallel mode. See options p and P in argument .options. Currently it accepts the following values: 'mc' or a number that specifies the number of cores to use, 'seq' or NULL to use sequential backend.
rank	The factorization rank to achieve [i.e a single positive numeric]
seed	The seeding method to use to compute the starting point passed to the algorithm. See section <i>Seeding methods</i> for more details on the possible classes and types for argument seed.
Х	The target object to estimate. It can be a matrix, a data.frame, an ExpressionSet object (this requires the Biobase package to be installed). See section <i>Methods</i> for more details.
	Extra parameters passed to the NMF algorithm's run method or used to initialise the NMF model slots. If argument model is not supplied as a list, ANY of the arguments in that have the same name as slots in the NMF model to be instantiated will be used to initialise these slots. See also the <i>Important</i> paragraph in argument model.

#### Value

The returned value depends on the run mode:

```
Single run: An object that inherits from class NMF.

Multiple runs, single method:

When nrun > 1 and method is NOT a list, this method returns an object of class NMFfitX.

Multiple runs, multiple methods:

When nrun > 1 and method is a list, this method returns an object of class NMFList.
```

# Methods

- x = "matrix", rank = "numeric", method = "list" Performs NMF on matrix x for each algorithm defined in the list method.
- x = "data.frame", rank = "ANY", method = "ANY" Performs NMF on a data.frame: the
  target matrix is the converted data.frame as.matrix(x)
- x = "ExpressionSet", rank = "ANY", method = "ANY" Performs NMF on an ExpressionSet: the target matrix is the expression matrix exprs (x).
  - This method requires the Biobase package to be installed. Special methods for bioinformatics are provided in an optional layer, which is automatically loaded when the Biobase is installed. See NMF-bioc.
- x = "matrix", rank = "numeric", method = "character" Performs NMF on a matrix using an algorithm whose name is given by parameter method. The name provided must partially match the name of a registered algorithm. See section *Algorithms* below or the package's vignette.
- x = "matrix", rank = "numeric", method = "function" Performs NMF using a custom algorithm defined by a function. It must have signature (x=matrix, start=NMF, ...) and return an object that inherits from class NMF. It should use its argument start as a starting point.

# **NMF Algorithms**

The following algorithms are available:

lee Standard NMF. Based on euclidean distance, it uses simple multiplicative updates. See *Lee* and Seung (2000).

- brunet Standard NMF. Based on Kullbach-Leibler divergence, it uses simple multiplicative updates from *Lee and Seung* (2000), enhanced to avoid numerical underflow. See *Brunet et al.* (2004).
- lnmf Local Nonnegative Matrix Factorization. Based on a regularized Kullbach-Leibler divergence, it uses a modified version of Lee and Seung's multiplicative updates. See *Li et al.* (2001).
- nsNMF Nonsmooth 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. See *Pascual-Montatno et al.* (2006).
- offset Uses a modified version of Lee and Seung's multiplicative updates for euclidean distance, to fit a NMF model that includes an intercept. See *Badea* (2008).
- pe-nmf Pattern-Expression NMF. Uses multiplicative updates to minimize an objective function based on the Euclidean distance and regularized for effective expression of patterns with basis vectors. See *Zhang et al.* (2008).
- snmf/r, snmf/l Alternating Least Square (ALS) approach from Kim and Park (2007).

# **Seeding methods**

The purpose of seeding methods is to compute initial values for the factor matrices in a given NMF model. This initial guess will be used as a starting point by the chosen NMF algorithm.

The seeding method to use in combination with the algorithm can be passed to interface nmf through argument seed. Detailed examples of how to specify the seeding method and its parameters can be found in the *Examples* section of this man page and in the package's vignette.

Argument seed accepts the following formats:

- **a** character **string:** giving the name of a *registered* seeding method. The corresponding method will be called to compute the starting point.
- **a** list: giving the name of a *registered* seeding method and, optionally, extra parameters to pass to it.
- a single numeric: that is used to seed the random number generator. The value will be used in a call to the set.seed function before computing a starting point with the 'random' seeding method.
- an object that inherits from NMF: it should contain the data of an initialised NMF model, that is it must contain valid basis and mixture coefficient matrices. It will be directly passed to the algorithm's method via its argument seed.
- a function: that computes the starting point. It must have signature (object=NMF, target=matrix, ...) and return an object that inherits from class NMF. Argument object should be used as a template for the returned object.

#### Author(s)

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#### References

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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.

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*, **8**(3), 403–415.

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S. Li, X. Hou, and H. Zhang (2001). Learning spatially localized, parts-based representation. *In Proc. CVPR*, 2001.

Zhang J, Wei L, Feng X, Ma Z, Wang Y (2008). Pattern expression nonnegative matrix factorization: algorithm and applications to blind source separation. *Computational intelligence and neuroscience* 

#### See Also

```
class NMF, NMF-utils, package's vignette
```

# **Examples**

```
## DATA
# generate a synthetic dataset with known classes: 100 features, 23 samples (10+5+8)
n <- 100; counts <- c(10, 5, 8); p <- sum(counts)
V <- syntheticNMF(n, counts, noise=TRUE)
dim(V)

# build the class factor
groups <- as.factor(do.call('c', lapply(seq(3), function(x) rep(x, counts[x]))))

## RUN NMF ALGORITHMS

# run default algorithm
res <- nmf(V, 3)
res
summary(res, class=groups)

# run default algorithm multiple times (only keep the best fit)
res <- nmf(V, 3, nrun=10)</pre>
```

```
summary(res, class=groups)
# run default algorithm multiple times keeping all the fits
res <- nmf(V, 3, nrun=10, .options='k')
summary(res, class=groups)
## Not run:
## Note: one could have equivalently done
res <- nmf(V, 3, nrun=10, .options=list(keep.all=TRUE))</pre>
## End(Not run)
# run nonsmooth NMF algorithm
res <- nmf(V, 3, 'nsNMF')</pre>
res
summary(res, class=groups)
## Not run:
## Note: partial match also works
nmf(V, 3, 'ns')
## End(Not run)
## Not run:
\# Non default values for the algorithm's parameters can be specified in '...'
res <- nmf(V, 3, 'nsNMF', theta=0.8)
## End(Not run)
# compare some NMF algorithms (tracking the residual error)
res <- nmf(V, 3, list('brunet', 'lee', 'nsNMF'), seed=123456, .opt='t')
summary(res, class=groups)
# plot the track of the residual errors
## Not run: plot(res)
# run on an ExpressionSet (requires package Biobase)
## Not run:
data(esGolub)
nmf(esGolub, 3)
## End(Not run)
## USING SEEDING METHODS
# run default algorithm with the Non-negative Double SVD seeding method ('nndsvd')
nmf(V, 3, seed='nndsvd')
## Not run:
## Note: partial match also works
nmf(V, 3, seed='nn')
```

```
## End(Not run)

# run nsNMF algorithm, fixing the seed of the random number generator
nmf(V, 3, 'nsNMF', seed=123456)

# run default algorithm specifying the starting point following the NMF standard model
start.std <- nmfModel(W=matrix(0.5, n, 3), H=matrix(0.2, 3, p))
nmf(V, seed=start.std)

# to run nsNMF algorithm with an explicit starting point, this one
# needs to follow the 'NMFns' model:
start.ns <- nmfModel(model='NMFns', W=matrix(0.5, n, 3), H=matrix(0.2, 3, p))
nmf(V, seed=start.ns)
# Note: the method name does not need to be specified as it is infered from the
# when there is only one algorithm defined for the model.

# if the model is not appropriate (as defined by the algorihtm) an error is thrown
# [cf. the standard model doesn't include a smoothing parameter used in nsNMF]
## Not run: nmf(V, method='ns', seed=start.std)</pre>
```

NMF-utils

Class and Utility Methods for NMF objects

# Description

Define generic interface methods for class NMF, which is the base – virtual – class of the results from any NMF algorithms implemented within package NMF's framework.

# Usage

```
## S4 method for signature 'NMF':
connectivity(x, ...)

## S4 method for signature 'NMF, factor':
entropy(x, class, ...)

## S4 method for signature 'NMF':
evar(object, target)

## S4 method for signature 'NMFfit':
residuals(object, track=FALSE, ...)

rss(object, ...)

## S4 method for signature 'NMF':
rss(object, target)
```

```
## S4 method for signature 'NMF':
featureScore(object, method=c('kim', 'max'))
## S4 method for signature 'NMF':
extractFeatures(object, method=c('kim', 'max')
, format=c('list', 'combine', 'subset'))
## S4 method for signature 'NMF':
metaHeatmap(object, what=c('samples', 'features'), filter=FALSE, ...)
## S4 method for signature 'NMF':
nmfApply(object, MARGIN, FUN, ...)
## S4 method for signature 'NMFfit':
plot(x, ...)
## S4 method for signature 'NMF':
predict(object, what = c('samples', 'features'), prob=FALSE)
## S4 method for signature 'NMF, factor':
purity(x, class, ...)
randomize(x, ...)
## S4 method for signature 'NMF':
sparseness(x)
syntheticNMF(n, r, p, offset=NULL, noise=FALSE, return.factors=FALSE)
```

# **Arguments**

class A factor giving a known class membership for each sample.

In methods entropy and purity, argument class is coerce to a factor if necessary.

filter if TRUE, only the features that are basis-specific are used. Those features are those returned by function extractFeatures.

the output format of the extracted features. Possible values are:

- list (default) a list with one element per basis vector, each containing the indices of the basis-specific features.
- combine a single integer vector containing the indices of the basis-specific features for ALL the basis.
- subset the object object subset to contain only the basis-specific features.

the function to be applied: see 'Details'. In the case of functions like +, % \* %, etc., the function name must be backquoted or quoted. See link [base] {apply} for more details.

in gamena

format

FUN

MARGIN

a vector giving the subscripts which the function will be applied over. 1 indicates rows, 2' indicates columns, c(1,2) indicates rows and columns. See link[base] {apply} for more details.

method

Method used to compute the feature scores and selecting the features.

Possible values are:

- kim (default) to use Kim and Park (2007) scoring schema and feature selection method. The features are first scored using the function featureScore. Then only the features that fulfil both following criteria are retained:
  - score greater than  $\hat{\mu} + 3\hat{\sigma}$ , where  $\hat{\mu}$  and  $\hat{\sigma}$  are the median and the median absolute deviation (MAD) of the scores respectively;
  - the maximum contribution to a basis component is greater than the median of all contributions (i.e. of all elements of W) See Kim and Park (2007).
- max where the score is the maximum contribution of each feature to the basis vectors and the selection method is the one described in Carmona-Saez (2006). Briefly, for each basis vector, the features are first sorted in descending order by their contribution to the basis vector. Then, one selects only the first consecutive features from the sorted list whose highest contribution in the basis matrix is found in the considered basis (see section References).

Number of rows of the synthetic target matrix. n

noise if TRUE, a random noise is added the target matrix.

A matrix or an object that inherits from class NMF or NMFfit - depending object on the method.

a vector giving the offset to add to the synthetic target matrix. Its length should offset

be equal to the number of rows n.

Should the probability associated with each cluster prediction be computed and prob

returned.

Number of columns of the synthetic target matrix. Not used if parameter r is a р

vector (see description of argument r).

Underlying factorization rank. If a single numeric is given, the classes are randomly generated from a multinomial distribution. If a numerical vector is given, then it should contain the counts in the different classes (i.e integers). In

such a case argument p is not used and the number of columns is forced to be

the sum of the counts.

return.factors

If TRUE, the underlying matrices W and H are also returned.

the target object estimated by model object. It can be a matrix or an target

ExpressionSet.

track if TRUE, the whole residuals track is returned. Otherwise only the last residuals

computed is returned.

Specifies on which matrix (basis components or mixture coefficients) the comwhat

putation should be performed.

x for randomize: the matrix or ExpressionSet object whose entries will be randomised.

for plot: An object that inherits from class NMF fit.

otherwise: An object that inherits from class NMF.

Used to pass extra parameters to subsequent calls:

- in metaHeatmap: Graphical parameters passed to function heatmap. 2
- in nmfApply: optional arguments to function FUN.
- in randomize: passed to the sample function.
- in residuals: not used.

#### **Details**

**connectivity** Computes the connectivity matrix for the samples based on their mixture coefficients. The connectivity matrix of a clustering is a matrix C containing only 0 or 1 entries such that:

$$C_{ij} = \left\{ \begin{array}{l} 1 \text{ if sample } i \text{ belongs to the same cluster as sample } j \\ 0 \text{ otherwise} \end{array} \right.$$

**entropy** The entropy is a measure of performance of a clustering method, in recovering classes defined by factor a priori known (i.e. one knows the true class labels). Suppose we are given l categories, while the clustering method generates k clusters. Entropy is given by:

$$Entropy = -\frac{1}{n \log_2 l} \sum_{q=1}^k \sum_{j=1}^l n_q^j \log_2 \frac{n_q^j}{n_q}$$

- , where:
- n is the total number of samples;
- n is the total number of samples in cluster q;
- $n_q^j$  is the number of samples in cluster q that belongs to original class j ( $1 \le j \le l$ ).

The smaller the entropy, the better the clustering performance.

See Kim and Park (2007).

evar Computes the explained variance of the NMF model object.

For a target V It is defined as:

$$evar = 1 - \frac{RSS}{\sum_{i,j} v_{ij}^2}$$

where RSS is the residual sum of squares.

It is usefull to compare the performance of different models and their ability to accurately reproduce the original target matrix. Note that a possible caveat is that some methods explicitly aim at minimizing the RSS (i.e. maximizing the explained variance), while others do not.

**extractFeatures** Identify the most basis-specific features, using different methods. See details of argument method.

**featureScore** Computes the feature scores as suggested in *Kim and Park* (2007).

The score for feature i is defined as:

$$S_i = 1 + \frac{1}{\log_2 k} \sum_{q=1}^k p(i, q) \log_2 p(i, q),$$

where p(i,q) is the probability that the *i*-th feature contributes to basis q:

$$p(i,q) = \frac{W(i,q)}{\sum_{r=1}^{k} W(i,r)}$$

The feature scores are real values within the range [0,1]. The higher the feature score the more basis-specific the corresponding feature.

**metaHeatmap** Produces a heatmap of the basis components or mixture coefficients using a heatmap-like custom function, with parameters tuned for displaying NMF results.

The function used to draw the heatmap is a mixture of the function heatmap.2 from the gplots package, and the function heatmap.plus from the heatmap.plus package. It allows to add extra annotation rows using the ColSideColor argument. See heatmap.2 and heatmap.plus.

**nmfApply** apply-like method for objects of class NMF.

When argument MARGIN=1, it calls the base method apply to apply function FUN to the *rows* of the basis component matrix.

When MARGIN=2, it calls the base method apply to apply function FUN on the *columns* of the mixture coefficient matrix.

See apply for more details on the output format.

**plot** plots the residuals track of the run that computed object x. See function nmf for details on how to enable the tracking of residuals.

**predict** Computes the dominant basis component for each sample (resp. feature) based on its associated entries in the mixture coefficient matrix (i.e in H) (resp. basis component matrix (i.e in W)).

When what='samples' the computation is performed on the mixture coefficient matrix, or on the transposed basis matrix when what='features'.

For each column, the dominant basis component is computed as the row index for which the entry is the maximum within the column.

If argument prob=FALSE (default), the result is a factor. Otherwise it returns a list with two elements: element predict contains the computed indexes (as a factor) and element prob contains the vector of the associated probabilities, that is the relative contribution of the maximum entry within each column.

**purity** Computes the purity of a clustering given a known factor.

The purity is a measure of performance of a clustering method, in recovering the classes defined by a factor a priori known (i.e. one knows the true class labels). Suppose we are given l categories, while the clustering method generates k clusters. Purity is given by:

$$Purity = \frac{1}{n} \sum_{q=1}^{k} \max_{1 \le j \le l} n_q^j$$

, where:

- n is the total number of samples;
- $n_q^j$  is the number of samples in cluster q that belongs to original class j ( $1 \le j \le l$ ).

The purity is therefore a real number in [0,1]. The larger the purity, the better the clustering performance.

See Kim and Park (2007).

**randomize** permute the row entries within each column of x, using a different permutation for each column.

The extra arguments in . . . are passed to the sample function, and will be used for each column.

The result is a matrix of the same dimension as x (or exprs(x) in the case x is an ExpressionSet object.).

residuals returns the - final - residuals between the target matrix and the NMF result object. They are computed using the objective function associated to the NMF algorithm that returned object. When called with track=TRUE, the whole residuals track is returned, if available. Note that method nmf does not compute the residuals track, unless explicitly required.

It is a S4 methods defined for the associated generic functions from package stats (See residuals)

See nmf and NMFfit.

rss returns the Residual Sum of Squares (RSS) between the target object target and its estimation by the object. *Hutchins et al.* (2008) used the variation of the RSS in combination with *Lee and Seung*'s algorithm to estimate the correct number of basis vectors. The optimal rank is chosen where the graph of the RSS first shows an inflexion point. See references.

Note that this way of estimation may not be suitable for all models. Indeed, if the NMF optimization problem is not based on the Frobenius norm, the RSS is not directly linked to the quality of approximation of the NMF model.

**sparseness** Generic mathod that computes the sparseness of an object as defined in *Hoyer* (2004). This sparseness measure quantifies how much energy of a vector is packed into only few components. It is defined by:

$$Sparseness(x) = \frac{\sqrt{n} - \frac{\sum |x_i|}{\sqrt{\sum x_i^2}}}{\sqrt{n} - 1}$$

, where n is the length of x.

The sparseness is a real number in [0,1]. It is equal to 1 if and only if x contains a single nonzero component, and is equal to 0 if and only if all components of x are equal. It interpolates smoothly between these two extreme values. The closer to 1 is the sparseness the sparser is the vector.

The basic definition is for a numeric vector. The sparseness of a matrix is the mean sparseness of its column vectors. The sparseness of an object of class NMF, is the a 2-length vector that contains the sparseness of the basis and mixture coefficient matrices.

**syntheticNMF** Generate a synthetic matrix according to an underlying NMF model. It can be used to quickly test NMF algorithms.

#### Author(s)

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

# References

*Metagenes and molecular pattern discovery using matrix factorization* Brunet, J.~P., Tamayo, P., Golub, T.~R., and Mesirov, J.~P. (2004) Proc Natl Acad Sci U S A 101(12), 4164–4169.

Sparse non-negative matrix factorizations via alternating non-negativity-constrained least squares for microarray data analysis Kim, H. & Park, H. (2007) Bioinformatics. http://dx.doi.org/10.1093/bioinformatics/btm134.

Non-negative Matrix Factorization with Sparseness Constraints Hoyer, P. O. (2004) Journal of Machine Learning Research 5 (2004) 1457–1469

Biclustering of gene expression data by non-smooth non-negative matrix factorization Carmona-Saez, Pedro and Pascual-Marqui, Roberto and Tirado, F and Carazo, Jose and Pascual-Montano, Alberto (2006) BMC Bioinformatics 7(1), 78

#### See Also

```
NMF, summary
```

# **Examples**

```
# generate a synthetic dataset with known classes: 50 features, 18 samples (5+5+8)
n \leftarrow 50; counts \leftarrow c(5, 5, 8);
V <- syntheticNMF(n, counts, noise=TRUE)</pre>
## Not run: metaHeatmap(V)
# build the class factor
groups <- as.factor(do.call('c', lapply(seq(3), function(x) rep(x, counts[x]))))</pre>
# perform default NMF
res <- nmf(V, 2)
res
## Not run: metaHeatmap(res, class=groups)
## Not run: metaHeatmap(res, 'features')
# see the predicted clusters of samples
predict (res)
# compute entropy and purity
entropy (res, class=groups)
purity(res, class=groups)
# perform NMF with the right number of basis components
res <- nmf(V, 3)
## Not run: metaHeatmap(res)
## Not run: metaHeatmap(res, 'features')
entropy(res, class=groups)
purity(res, class=groups)
```

34 nmfEstimateRank

nmfEstimateRank	Estimate optimal rank for Nonnegative Matrix Factorization (NMF) models
	*********

# Description

A critical parameter in NMF algorithms is the factorization rank r. It defines the number of basis effects used to approximate the target matrix. Function <code>nmfEstimateRank</code> helps in choosing an optimal rank by implementing simple approaches proposed in the litterature.

# Usage

```
nmfEstimateRank(x, range, method = nmf.getOption("default.algorithm"), nrun = 30, v
plot.NMF.rank(x, what = c('all', 'cophenetic', 'rss', 'residuals'
, 'dispersion', 'evar', 'sparseness'
, 'sparseness.basis', 'sparseness.coef')
, ref=NULL, ...)
```

# **Arguments**

method	A single NMF algorithm, in one of the format accepted by interface nmf.
nrun	a numeric giving the number of run to perform for each value in range.
range	a numeric vector containing the ranks of factorization to try.
ref	reference object of class NMF . rank, as returned by function nmfEstimateRank. The measures contained in ref are used and plotted as a reference. The associated curves are drawn in $red$ , while those from $x$ are drawn in $blue$ .
verbose	toggle verbosity.
what	a character string that partially matches one of the following item: 'all', 'cophenetic', 'rss', 'residuals', 'dispersion'. It specifies which measure must be plotted (what='all' plots all the measures).
X	For nmfEstimateRank a target object to be estimated, in one of the format accepted by interface nmf.
	For plot.NMF.rank an object of class NMF.rank as returned by function nmfEstimateRank.
	For nmfEstimateRank, these are extra parameters passed to interface nmf.  Note that the same parameters are used for each value of the rank. See nmf.
	For plot. NMF. rank, these are extra graphical parameter passed to the standard function plot. See plot.

# **Details**

Given a NMF algorithm and the target matrix, a common way of estimating r is to try different values, compute some quality measures of the results, and choose the best value according to this quality criteria. See *Brunet et al.* (2004) and *Hutchins et al.* (2008).

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The function nmfEstimateRank allow to launch this estimation procedure. It performs multiple NMF runs for a range of rank of factorization and, for each, returns a set of quality measures together with the associated consensus matrice.

#### Value

A S3 object (i.e. a list) of class NMF. rank with the following slots:

measures a data.frame containing the quality measures for each rank of factorizations

in range. Each row correspond to a measure, each column to a rank.

consensus a list of consensus matrices, indexed by the rank of factorization (as a char-

acter string).

# Author(s)

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

#### References

*Metagenes and molecular pattern discovery using matrix factorization* Brunet, J.~P., Tamayo, P., Golub, T.~R., and Mesirov, J.~P. (2004) Proc Natl Acad Sci U S A 101(12), 4164–4169.

# See Also

nmf

# **Examples**

```
set.seed(123456)
n <- 50; r <- 3; m <- 20
V <- syntheticNMF(n, r, m, noise=TRUE)

# Use a seed that will be set before each first run
## Not run: res.estimate <- nmfEstimateRank(V, seq(2,5), method='brunet', nrun=10, seed=1234

# plot all the measures
## Not run: plot(res.estimate)
# or only one: e.g. the cophenetic correlation coefficient
## Not run: plot(res.estimate, 'cophenetic')</pre>
```

NMFfit-class

Base Class for to store Nonnegative Matrix Factorisation results

# **Description**

Base class to handle the results of general **Non-negative Matrix Factorisation** algorithms (NMF). It provides a general structure and generic functions to manage the results of NMF algorithms. It contains a slot with the fitted NMF model (see slot fit) as well as data about the methods and parameters used to compute the factorization.

#### **Details**

The purpose of this class is to handle in a generic way the results of NMF algorithms. Its slot fit contains the fitted NMF model as an object of class NMF.

Other slots contains data about how the factorization has been computed, such as the algorithm and seeding method, the computation time, the final residuals, etc...

Class NMFfit acts as a wrapper class for its slot fit. It inherits from interface class NMF defined for generic NMF models. Therefore, all the methods defined by this interface can be called directly on objects of class NMFfit. The calls are simply dispatched on slot fit, i.e. the results are the same as if calling the methods directly on slot fit.

#### Slots

- fit: An object that inherits from class "NMF". It contains the fitted NMF model.
  - Note that class "NMF" is a virtual class. The default class for this slot is NMFstd, that implements the standard NMF model.
- residuals: A "numeric" vector that contains the final residuals or the residuals track between the target matrix and its NMF estimate(s). Default value is numeric().
  - See method residuals for details on accessor methods and main interface nmf for details on how to compute NMF with residuals tracking.
- method: A single "character" string that contains the name of the algorithm used to fit the model. Default value is ".
- seed: A single "character" string that contains the name of the seeding method used to seed the algorithm that computed the NMF. Default value is ". See nmf-methods for more details.
- distance: Either a single "character" string that contains the name of the built-in objective function, or a function that measures the residuals between the target matrix and its NMF estimate.
- parameters: A "list" that contains the extra parameters specific to the algorithm used to fit the model.
- runtime: Object of class "proc\_time" that contains various measures of the time spent to fit the model. See system.time
- options: A "list" that contains the options used to compute the object.
- extra: A "list" that contains extra miscellaneous data set by the algorithm. For example it can be used to store extra parameters, without the need to extend the standard NMF model.

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## Validity checks

The validity method for class NMFfit checks

• slot fit calling the suitable validity function on this object of class NMF (see NMF for more details).

• the validity of slot objective that must be either a function definition or a *non-empty* character string.

# Objects from the Class

Object of class NMFfit using the standard operator new.

However, there is usually no need to directly create such an object, as interface methods nmf and seed take care of it.

#### Methods

Class-specific methods:

```
algorithm signature(object = "NMFfit"): Access slot method.
```

algorithm<- signature(object = "NMFfit", value="ANY"): Set slot method.</pre>

Note that this method is part of the minimum interface for NMF models, as defined by class NMF. See NMF.

basis<- signature(object = "NMFfit", value = "matrix": Sets the matrix of basis vectors of the fitted NMF model. It calls basis(fit(object), value).</pre>

Note that this method is part of the minimum interface for NMF models, as defined by class NMF. See NMF.

coef signature(object = "NMFfit"): Extract the matrix of mixture coefficients from the
 fitted NMF model. It returns coef (fit (object)).

Note that this method is part of the minimum interface for NMF models, as defined by class NMF. See NMF.

coef<- signature(object = "NMFfit", value = "matrix": Sets the matrix of mixture coefficients of the fitted NMF model. It calls coef(fit(object), value).</pre>

Note that this method is part of the minimum interface for NMF models, as defined by class NMF. See NMF.

distance signature (target = "matrix", x = "NMFfit"): return the value of the loss function given a target matrix and a NMF fit. It calls method distance on slot fit. If a distance method is NOT supplied in argument method, it uses the objective function from slot objective.

**plot** signature (x = "NMFfit"): plot the residuals track of the run that computed object x. See function nmf for details on how to enable the tracking of residuals.

fitted signature(object = "NMFfit"): compute the estimated target matrix according
 to the NMF model stored in slot fit. It actually dispatches the call to slot fit, returning
 fitted(fit(object)).

Note that this method is part of the minimum interface for NMF models, as defined by class NMF. See NMF.

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```
fit signature(object = "NMFfit"): return the NMF object stored in slot fit.
```

- fit<- signature(object = "NMFfit", value = "NMF"): set the value of the NMF object stored in slot fit.</pre>
- modelname: returns the name of the model fitted by the object. It corresponds to the name of the S4 class of slot fit.
- nrun signature(object = "NMFfit"): return the number of NMF runs performed to
   compute object. In the case of a NMFfit object, this method always returns 1, as it is
   the result of a single NMF run and the method exists to create a uniform access interface to
   NMF results.
- **objective** signature(object = "NMFfit"): return slot distance or compute the objective value if a target is passed in argument x.
- objective<- signature(object = "NMFfit", value = "character"): sets slot distance
   to a built-in distance metric identified by a character string.</pre>
- objective<- signature(object = "NMFfit", value = "function"): sets slot distance
  to a custom function. The function should return a single positive numeric and must take
  the target (a matrix) as its first parameter, and an object that inherits from class NMF as its
  second parameter. Extra parameters are passed.</pre>
- residuals signature (object = "NMFfit"): Access slot residuals. See function residuals for details on extra parameters.
- residuals<- signature(object = "NMFfit", value="numeric"): Set slot residuals
  to value value.</pre>
- runtime signature(object = "NMFfit"): return the time spent to fit NMF model object.
  The time is computed using base function system.time which returns object of class
   proc\_time.
- runtime.all signature (object = "NMFfit"): return the CPU time used to perform all the runs to compute the object. In the case of a NMFfit object, this method is an alias to method runtime (see above), as the object is the result of a single NMF run. The method exists to create a uniform access interface to NMF results.
- seeding signature(object = "NMFfit"): returns the seeding method used to seed the
  algorithm that fitted NMF model object. See section nmf-methods.
- seeding<- signature(object = "NMFfit"): sets the seeding method used to seed the algorithm that fitted NMF model object.
- show signature(object = "NMFfit"): standard generic show method for objects of
   class NMF.
- **summary** signature (x = "NMFfit"): standard generic summary method for objects of class NMF. It returns a numeric vector that contains the summary of the fitted NMF model (slot fit), plus the computation time and the final residuals.

Class NMFfit inherits from all the methods defined on class NMF to manipulate and interpret NMF models. For those methods, class NMFfit act as a wrapper class, dispatching the calls to slot fit. Some useful methods are: dim, nbasis, predict, sparseness. See NMF for more details.

NMFfitX-class 39

## Author(s)

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

#### See Also

Main interface to perform NMF in nmf-methods.

Method seed to set NMF objects with values suitable to start algorithms with.

# Examples

```
# run default NMF algorithm on a random matrix
n <- 50; r <- 3; p <- 20
V <- matrix(runif(n*p), n, p)
res <- nmf(V, r)

# result class is NMFfit
class(res)

# show result
res

# compute summary measures
summary(res)</pre>
```

NMFfitX-class

Virtual Class to Handle Results from Multiple Runs of a NMF Algorithms

## **Description**

This class defines a common interface to handle the results from multiple runs of a single NMF algorithm, performed with the nmf method.

Currently, this interface is implemented by two classes, NMFfitX1 and NMFfitXn, which respectively handle the case where only the best fit is kept, and the case where the list of all the fits is returned.

See nmf-multiple for more details on the method arguments.

## **Slots**

runtime.all: Object of class "proc\_time" that contains various measures of the time spent to perform all the runs.

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## Methods

#### consensus:

Computes the consensus matrix associated to the multiple NMF runs described by object. It's been proposed by *Brunet et al.* (2004) to help visualising and measuring the stability of the clusters obtained by NMF approaches. See consensus.

Technical note: this method is defined as a pure virtual method is the sense that an error is thrown if it is not overloaded by the classes that implement the interface (i.e. that extends class NMFfitX).

## cophcor :

Computes the cophenetic correlation coefficient of the consensus matrix associated to the multiple NMF runs described by the object. It's been proposed by *Brunet et al.* (2004) to measure the stability of the clusters obtained by NMF approaches. See cophcor for more details.

## dispersion:

Computes the dispersion coefficient of the consensus matrix associated to the multiple NMF runs described by the object. It's been proposed by *Kim and Park* (2007) to measure the reproducibility of the clusters. See dispersion for more details.

featureNames: returns the row names of the basis matrix from the best fit of the set of results.

If BioConductor is installed this method is defined for the generic function featureNames from the Biobase package.

fit : returns the element that achieves the lowest residual approximation error across all the runs. See fit for more details.

Technical note: this method is defined as a pure virtual method is the sense that an error is thrown if it is not overloaded by the classes that implement the interface (i.e. that extends class NMFfitX).

**nrun**: returns the number of runs performed to create the object.

Note that because the nmf method allows to run the NMF computation keeping only the best fit, nrun may return a value greater than one, while only the result of the best run is stored in the object (cf. option 'k' in method nmf).

See nmf and NMFfitX1.

Technical note: this method is defined as a pure virtual method is the sense that an error is thrown if it is not overloaded by the classes that implement the interface (i.e. that extends class NMFfitX).

**metaHeatmap** Produces a heatmap of the consensus matrix using function heatmap. 2. See metaHeatmap.

runtime.all : returns the total time spent to compute all the runs. See runtime.all for more
details.

**sampleNames**: returns the column names of the mixture coefficient matrix from the best fit of the set of results. If BioConductor is installed this method is defined for the generic function featureNames from the Biobase package.

**show**: show method for objects of class NMFfitX.

**summary**: standard generic summary method for objects of class NMFfitX. It computes a set of measures to evaluate the quality of the *best factorization* of the set. The result is similar to the result from the summary method of NMFfit objects. See NMFfit for details on

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the computed measures. In addition, the cophenetic correlation coefficient and the dispersion coefficient of the consensus matrix are returned. See methods copheor and dispersion above.

#### Author(s)

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## References

*Metagenes and molecular pattern discovery using matrix factorization* Brunet, J.~P., Tamayo, P., Golub, T.~R., and Mesirov, J.~P. (2004) Proc Natl Acad Sci U S A 101(12), 4164–4169.

Sparse non-negative matrix factorizations via alternating non-negativity-constrained least squares for microarray data analysis Kim, H. & Park, H. (2007) Bioinformatics. http://dx.doi.org/10.1093/bioinformatics/btm134.

## See Also

```
nmf-methods, nmf-multiple, NMFfitX1, NMFfitXn
```

## **Examples**

```
# generate a synthetic dataset with known classes
n <- 50; counts <- c(5, 5, 8);
V <- syntheticNMF(n, counts, noise=TRUE)

# perform multiple runs of one algorithm (default is to keep only best fit)
res <- nmf(V, 3, nrun=5)
str(res)

# perform multiple runs of one algorithm (keep all the fits)
res <- nmf(V, 3, nrun=5, .options='k')
str(res)</pre>
```

NMFfitX1-class

Class to Store the Result from Multiple Runs of a NMF Algorithm when Only the Best Fit is Kept

## **Description**

This class is used to return the result from a multiple run of a single NMF algorithm performed with function nmf with the – default – option keep.all=FALSE (cf. nmf).

It extends both classes NMFfitX and NMFfit, and stores a the result of the best fit in its NMFfit structure.

Beside the best fit, this class allows to hold data about the computation of the multiple runs, such as the number of runs, the CPU time used to perform all the runs, as well as the consensus matrix.

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Due to the inheritance from class NMFfit, objects of class NMFfitX1 can be handled exactly as the results of single NMF run – as if only the best run had been performed.

#### Slots

consensus: object of class "matrix" used to store the consensus matrix based on all the runs.

nrun: an integer that contains the number of runs performed to compute the object.

runtime.all: object of class "proc\_time" that contains various measures of the time spent

#### **Extends**

Class "NMFfitX", directly. Class "NMFfit", directly. Class "NMF", by class "NMFfit", distance 2.

## Validity

There is currently no validity check for this class.

to perform all the runs (inherited from NMFfitX)

#### Methods

consensus: returns the pre-computed consensus matrix associated with the runs. It is calculated during the NMF computations itself, and is stored in slot consensus. If this slot is of length zero, then it returns NULL.

It's been proposed by *Brunet et al.* (2004) to help visualising and measuring the stability of the clusters obtained by NMF approaches. See consensus.

fit: returns the best fit as an NMF fit object.

**nrun**: returns the number of NMF runs performed to compute the object, as stored in slot nrun.

**runtime.all** returns the CPU time used to compute all the runs in the list, as stored in slot runtime.all (inherited from class NMFfitX).

**show**: show method for class NMFfitX1.

Besides these above methods, class NMFfitX1 inherits from all the methods from class NMFfit and as such can be handled exactly as the result of a single NMF run.

# Author(s)

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

## See Also

```
NMFfitX, nmf-methods, nmf-multiple
```

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## **Examples**

```
# generate a synthetic dataset with known classes
n <- 50; counts <- c(5, 5, 8);
V <- syntheticNMF(n, counts, noise=TRUE)

# build the class factor
groups <- as.factor(do.call('c', lapply(seq(3), function(x) rep(x, counts[x]))))

# perform multiple runs of one algorithm, keeping only the best fit (default)
res <- nmf(V, 3, nrun=5)
res
#NOTE: the implicit nmf options are .options=list(keep.all=FALSE) or .options='-k'

# compute summary measures
summary(res)
# get more info
summary(res, target=V, class=groups)

# show computational time
runtime.all(res)</pre>
```

NMFfitXn-class

Class to Store the Result from Multiple Runs of a NMF Algorithm when Keeping All the Fits

## Description

This class is used to return the result from a multiple run of a single NMF algorithm performed with function nmf with option keep.all=TRUE (cf. nmf).

It extends both classes NMFfitX and list, and stores the result of each run (i.e. a NMFfit object) in its list structure.

IMPORTANT NOTE: This class is designed to be **read-only**, even though all the list-methods can be used on its instances. Adding or removing elements would most probably lead to incorrect results in subsequent calls. Capability for concatenating and merging NMF results is for the moment only used internally, and should be included and supported in the next release of the package.

#### Slots

.Data: standard slot that contains the S3 list object data. See R documentation on S4 classes for more details.

#### **Extends**

```
Class "NMFfitX", directly. Class "list", from data part. Class "vector", by class "list", distance 2. Class "AssayData", by class "list", distance 2.
```

## Validity

NMFfitXn objects are designed to store results of single runs of the same NMF algorithm, that have the same dimensions. The following checks are performed in the class validity method:

- All elements must be the result of a single NMF run. That is they must be of class NMF fit, and objects of class NMF fitX are not allowed.
- All elements must be the result of the same NMF algorithm.
- The dimension of the fitted problem must be the same for all elements: same dimension of the target matrix, and same factorisation rank.

#### Methods

**algorithm**: returns the name of the common algorithm used to compute all the runs.

Since all elements in the list are results from the same algorithm, the returned name is taken from the first element. The method returns NULL if the list is empty.

consensus: Computes the consensus matrix associated with the list of runs, i.e. the mean connectivity matrix of all the fits in the list. It's been proposed by *Brunet et al.* (2004) to help visualising and measuring the stability of the clusters obtained by NMF approaches. See consensus.

**dim**: returns the common dimension of the NMF problem fitted by all the runs – based on the dimension of the first fit in the list. See dim, NMF-method for more details on the returned value.

**entropy**: computes the mean (resp. the best) entropy of the list of NMF fit. Which value is computed depends on argument method. See entropy for more details.

fit : returns the element of the list that achieves the lowest residual approximation error. See residuals.

**nrun**: returns the number of NMF runs performed to compute the object, i.e. its length – as a list.

**purity**: computes the mean (resp. the best) purity of the list of NMF fit. Which value is computed depends on argument method. See purity for details.

**residuals**: computes the mean (resp. the best) residual error of the list of NMF fit. Which value is computed depends on argument method. See residuals for details.

**predict**: returns the predicted cluster index based on the *best* NMF factorization in the list. See predict for more details.

runtime.all signature(object = "NMFfitXn", null=FALSE, warning=TRUE):returns the CPU time used to compute all the runs in the list, as stored in slot runtime.all
(inherited from class NMFfitX).

When the computation is performed in parallel, the result may be very different from the sequential computation time returned by the seqtime method (see below).

When no time data is available in slot runtime.all, the runtime.all method for class NMFfitXn differs from the one defined in its parent class NMFfitX. Indeed, in the case no time data is stored in slot runtime.all, setting the extra argument null to FALSE (default) forces the method to return the sequential computation time instead and a warning is thrown unless argument warning is FALSE. Otherwise, in such a case, a call with null=TRUE would return NULL.

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**seqtime**: returns the sequential CPU time spent of all the runs in the list. It is the sum of the CPU time used to compute each run. It returns NULL if the list is empty.

show : show method for class NMFfitXn.

Besides these above methods, class NMFfitXn inherits all the methods from class NMFfitX like: summary, metaHeatmap.

## Author(s)

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

#### See Also

```
NMFfitX, nmf-methods, nmf-multiple
```

# **Examples**

```
# generate a synthetic dataset with known classes
n <- 50; counts <- c(5, 5, 8);
V <- syntheticNMF(n, counts, noise=TRUE)

# build the class factor
groups <- as.factor(do.call('c', lapply(seq(3), function(x) rep(x, counts[x]))))

# perform multiple runs of one algorithm, keeping all the fits
res <- nmf(V, 3, nrun=5, .options='k') # .options=list(keep.all=TRUE) also works
res
summary(res)
# get more info
summary(res, target=V, class=groups)

# compute/show computational times
runtime.all(res)
seqtime(res)</pre>
```

NMFList-class

Class "NMFList" to Handle the Comparison of NMF Results

## **Description**

Class "NMFList" is used to wrap into a list the results of different NMF runs with the objective to compare them.

While it handles indifferently any kind of NMF result, it is usually used to compare NMF results from different algorithms.

## **Objects from the Class**

Objects can be created by calls of the form as . NMFList (...).

#### **Slots**

runtime: Object of class "proc\_time" that stores the CPU time used to compute all the results in the list.

.Data: Object of class "list", inherited from class list.

#### **Extends**

Class "list", from data part. Class "vector", by class "list", distance 2. Class "AssayData", by class "list", distance 2.

#### Methods

algorithm: returns the character vector of the names of the algorithms of the results in the list.

**runtime**: returns the CPU time used to compute all the results in the list, as stored in slot runtime. If no time data is available then it returns NULL.

**show** : show method for class NMFList.

summary returns a data. frame whose lines are the summary measures of each result in the list.

## Author(s)

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

# See Also

```
nmf-compare, nmf-multiple, nmf
```

# **Examples**

```
showClass("NMFList")
```

```
nmfModel - NMF Model Factory

Factory Method for NMF Models
```

# Description

nmfModel is a generic function which provides a convenient way to build NMF models.

It provides a unique interface to create NMF objects that can follow different NMF models, and is designed to resolve potential inconsistencies in the matrices dimensions.

#### **Details**

NMF models are defined by S4 classes that inherit from class NMF.

nmfModel methods act as factory methods to help in the creation of NMF model objects in common situations: creating an empty model, a model with given dimensions, a model with dimensions compatible with a given target matrix, ...

All methods return an object that inherits from class NMF, except for the call with no argument, which lists the NMF models defined in the session (built-in and user-defined).

The returned NMF objects are suitable for seeding NMF algorithms via argument seed of the nmf method. In this case the factorisation rank is implicitly set by the number of columns of the basis vector matrix.

#### Methods

signature (rank = "missing", target = "missing", builtin.only=FALSE, ...)

When called with no argument or argument builtin.only only, the method returns a character vector that contains the name of all the NMF models currently defined. These are the classes that inherits from class NMF, but not from NMFfit. If argument builtin.only=TRUE, only the models provided by the package itself are returned, discarding the user-defined models.

When called with extra arguments in ..., then the argument builtin.only is discarded and the method is equivalent to the call nmfModel(0, 0, ...). See the description of the appropriate method below.

signature (rank = "numeric", target = "numeric", model='NMFstd', W, H, ...)

This call creates an object of class model, using the extra parameters ... to initialise slots that are specific to the given model. All NMF models implement get/set methods to access the matrix factors, which can be initialised via arguments W and H. For example, all the built-in models derive from class NMFstd, which has two slots, W and H, to hold the two factors.

If only argument rank is provided, the method creates a NMF model of dimension 0xrankx0. That is that the basis and mixture coefficient matrices, W and H, have dimension 0xrank and rankx0 respectively.

If target dimensions are also provided in argument target, then the method creates a NMF object compatible to fit a target matrix of dimension target [1] xtarget [2] That is that the basis and mixture coefficient matrices, W and W, have dimension target [1] xrank and rankxtarget [2] respectively. If no other argument is provided, these matrices are filled with NAs.

If arguments W and/or H are provided, the method creates a NMF model where the basis and mixture coefficient matrices, W and H, are initialised using the values of W and/or H.

The dimensions given by target, W and H, must be compatible. However, whenever possible, the method will reduce the dimensions to the achieve dimension compatibility.

When W and H are both provided, the NMF object created is suitable to seed a NMF algorithm in a call to the nmf method. Note that in this case the factorisation rank is implicitly set by the number of basis vectors.

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```
signature(rank = "missing", target = "ANY", ...) This call is equivalent to
    nmfModel(0, target, ...).
signature(rank = "NULL", target = "ANY") This call is equivalent to nmfModel(0,
    target, ...).
signature(rank = "numeric", target = "missing") This call is equivalent to nmfModel(rank,
    0, ...).
```

## **Examples**

```
# List all NMF models
nmfModel()
# or list only the built-in models
nmfModel(builtin.only=TRUE)
# create a NMF object based on one random matrix: the missing matrix is deduced
# Note this only works when using factory method NMF
n < -50; r < -3;
w <- matrix(runif(n*r), n, r)</pre>
nmfModel(W=w)
# create a NMF object based on random (compatible) matrices
h \leftarrow matrix(runif(r*p), r, p)
nmfModel(W=w, H=h)
# create a NMF object based on incompatible matrices: generate an error
h \leftarrow matrix(runif((r+1)*p), r+1, p)
## Not run: new('NMFstd', W=w, H=h)
# same thing using the factory method: dimensions are corrected and a warning
# is thrown saying that the dimensions used are reduced
nmfModel(W=w, H=h)
# apply default NMF algorithm to a random target matrix
V <- matrix(runif(n*p), n, p)</pre>
## Not run: nmf(V, r)
```

NMFns-class

Nonsmooth Nonnegative Matrix Factorization

# **Description**

Class that implements the *Nonsmooth Nonnegative Matrix Factorization* (nsNMF) model, required by the Nonsmooth NMF algorithm.

The Nonsmooth NMF algorithm is defined by Pascual-Montano et al. (2006) as a modification of the standard divergence based NMF algorithm (see section Details and references below). It aims at obtaining sparser factor matrices, by the introduction of a smoothing matrix.

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## Usage

```
## S4 method for signature 'NMFns':
fitted(object, W, H, S, ...)
## S4 method for signature 'NMFns':
smoothing(x, theta)
```

## **Arguments**

X	an object of class NMFns
object	an object of class NMFns
W	the $\mathtt{matrix}$ of basis vectors, i.e. the first matrix factor in the non-smooth NMF model.
Н	the $\mathtt{matrix}$ of mixture coefficients, i.e. the third matrix factor the non-smooth NMF model.
S	the smoothing ${\tt matrix},$ i.e. the middle matrix factor in the non-smooth NMF model.
theta	a single numericto be used as smoothing parameter (see section Details).
	extra parameters passed to method smoothing. So typically used to pass a value for theta.

# **Details**

The Nonsmooth NMF algorithm is a modification of the standard divergence based NMF algorithm (see NMF). Given a non-negative  $n \times p$  matrix V and a factorization rank r, it fits the following model:

$$V \equiv WS(\theta)H$$
,

where:

- W and H are such as in the standard model, that is non-negative matrices of dimension  $n \times r$  and  $r \times p$  respectively;
- S is a  $r \times r$  square matrix whose entries depends on an extra parameter  $0 \le \theta \le 1$  in the following way:

$$S = (1 - \theta)I + \frac{\theta}{r}11^T,$$

where *I* is the identity matrix and 1 is a vector of ones.

The interpretation of S as a smoothing matrix can be explained as follows: Let X be a positive, nonzero, vector. Consider the transformed vector Y = SX. If  $\theta = 0$ , then Y = X and no smoothing on X has occurred. However, as  $\theta \to 1$ , the vector Y tends to the constant vector with all elements almost equal to the average of the elements of X. This is the smoothest possible vector in the sense of non-sparseness because all entries are equal to the same nonzero value, instead of having some values close to zero and others clearly nonzero.

## Algorithm

The Nonsmooth NMF algorithm uses a modified version of the multiplicative update equations in Lee & Seung's method for Kullbach-Leibler divergence minimization. The update equations are modified to take into account the – constant – smoothing matrix. The modification reduces to using matrix WS instead of matrix W in the update of matrix W, and similarly using matrix SH instead of matrix W in the update of matrix W.

After matrix W have been updated, each of its columns is scaled so that it sums up to 1.

## **Objects from the Class**

Object of class NMFns can be created using the standard way with operator new

However, as for all the classes that extend class NMFstd, objects of class NMFns should be created using factory method nmfModel:

```
new('NMFns', theta=0.8)
nmfModel(model='NMFns')
nmfModel(model='NMFns', theta=0.8)
```

See nmfModel for more details on how to use the factory method.

#### **Slots**

Class NMFns extends NMF adding a single slot:

theta: Single "numeric" that contains the smoothing parameter. Default prototype value is 0.5.

### **Extends**

```
Class "NMF", directly.
```

#### Methods

fitted signature(object = "NMFns"): returns the estimated target matrix according to the Nonsmooth-NMF model object:

$$\hat{V} = \hat{V}(\theta) = WS(\theta)H$$

Note that this method is part of the minimum interface for NMF model, as defined by class NMF.

**smoothing** returns the smoothing matrix  $S(\theta)$ . See section *Details*.

show signature(object = "NMFns"): standard generic show method for objects of class
 NMFns. It calls the parent class show method (i.e. for class NMF) and add the value of
 parameter theta to the display.

#### Author(s)

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

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#### References

Alberto Pascual-Montano et al. (2006). Nonsmooth Nonnegative Matrix Factorization (nsNMF). *IEEE Transactions On Pattern Analysis And Machine Intelligence*, Vol. 28, No. 3, March 2006 403

#### See Also

```
NMF, nmf-methods
```

## **Examples**

```
# create a completely empty NMF object
new('NMFns')

# create a NMF object based on random (compatible) matrices
n <- 50; r <- 3; p <- 20
w <- matrix(runif(n*r), n, r)
h <- matrix(runif(r*p), r, p)
nmfModel(model='NMFns', W=w, H=h)

# apply Nonsmooth NMF algorithm to a random target matrix
V <- matrix(runif(n*p), n, p)
## Not run: nmf(V, r, 'ns')</pre>
```

NMFOffset-class

Nonnegative Matrix Factorization with Offset

## **Description**

Class that implements the *Nonnegative Matrix Factorization with Offset* model, required by the NMF with Offset algorithm.

The NMF with Offset algorithm is defined by Badea (2008) as a modification of Lee & Seung's euclidean based NMF algorithm (see section Details and references below). It aims at obtaining 'cleaner' factor matrices, by the introduction of an offset matrix, explicitly modelling a feature specific baseline – constant across samples.

## **Objects from the Class**

Object of class NMFOffset can be created using the standard way with operator new

However, as for all the classes that extend class NMFstd, objects of class NMFOffset should be created using factory method nmfModel:

```
new('NMFOffset')
nmfModel(model='NMFOffset')
nmfModel(model='NMFOffset', W=w, offset=rep(1, nrow(w)))
See nmfModel for more details on how to use the factory method.
```

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#### Slots

Class NMFOffset extends NMF adding a single slot:

offset: A "numeric" vector to handle the common baseline for each feature. Its length will always be equal to the number of features, i.e. the number of rows in slot W.

#### **Extends**

Class "NMF", directly.

#### Methods

fitted signature(object = "NMFOffset"): returns the estimated target matrix according
 to the NMF with Offset model object:

$$\hat{V} = WH + offset$$

Note that this method is part of the minimum interface for NMF model, as defined by class NMF.

initialize initialize method for class NMFOffset. It ensures consistency between slots W
and slot offset.

offset signature(object = "NMFOffset"): return the value of slot offset.

rnmf returns the object with slots W, H and offset filled with random values drawn from a uniform distribution. This method first calls method rnmf for NMF object to set the entries of slots W and H, then sets the entries in slot offset within the interval [0, max(max(W), max(H))].

**show** signature(object = "NMFOffset"): standard generic show method for objects of class NMFOffset. It calls the parent class show method (i.e. for class NMF) and add the value of vector offset to the display (only the first five elements are displayed).

#### Author(s)

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

#### References

Badea (2008). Extracting Gene Expression Profiles Common To Colon And Pancreatic Adenocaricinoma Using Simultaneous Nonnegative Matrix Factorization. In *Pacific Symposium on Biocomputing*, **13**, 279-290

### See Also

NMF, nmf-methods

NMFSet-class 53

## **Examples**

```
# create a completely empty NMF object
new('NMFOffset')

# create a NMF object based on random (compatible) matrices
n <- 50; r <- 3; p <- 20
w <- matrix(runif(n*r), n, r)
h <- matrix(runif(r*p), r, p)
nmfModel(model='NMFOffset', W=w, H=h, offset=rep(0.5, nrow(w)))

# apply Nonsmooth NMF algorithm to a random target matrix
V <- matrix(runif(n*p), n, p)
## Not run: nmf(V, r, 'offset')</pre>
```

NMFSet-class

Deprecated Class to store results from multiple runs of NMF algorithms

# **Description**

This class is deprecated and replaced by class NMFfitX and its extensions. It remains only for backward compatibility and will be defunct in the next release.

It extends the base class list to store the result from a multiple run of NMF algorithms.

The elements are of class NMF.

## Slots

consensus: Object of class "matrix" used to store the consensus matrix when multiple runs have been performed with option keep.all=FALSE. In this case, only the best factorization is returned, so the object is of length 1. However the consensus matrix across all runs is still computed and stored in this slot.

nrun: an integer that contains the number of runs when NMF is performed with option keep.all=FALSE.

See nmf.

runtime: Object of class "proc\_time" that contains various measures of the time spent to perform all the runs.

.Data: standard slot that contains the S3 list object data. See R documentation on S4 classes for more details.

#### Methods

All the methods for this class have been removed from the package and are substituted by methods for NMF fitX objects.

## Author(s)

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

#### See Also

NMFfitX, NMF, nmf-methods, nmf-multiple

NMFstd-class

Implement of the standard NMF model

## **Description**

Class that implements the standard model of Nonnegative Matrix Factorisation.

It provides a general structure and generic functions to manage factorizations that follow NMF standard model.

#### Details

Let V be a  $n \times m$  non-negative matrix and r a positive integer. In its standard form (see references below), a NMF of V is commonly defined as a pair of matrices (W, H) such that:

$$V \equiv WH$$
,

where:

- W and H are  $n \times r$  and  $r \times m$  matrices respectively with non-negative entries;
- $\equiv$  is to be understood with respect to some loss function. Common choices of loss functions are based on Frobenius norm or Kullbach-Leibler divergence.

Integer r is called the *factorization rank*. Depending on the context of application of NMF, the columns of W and H take different names:

**columns of** W basis vector, metagenes, factors, source, image basis

**columns of** H mixture coefficients, metagenes expression profiles, weights

NMF approach has been successfully applied to several fields. Package NMF was implemented trying to use names as generic as possible for objects and methods. The following terminology is used:

samples the columns of the target matrix V

**features** the rows of the target matrix V

**basis matrix** the first matrix factor W

**basis vectors** the columns of first matrix factor W

**mixture matrix** the second matrix factor H

**mixtures coefficients** the columns of second matrix factor H

However, because package NMF was primilary implemented to work with gene expression microarray data, it also provides a layer to easily and intuitively work with objects from the Bioconductor base framework. See NMF-bioc for more details.

#### **Slots**

```
W: A "matrix" that contains the first matrix factor of the factorisation
H: A "matrix" that contains the second matrix factor of the factorisation
```

## Validity checks

The validity method for class NMF checks for compatibility of slots W and H, as those matrices must be compatible with respect to the matrix product. It also checks the relevance of the factorisation, and throws a warning when the factorisation rank is greater than the number of columns in H.

## **Objects from the Class**

## **Factory method**

The more convenient way of creating NMF objects is to use factory method nmfModel:

```
nmfModel(rank=0, target=0, model='NMFstd', ...)
```

It provides a unique interface to create NMF objects that can follow different NMF models, and is designed to resolve potential inconsistencies in the matrices dimensions. See nmfModel.

For example, to build a 5-rank NMF model compatible to fit a given matrix V, one calls:

```
nmfModel(5, V)
```

If the factors W and H are already available, they can be used to initialise the model:

```
nmfModel(5, V, W=w, H=h)
```

## Standard way

Objects can still be created by calls of the usual form:

```
new("NMF")
new("NMF", W=w, H=h)
```

## Methods

**distance** signature (target = "matrix", x = "NMF"): return the value of the loss function given a target matrix and a NMF fit.

**fitted** signature (object = "NMF"): compute the estimated target matrix according to the standard NMF model object, i.e. as the matrix product of slots W and H.

Note that this method is part of the minimum interface for NMF model, as defined by class  ${\tt NMF}$ .

basis signature(object = "NMF"): Returns slot W, the matrix of basis vectors in NMF
model object.

Note that this method is part of the minimum interface for NMF models, as defined by class NMF. See NMF.

Note that this method is part of the minimum interface for NMF models, as defined by class NMF. See NMF.

coef signature(object = "NMF"): Returns slot H, the matrix of mixture coefficients in the
 NMF model object.

Note that this method is part of the minimum interface for NMF models, as defined by class NMF. See NMF.

coef<- signature(object = "NMF", value = "matrix"): Set the value of slot H,
 the matrix of mixture coefficients in the NMF model object.</pre>

Note that this method is part of the minimum interface for NMF models, as defined by class NMF. See NMF.

rnmf signature(x = "NMF", target): seed NMF model x with random values drawn
from a random distribution. If a target is specified as a matrix, then the values are drawn
within the interval [0, max(target)].

Class NMF std inherits from all the methods defined on class NMF to manipulate and interpret NMF models. Some useful are: dim, nbasis, predict, sparseness. See NMF for more details.

## Author(s)

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

## References

Definition of Nonnegative Matrix Factorization in its modern formulation:

Lee D.D. and Seung H.S. (1999). Learning the parts of objects by non-negative matrix factorization. *Nature*, **401**, 788–791.

Historical first definition and algorithms:

Paatero, P., Tapper, U. (1994). Positive matrix factorization: A non-negative factor model with optimal utilization of error estimates of data values. *Environmetrics*, **2**, 111–126, doi:10.1002/env.3170050203.

Reference for some utility functions:

Kim, H. and Park, H. (2007). Sparse non-negative matrix factorizations via alternating non-negativity-constrained least squares for microarray data analysis. *Bioinformatics*.

Hoyer (2004). Non-negative matrix factorization with sparseness constraints. *Journal of Machine Learning Research*, **5**, 1457-1469.

#### See Also

Main interface to perform NMF in nmf-methods.

Method seed to set NMF objects with values suitable to start algorithms with.

## **Examples**

```
# create a completely empty NMF object (i.e. 0 features, 0 basis components, 0 samples)
new('NMFstd')
# create a NMF object based on one random matrix: the missing matrix is deduced
# Note this only works when using factory method NMF
n < -50; r < -3;
w <- matrix(runif(n*r), n, r)</pre>
nmfModel(W=w)
# create a NMF object based on random (compatible) matrices
p <- 20
h <- matrix(runif(r*p), r, p)</pre>
nmfModel(W=w, H=h)
# create a NMF object based on incompatible matrices: generate an error
h \leftarrow matrix(runif((r+1)*p), r+1, p)
## Not run: new('NMFstd', W=w, H=h)
# same thing using the factory method: dimensions are corrected and a warning
# is thrown saying that the dimensions used are reduced
nmfModel(W=w, H=h)
# apply default NMF algorithm to a random target matrix
V <- matrix(runif(n*p), n, p)</pre>
## Not run: nmf(V, r)
```

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