R documentation

of 'simule-package.Rd' etc.

July 10, 2017

simule-package

Shared and Individual parts of MULtiple graphs Explicitly

Description

This is an R implementation of a constrained 11 minimization approach for estimating multiple Sparse Gaussian or Nonparanormal Graphical Models (SIMULE). The SIMULE algorithm can be used to estimate multiple related precision matrices. For instance, it can identify context-specific gene networks from multi-context gene expression datasets. By performing data-driven network inference from high-dimensional and heterogeneous datasets, this tool can help users effectively translate aggregated data into knowledge that take the form of graphs among entities. This package includes two graphical model options: Gaussian Graphical model and nonparanormal graphical model. The first model assumes that each dataset follows the Gaussian Distribution. The second one assumes that each dataset is nonparanormal distributed. This package provides two computational options: the multi-threading implementation and the single-threading implementation. Please run demo(simule) to learn the basic functions provided by this package. For further details, please read the original paper: http://link.springer.com/article/10.1007/s10994-017-5635-7.

Details

Package: simule Type: Package Version: 1.1

Date: 2017-05-08 License: GPL (>= 2)

Identifying context-specific entity networks from aggregated data is an important task, often arising in bioinformatics and neuroimaging. Computationally, this task can be formulated as jointly estimating multiple different, but related, sparse Undirected Graphical Models (UGM) from aggregated samples across several contexts. Previous joint-UGM studies have mostly focused on sparse Gaussian Graphical Models (sGGMs) and can't identify context-specific edge patterns directly. We, therefore, propose a novel approach, SIMULE (detecting Shared and Individual parts of MULtiple graphs Explicitly) to learn multi-UGM via a constrained L1 minimization. SIMULE automatically infers both specific edge patterns that are unique to each context and shared interactions preserved

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among all the contexts. Through the L1 constrained formulation, this problem is cast as multiple independent subtasks of linear programming that can be solved efficiently in parallel. In addition to Gaussian data, SIMULE can also handle multivariate nonparanormal data that greatly relaxes the normality assumption that many real-world applications do not follow. We provide a novel theoretical proof showing that SIMULE achieves a consistent result at the rate $O(log(Kp)/n_tot)$. On multiple synthetic datasets and two biomedical datasets, SIMULE shows significant improvement over state-of-the-art multi-sGGM and single-UGM baselines.

Author(s)

Beilun Wang

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References

Beilun Wang, Ritambhara Singh, Yanjun Qi (2017). A constrained L1 minimization approach for estimating multiple Sparse Gaussian or Nonparanormal Graphical Models. http://link.springer.com/article/10.1007/s1090017-5635-7

Examples

```
## Not run:
data(exampleData)
simule(X = exampleData , 0.05, 1, covType = "cov", TRUE)
## End(Not run)
```

simule

A constrained 11 minimization approach for estimating multiple Sparse Gaussian or Nonparanormal Graphical Models

Description

Estimate multiple, related sparse Gaussian or Nonparanormal graphical models from multiple related datasets using the SIMULE algorithm. Please run demo(simule) to learn the basic functions provided by this package. For further details, please read the original paper: http://link.springer.com/article/10.1007/s10 017-5635-7>.

Usage

```
simule(X, lambda, epsilon = 1, covType = "cov", parallel = FALSE)
```

Arguments

X A List of input matrices. They can be data matrices or covariance/correlation

matrices. If every matrix in the X is a symmetric matrix, the matrices are as-

sumed to be covariance/correlation matrices. More details at https://github.com/QData/SIMULE

lambda A positive number. The hyperparameter controls the sparsity level of the matri-

ces. The λ in the details.

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epsilon

A positive number. The hyperparameter controls the differences between the shared pattern among graphs and the individual part of each graph. The ϵ in the details. If epsilon becomes larger, the generated graphs will be more similar to each other. The default value is 1, which means that we set the same weights to the shared pattern among graphs and the individual part of each graph.

covType

A parameter to decide which Graphical model we choose to estimate from the input data. If covType = "cov", it means that we estimate multiple sparse Gaussian Graphical models. This option assumes that we calculate (when input X represents data directly) or use (when X elements are symmetric representing covariance matrices) the sample covariance matrices as input to the simule algorithm. If covType = "kendall", it means that we estimate multiple nonparanormal Graphical models. This option assumes that we calculate (when input X represents data directly) or use (when X elements are symmetric representing correlation matrices) the kendall's tau correlation matrices as input to the simule algorithm.

parallel

A boolean. This parameter decides if the package will use the multithreading architecture or not.

Details

The SIMULE algorithm is a constrained 11 minimization method that can detect both the shared and the task-specific parts of multiple graphs explicitly from data (through jointly estimating multiple sparse Gaussian graphical models or Nonparanormal graphical models). It solves the following equation:

$$\hat{\Omega}_{I}^{(1)}, \hat{\Omega}_{I}^{(2)}, \dots, \hat{\Omega}_{I}^{(K)}, \hat{\Omega}_{S} = \min_{\Omega_{I}^{(i)}, \Omega_{S}} \sum_{i} ||\Omega_{I}^{(i)}||_{1} + \epsilon K ||\Omega_{S}||_{1}$$

Subject to:

$$||\Sigma^{(i)}(\Omega_I^{(i)} + \Omega_S) - I||_{\infty} \le \lambda_n, i = 1, \dots, K$$

Please also see the equation (7) in our paper. The λ_n is the hyperparameter controlling the sparsity level of the matrices and it is the lambda in our function. The ϵ is the hyperparameter controlling the differences between the shared pattern among graphs and the individual part of each graph. It is the epsilon parameter in our function and the default value is 1. For further details, please see our paper: http://link.springer.com/article/10.1007/s10994-017-5635-7.

Value

Graphs A list of the estimated inverse covariance/correlation matrices.

share The share graph among multiple tasks.

Author(s)

Beilun Wang

References

Beilun Wang, Ritambhara Singh, Yanjun Qi (2017). A constrained L1 minimization approach for estimating multiple Sparse Gaussian or Nonparanormal Graphical Models. http://link.springer.com/article/10.1007/s1099017-5635-7

plot.simule

Examples

```
## Not run:
data(exampleData)
results = simule(X = exampleData , 0.05, 1, covType = "cov", TRUE)
plot.simule(results)
plot.simule(results, type="share")
plot.simule(results, type="sub", subID=1)
plot.simule(results, type="neighbor", index=50)
## End(Not run)
```

plot.simule

Plotting functions for displaying the list of multiple graphs generated by the simule algorithm

Description

This function plots either the shared graph, the task-specific networks, the networks or the neighborhood networks for a certain node. Please run demo(simule) to learn the basic functions provided by this package. For further details, please read the original paper: http://link.springer.com/article/10.1007/s10994-017-5635-7.

Usage

```
## S3 method for class 'simule'
plot(x, type="graph", subID=NULL, index=NULL, ...)
```

Arguments

x	simule object
type	Plotting type. This argument defines which type of network(s) to plot. There are four options: "graph": plot the networks, "share": plot the shared graph, "sub": plot subject-specific networks, and "neighbor": plot the neighborhood networks for a given node.
subID	If type="sub", subID indicates to plot the task-specific network for the task whose index == subID.
index	If type="neighbor", index indicates the row number of the node to be investigated. This function plots its neighborhood networks in each graph of the multiple graphs generated by simule algorithm.
	Additional arguments to pass to plot function

Details

Plotting function for simule objects. It can be used to plot results obtained from running the simule algorithm.

Author(s)

Beilun Wang and Yanjun Qi

exampleData 5

References

Beilun Wang, Ritambhara Singh, Yanjun Qi (2017). A constrained L1 minimization approach for estimating multiple Sparse Gaussian or Nonparanormal Graphical Models. http://link.springer.com/article/10.1007/s1099017-5635-7

See Also

```
simule
```

Examples

```
## Not run:
    data(exampleData)
    results = simule(X = exampleData , 0.05, 1, covType = "cov", TRUE)
    plot.simule(results)
    plot.simule(results, type="share")
    plot.simule(results, type="sub", subID=1)
    plot.simule(results, type="neighbor", index=50)
## End(Not run)
```

exampleData

A simulated toy dataset that includes 2 data matrices (from 2 related tasks).

Description

A simulated toy dataset that includes 2 data matrices (from 2 related tasks). Each data matrix is about 100 features observed in 200 samples. The two data matrices are about exactly the same set of 100 features. This multi-task dataset is generated from two related random graphs. Please run demo(simule) to learn the basic functions provided by this package. For further details, please read the original paper: http://link.springer.com/article/10.1007/s10994-017-5635-7.

Usage

```
data(exampleData)
```

Format

```
The format is: List of 2 matrices \ : num [1:200, 1:100] -0.0982 -0.2417 -1.704 0.4 ... ..- attr(*, "dimnames")=List of 2 .. ..$ : NULL .. ..$ : NULL $ : num [1:200, 1:100] -0.161 0.41 0.17 0. ... ..- attr(*, "dimnames")=List of 2 .. ..$ : NULL .. ..$ : NULL
```

```
data(exampleData)
```

net.degree

net.degree List the degree of every node of each graph in the inpugraphs.	nt list of multiple
---	---------------------

Description

Lists the degree of every node of each graph in the input list of multiple graphs.

Usage

```
net.degree(theta)
```

Arguments

theta

An input list of multiple graphs. Each graph is represented as a pXp matrix. (For example, the result of the SIMULE algorithm: a list of pXp matrices in which each matrix represents an estimated sparse inverse covariance matrix.)

Value

Degrees, in the format of a list of length p vectors represents the degree of all p nodes of each graph in the input list of multiple graphs.

Author(s)

Beilun Wang

References

Beilun Wang, Ritambhara Singh, Yanjun Qi (2017). A constrained L1 minimization approach for estimating multiple Sparse Gaussian or Nonparanormal Graphical Models. http://link.springer.com/article/10.1007/s109017-5635-7

```
## Not run:
## load an examplar multi-task dataset with K=2 tasks, p=100 features, and n=200 samples per task:
data(exampleData)
##run simule
result = simule(X = exampleData , 0.05, 1, covType = "cov", FALSE)
## get degree list:
net.degree(result$Graphs)
## End(Not run)
```

net.edges 7

net.edges

List the edges of each graph in the input list of multiple graphs

Description

List every estimated edge in the form of pair of connected nodes for each graph in the input list of multiple graphs.

Usage

```
net.edges(theta)
```

Arguments

theta

An input list of multiple graphs. Each graph is represented as a pXp matrix. (For example, the result of the SIMULE algorithm: a list of pXp matrices in which each matrix represents an estimated sparse inverse covariance matrix.)

Value

edges, a length K list, each element of the list represents an igraph.es object which is the detail of all pairs of connected nodes of each graph in the input list of multiple graphs.

Author(s)

Beilun Wang

References

Beilun Wang, Ritambhara Singh, Yanjun Qi (2017). A constrained L1 minimization approach for estimating multiple Sparse Gaussian or Nonparanormal Graphical Models. http://link.springer.com/article/10.1007/s1090017-5635-7

```
## Not run:
## load an example multi-task dataset with K=2 tasks, p=100 features, and n=200 samples per task:
data(exampleData)
##run simule
result = simule(X = exampleData , 0.05, 1, covType = "cov", FALSE)
## get edges list:
net.edges(result$Graphs)
## End(Not run)
```

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net.hubs	Get degrees of the most connected nodes of each graph in the input list of multiple graphs.
	7 1 0 1

Description

List the degrees of the hub nodes of each graph in the input list of multiple graphs.

Usage

```
net.hubs(theta, nhubs = 10)
```

Arguments

theta An input list of multiple graphs. Each graph is represented as a pXp matrix. (For

example, the result of the SIMULE algorithm: a list of pXp matrices in which

each matrix represents an estimated sparse inverse covariance matrix.)

nhubs The number of hubs to be identified of each graph in the input list of multiple

graphs.

Value

hubs, a length K list. Each element in this list is a vector of length nhubs whose entries give the degree of the most connected nodes of each graph in the input list of multiple graphs.

Author(s)

Beilun Wang

References

Beilun Wang, Ritambhara Singh and Yanjun Qi (2017). A Constrained L1 Minimization Approach for Estimating Multiple Sparse Gaussian or Nonparanormal Graphical Models. http://link.springer.com/article/10.1007/017-5635-7

```
## Not run:
## load an example multi-task dataset with K=2 tasks, p=100 features, and n=200 samples per task:
data(exampleData)
##run simule
result = simule(X = exampleData , 0.05, 1, covType = "cov", FALSE)
## get hubs list:
net.hubs(result$Graphs)
## End(Not run)
```

net.neighbors 9

graphs Get neighbors of a node in each graph in the input list of multiple graphs	net.neighbors	Get neighbors of a node in each graph in the input list of multiple graphs
---	---------------	--

Description

For each graph in the input list of multiple graphs, returns the name of neighbor nodes connected to a given node.

Usage

```
net.neighbors(theta, index)
```

Arguments

theta An input list of multiple graphs. Each graph is represented as a pXp matrix. (For

example, the result of the SIMULE algorithm: a list of pXp matrices in which

each matrix represents an estimated sparse inverse covariance matrix.)

index The row number of the node to be investigated.

Value

neighbors, a length K list. Each element in the list is a vector including row names of the neighbor nodes for the index node in each graph in the input list of multiple graphs.

Author(s)

Beilun Wang

References

Beilun Wang, Ritambhara Singh and Yanjun Qi (2017). A Constrained L1 Minimization Approach for Estimating Multiple Sparse Gaussian or Nonparanormal Graphical Models. http://link.springer.com/article/10.1007/017-5635-7

```
## Not run:
## load an example multi-task dataset with K=2 tasks, p=100 features, and n=200 samples per task:
data(exampleData)
##run simule
result = simule(X = exampleData , 0.05, 1, covType = "cov", FALSE)
## get neighbors of node 50:
net.neighbors(result$Graphs,index=50)
## End(Not run)
```

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