# pi stability analysis, large p

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## **Experiment Overview**

In this experiment, I compared the results for three methods of hyperparameter selection: M1, M2, and M3. 50 trials were performed. M1 proceeded as follows: In each trial, for each variable,  $\pi$  was selected by maximizing ELBO over the following grid:

$$\mathop{\pi}\limits_{\sim} = \{0.001, 0.113, 0.226, 0.338, 0.450\}$$

 $\sigma^2$  and  $\sigma^2_\beta$  were fit to the data for each variable and individual using MAPE.

The optimal  $\pi$  was then stabilized in the following manner: upon concluding the first grid search, another grid search was performed using the values of  $\mu$ ,  $\alpha$ ,  $\sigma^2$ , and  $\sigma^2_{\beta}$  corresponding to the optimal  $\pi$  as initial values. If the optimal  $\pi$  remained unchanged from the first grid search, then the grid search was concluded. However, if the optimal  $\pi$  changed, then the grid search was repeated until the optimal  $\pi$  stabilized.

M2 proceeded exactly as M1, except instead of fitting  $\sigma^2$  to the data using MAPE,  $\sigma^2$  was fixed for all individuals as the sample variance of the variable being treated as the response.

M3 was a pure grid search in which each of the hyperparameters was optimized by maximizing ELBO over a 3-D grid of 125 points  $\sigma^2 \times \underset{\sim}{\pi} \times \sigma_{\beta}^2$ . Since none of the hyperparameters were being fit to the data, the grid

search was not iterated until stability as in M1 and M2.  $\pi$  was chosen as above, while  $\sigma_\beta^2$  and  $\sigma^2$  were:

$$\sigma_{\beta}^{2} = \{0.001, 0.005, 0.022, 0.106, 0.5\} \quad \underset{\sim}{\sigma^{2}} = \{0.2, 0.4, 0.6, 0.8, 1\}$$

The first 30 trials were performed on a relatively small dataset, with p + 1 = 5. The last 20 trials were performed on a larger dataset, with p + 1 = 25. At the end of each set of trials, the performance of all methods were compared in terms of sensitivity, specificity, accuracy, and time to fit.

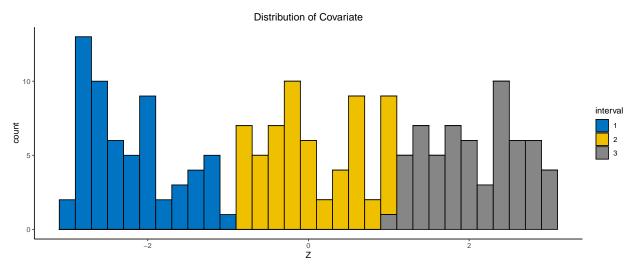
Note that I observed the fitted  $\sigma^2$  blow up, resulting in erroneous results. This happened most often in the large p case. Thus, if any errors resulted for any of the 3 methods, for example, due to blowup of fitted  $\sigma^2$  values, the trial was discarded.

Under each method, the CAVI updates were performed for 100 iterations before exiting, assuming that the tolerance criteria was not met prior to this.

### **Data Generation**

#### **Extraneous Covariate**

I generated the covariate, Z, as the union of three almost disjoint intervals of equal measure. That is,  $Z = Z_1 \cup Z_2 \cup Z_3$  with  $Z_1 = (-3, -1), Z_2 = (a, b) = (-1, 1), Z_3 = (1, 3)$ . Within each interval, I generated 60 covariate values from a uniform distribution. For example:



#### **Precision Matrix**

All of the individuals in interval 1 had the same precision matrix,  $\Omega^{(1)}$ :

$$\Omega_{i,j}^{(1)} = \begin{cases} 2 & i = j \\ 1 & (i,j) \in \{(1,2), (2,1), (2,3), (3,2)\} \\ 0 & o.w. \end{cases}$$

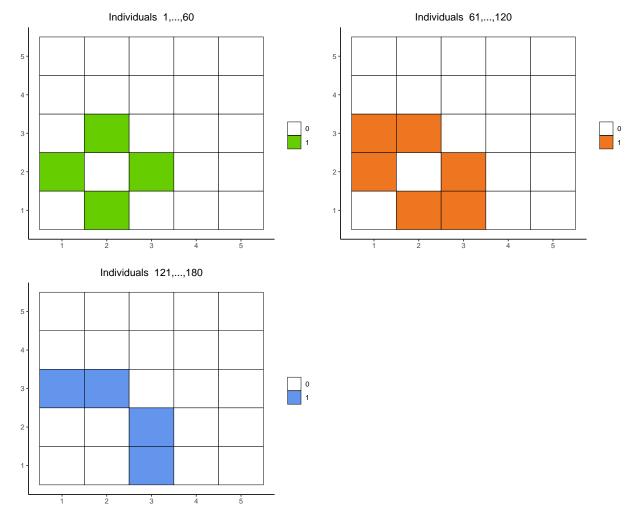
Also, all of the individuals in interval 3 had the same precision matrix,  $\Omega^{(3)}$ :

$$\Omega_{i,j}^{(3)} = \begin{cases} 2 & i = j \\ 1 & (i,j) \in \{(1,3), (3,1), (2,3), (3,2)\} \\ 0 & o.w. \end{cases}$$

However, the individuals in interval 2 had a precision matrix that was dependent upon Z and (a, b). Let  $\beta_0 = -a/(b-a)$  and  $\beta_1 = 1/(b-a)$ . Then:

$$\Omega_{i,j}^{(2)}(z) = \begin{cases} 2 & i = j \\ 1 & (i,j) \in \{(2,3), (3,2)\} \\ 1 - \beta_0 - \beta_1 z & (i,j) \in \{(1,2), (2,1)\} \\ \beta_0 + \beta_1 z & (i,j) \in \{(1,3), (3,1)\} \\ 0 & o.w. \end{cases}$$

Thus,  $\Omega^{(2)}(a) = \Omega^{(1)}$  and  $\Omega^{(2)}(b) = \Omega^{(3)}$ . That is, an individual on the left or right boundary of  $Z_2$  would have precision matrix  $\Omega^{(1)}$  or  $\Omega^{(3)}$ , respectively. The conditional dependence structures corresponding to each of these precision matrices are visualized below.



#### Data matrix

Let  $z_l$  be the extraneous covariate for the l-th individual. To generate the data matrix for the l-th individual, I took a random sample from  $\mathcal{N}(0, \{\Omega_l(z_l)\}^{-1})$ , where:

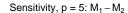
$$\Omega_l(z_l) = \begin{cases} \Omega^{(1)} & z_l \in Z_1 \\ \Omega^{(2)}(z_l) & z_l \in Z_2 \\ \Omega^{(3)} & z_l \in Z_3 \end{cases}$$

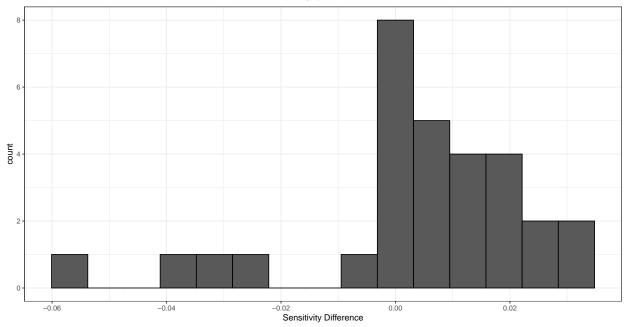
### Results

```
n <- 180
n_3 <- n^(-1/3)

# sensitivity comparison (5)

# m1 - m2
data.frame(X = m1_sens5 - m2_sens5) %>% ggplot(aes(X)) +
    ggtitle(TeX("Sensitivity, p = 5: $M_1 - M_2$")) +
    xlab("Sensitivity Difference") +
    geom_histogram(binwidth = 2 * IQR(m1_sens5 - m2_sens5) * n_3, color = "black") +
    theme_bw() +
    theme(plot.title = element_text(hjust = 0.5))
```

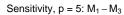


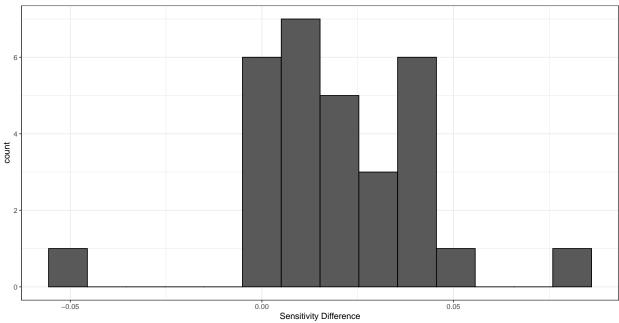


```
summary(m1_sens5 - m2_sens5)
```

```
## Min. 1st Qu. Median Mean 3rd Qu. Max.
## -0.054762 0.000000 0.004762 0.003810 0.017857 0.030952
```

```
# m1 - m3
data.frame(X = m1_sens5 - m3_sens5) %>% ggplot(aes(X)) +
   ggtitle(TeX("Sensitivity, p = 5: $M_1 - M_3$")) +
   xlab("Sensitivity Difference") +
   geom_histogram(binwidth = 2 * IQR(m1_sens5 - m3_sens5) * n_3, color = "black") +
   theme_bw() +
   theme(plot.title = element_text(hjust = 0.5))
```

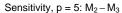


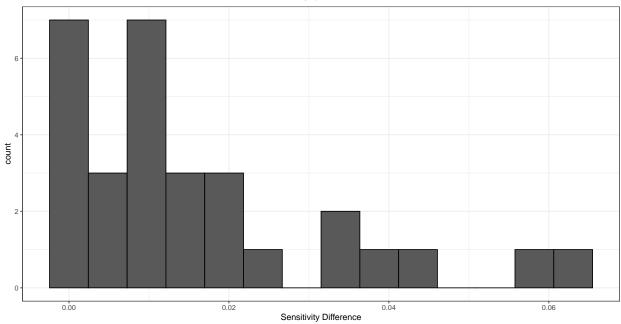


#### summary(m1\_sens5 - m3\_sens5)

## Min. 1st Qu. Median Mean 3rd Qu. Max. ## -0.047619 0.008333 0.016667 0.020556 0.036905 0.083333

```
# m2 - m3
data.frame(X = m2_sens5 - m3_sens5) %>% ggplot(aes(X)) +
   ggtitle(TeX("Sensitivity, p = 5: $M_2 - M_3$")) +
   xlab("Sensitivity Difference") +
   geom_histogram(binwidth = 2 * IQR(m2_sens5 - m3_sens5) * n_3, color = "black") +
   theme_bw() +
   theme(plot.title = element_text(hjust = 0.5))
```





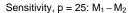
summary(m2\_sens5 - m3\_sens5)

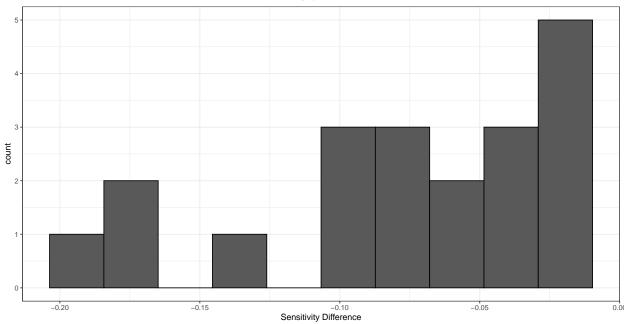
## Min. 1st Qu. Median Mean 3rd Qu. Max. ## 0.000000 0.007143 0.011905 0.016746 0.020833 0.061905

```
# sensitivity comparison (25)

# m1 - m2

data.frame(X = m1_sens25 - m2_sens25) %>% ggplot(aes(X)) +
    ggtitle(TeX("Sensitivity, p = 25: $M_1 - M_2$")) +
    xlab("Sensitivity Difference") +
    geom_histogram(binwidth = 2 * IQR(m1_sens25 - m2_sens25) * n_3, color = "black") +
    theme_bw() +
    theme(plot.title = element_text(hjust = 0.5))
```

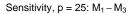


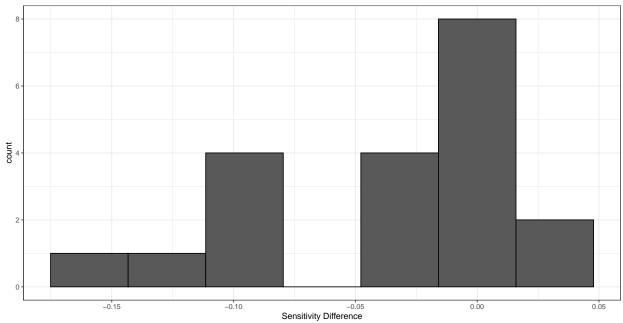


#### summary(m1\_sens25 - m2\_sens25)

```
## Min. 1st Qu. Median Mean 3rd Qu. Max.
## -0.20000 -0.09048 -0.06667 -0.07548 -0.03571 -0.01429
```

```
# m1 - m3
data.frame(X = m1_sens25 - m3_sens25) %>% ggplot(aes(X)) +
   ggtitle(TeX("Sensitivity, p = 25: $M_1 - M_3$")) +
   xlab("Sensitivity Difference") +
   geom_histogram(binwidth = 2 * IQR(m1_sens25 - m3_sens25) * n_3, color = "black") +
   theme_bw() +
   theme(plot.title = element_text(hjust = 0.5))
```

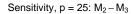


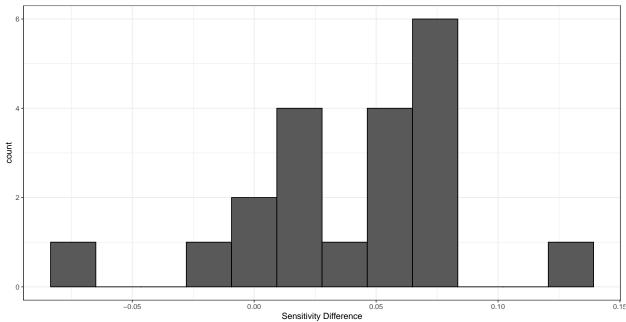


#### summary(m1\_sens25 - m3\_sens25)

## Min. 1st Qu. Median Mean 3rd Qu. Max. ## -0.1523809 -0.0892857 -0.0154762 -0.0378571 0.0005952 0.0261905

```
# m2 - m3
data.frame(X = m2_sens25 - m3_sens25) %>% ggplot(aes(X)) +
   ggtitle(TeX("Sensitivity, p = 25: $M_2 - M_3$")) +
   xlab("Sensitivity Difference") +
   geom_histogram(binwidth = 2 * IQR(m2_sens25 - m3_sens25) * n_3, color = "black") +
   theme_bw() +
   theme(plot.title = element_text(hjust = 0.5))
```



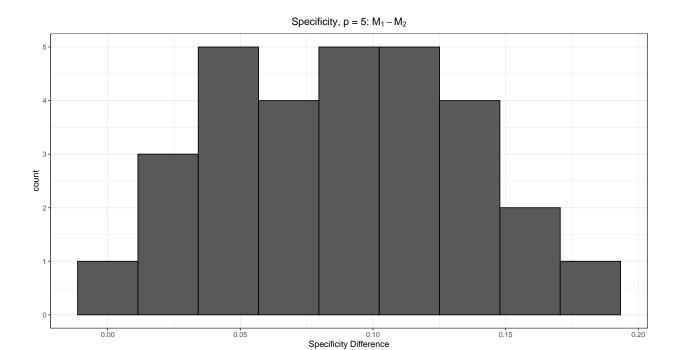


#### summary(m2\_sens25 - m3\_sens25)

```
## Min. 1st Qu. Median Mean 3rd Qu. Max.
## -0.08333 0.01667 0.04762 0.03762 0.06905 0.12381
```

```
# specificity comparison (5)

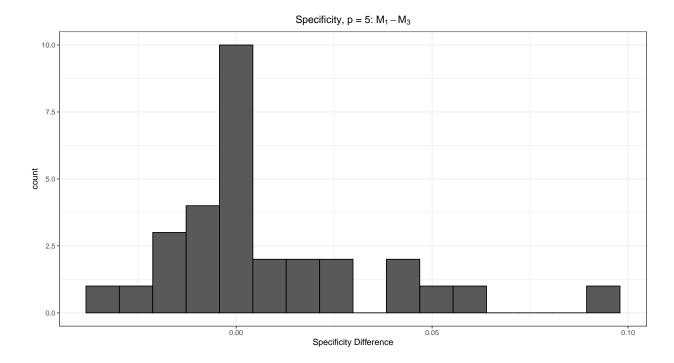
# m1 - m2
data.frame(X = m1_spec5 - m2_spec5) %>% ggplot(aes(X)) +
    ggtitle(TeX("Specificity, p = 5: $M_1 - M_2$")) +
    xlab("Specificity Difference") +
    geom_histogram(binwidth = 2 * IQR(m1_spec5 - m2_spec5) * n_3, color = "black") +
    theme_bw() +
    theme(plot.title = element_text(hjust = 0.5))
```



```
summary(m1_spec5 - m2_spec5)
```

## Min. 1st Qu. Median Mean 3rd Qu. Max. ## 0.0005464 0.0498634 0.0907104 0.0882878 0.1140710 0.1868853

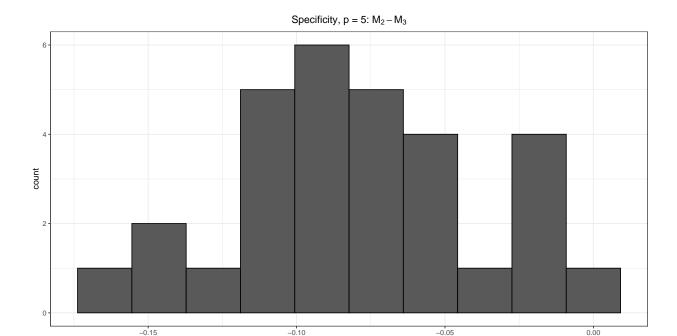
```
# m1 - m3
data.frame(X = m1_spec5 - m3_spec5) %>% ggplot(aes(X)) +
   ggtitle(TeX("Specificity, p = 5: $M_1 - M_3$")) +
   xlab("Specificity Difference") +
   geom_histogram(binwidth = 2 * IQR(m1_spec5 - m3_spec5) * n_3, color = "black") +
   theme_bw() +
   theme(plot.title = element_text(hjust = 0.5))
```



```
summary(m1_spec5 - m3_spec5)
```

## Min. 1st Qu. Median Mean 3rd Qu. Max. ## -0.032787 -0.005874 0.000000 0.007978 0.018169 0.093443

```
# m2 - m3
data.frame(X = m2_spec5 - m3_spec5) %>% ggplot(aes(X)) +
   ggtitle(TeX("Specificity, p = 5: $M_2 - M_3$")) +
   xlab("Specificity Difference") +
   geom_histogram(binwidth = 2 * IQR(m2_spec5 - m3_spec5) * n_3, color = "black") +
   theme_bw() +
   theme(plot.title = element_text(hjust = 0.5))
```



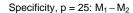
Specificity Difference

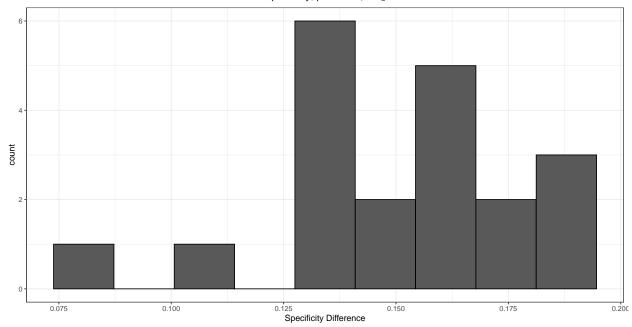
```
summary(m2_spec5 - m3_spec5)
```

```
## Min. 1st Qu. Median Mean 3rd Qu. Max. ## -0.171038 -0.105328 -0.084426 -0.080310 -0.053689 -0.006011
```

```
# specificity comparison (25)

# m1 - m2
data.frame(X = m1_spec25 - m2_spec25) %>% ggplot(aes(X)) +
    ggtitle(TeX("Specificity, p = 25: $M_1 - M_2$")) +
    xlab("Specificity Difference") +
    geom_histogram(binwidth = 2 * IQR(m1_spec25 - m2_spec25) * n_3, color = "black") +
    theme_bw() +
    theme(plot.title = element_text(hjust = 0.5))
```

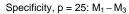


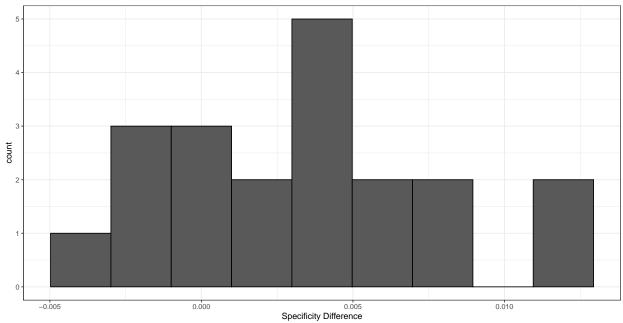


#### summary(m1\_spec25 - m2\_spec25)

## Min. 1st Qu. Median Mean 3rd Qu. Max. ## 0.08601 0.13079 0.15419 0.14986 0.16868 0.18812

```
# m1 - m3
data.frame(X = m1_spec25 - m3_spec25) %>% ggplot(aes(X)) +
   ggtitle(TeX("Specificity, p = 25: $M_1 - M_3$")) +
   xlab("Specificity Difference") +
   geom_histogram(binwidth = 2 * IQR(m1_spec25 - m3_spec25) * n_3, color = "black") +
   theme_bw() +
   theme(plot.title = element_text(hjust = 0.5))
```

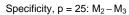


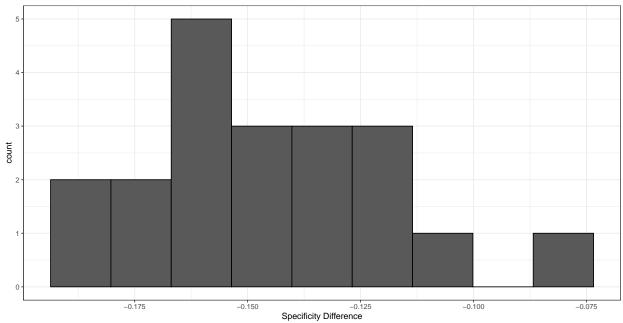


#### summary(m1\_spec25 - m3\_spec25)

## Min. 1st Qu. Median Mean 3rd Qu. Max. ## -0.0032957 0.0003717 0.0038062 0.0033763 0.0059914 0.0120724

```
# m2 - m3
data.frame(X = m2_spec25 - m3_spec25) %>% ggplot(aes(X)) +
   ggtitle(TeX("Specificity, p = 25: $M_2 - M_3$")) +
   xlab("Specificity Difference") +
   geom_histogram(binwidth = 2 * IQR(m2_spec25 - m3_spec25) * n_3, color = "black") +
   theme_bw() +
   theme(plot.title = element_text(hjust = 0.5))
```





#### summary(m2\_spec25 - m3\_spec25)

```
## Min. 1st Qu. Median Mean 3rd Qu. Max.
## -0.18791 -0.16494 -0.14841 -0.14648 -0.12724 -0.08109
```

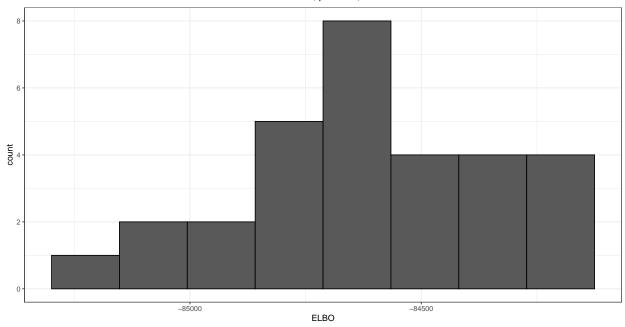
```
# distribution of ELBO

# p = 5

# m1

data.frame(X = m1_ELBO5) %>% ggplot(aes(X)) +
    ggtitle(TeX("ELBO, p = 5: $M_1$")) +
    xlab("ELBO") +
    geom_histogram(binwidth = 2 * IQR(m1_ELBO5) * n_3, color = "black") +
    theme_bw() +
    theme(plot.title = element_text(hjust = 0.5))
```

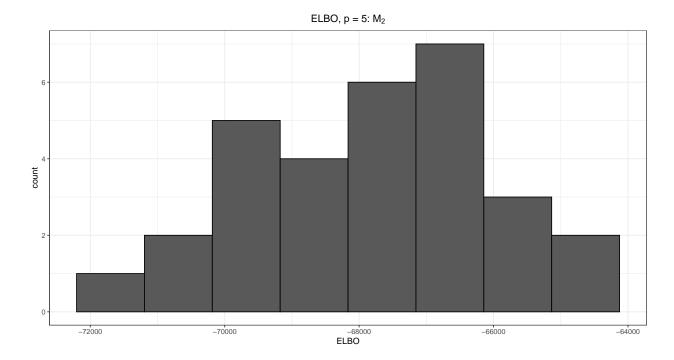




#### summary(m1\_ELBO5)

```
## Min. 1st Qu. Median Mean 3rd Qu. Max.
## -85164 -84793 -84608 -84623 -84379 -84210
```

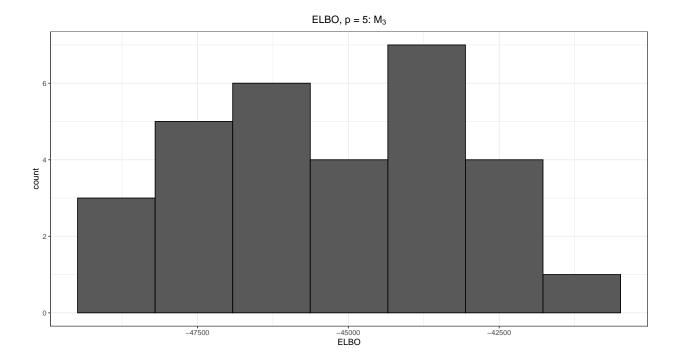
```
# m2
data.frame(X = m2_ELB05) %>% ggplot(aes(X)) +
   ggtitle(TeX("ELB0, p = 5: $M_2$")) +
   xlab("ELB0") +
   geom_histogram(binwidth = 2 * IQR(m2_ELB05) * n_3, color = "black") +
   theme_bw() +
   theme(plot.title = element_text(hjust = 0.5))
```



#### summary(m2\_ELBO5)

```
## Min. 1st Qu. Median Mean 3rd Qu. Max.
## -71496 -69328 -67904 -67857 -66477 -64592
```

```
# m3
data.frame(X = m3_ELB05) %>% ggplot(aes(X)) +
   ggtitle(TeX("ELB0, p = 5: $M_3$")) +
   xlab("ELB0") +
   geom_histogram(binwidth = 2 * IQR(m3_ELB05) * n_3, color = "black") +
   theme_bw() +
   theme(plot.title = element_text(hjust = 0.5))
```

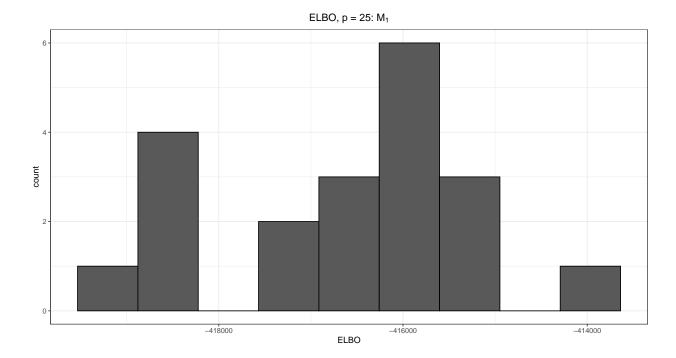


## summary(m3\_ELBO5)

```
## Min. 1st Qu. Median Mean 3rd Qu. Max.
## -49121 -46917 -45228 -45239 -43288 -40581
```

```
# p = 25

# m1
data.frame(X = m1_ELB025) %>% ggplot(aes(X)) +
    ggtitle(TeX("ELB0, p = 25: $M_1$")) +
    xlab("ELB0") +
    geom_histogram(binwidth = 2 * IQR(m1_ELB025) * n_3, color = "black") +
    theme_bw() +
    theme(plot.title = element_text(hjust = 0.5))
```

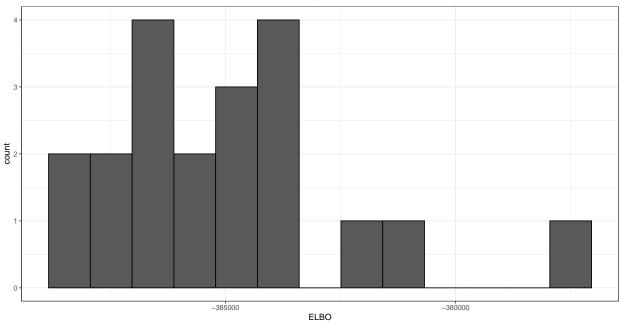


#### summary(m1\_ELB025)

```
## Min. 1st Qu. Median Mean 3rd Qu. Max.
## -419360 -417484 -416282 -416620 -415635 -414012
```

```
# m2
data.frame(X = m2_ELB025) %>% ggplot(aes(X)) +
   ggtitle(TeX("ELB0, p = 25: $M_2$")) +
   xlab("ELB0") +
   geom_histogram(binwidth = 2 * IQR(m2_ELB025) * n_3, color = "black") +
   theme_bw() +
   theme(plot.title = element_text(hjust = 0.5))
```

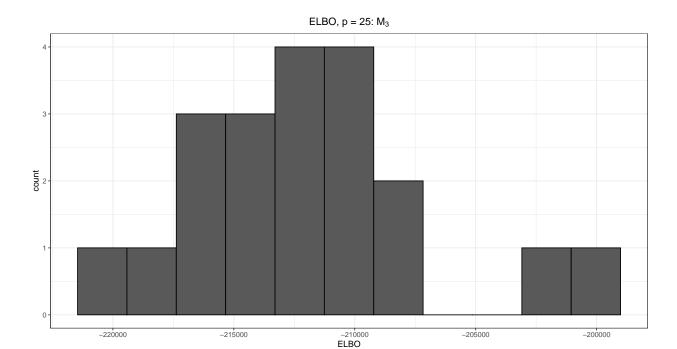




#### summary(m2\_ELBO25)

```
## Min. 1st Qu. Median Mean 3rd Qu. Max.
## -388137 -386381 -385196 -384894 -383819 -377801
```

```
# m3
data.frame(X = m3_ELB025) %>% ggplot(aes(X)) +
   ggtitle(TeX("ELB0, p = 25: $M_3$")) +
   xlab("ELB0") +
   geom_histogram(binwidth = 2 * IQR(m3_ELB025) * n_3, color = "black") +
   theme_bw() +
   theme(plot.title = element_text(hjust = 0.5))
```



#### summary(m3\_ELBO25)

```
## Min. 1st Qu. Median Mean 3rd Qu. Max.
## -220222 -215170 -212452 -211904 -209408 -199046
```

```
Sys.time() - start
```

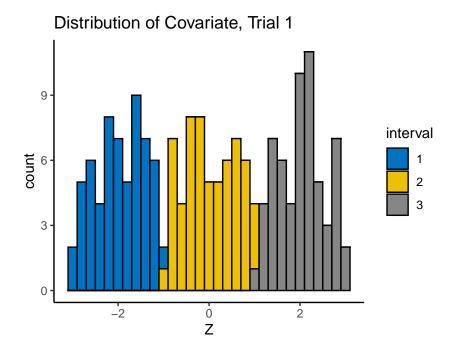
#### ## Time difference of 1.000593 hours

```
# find errors
errs <- sapply(results, `[[`, "error")
err_log <- !sapply(errs, is.null)
errs[err_log]</pre>
```

#### ## named list()

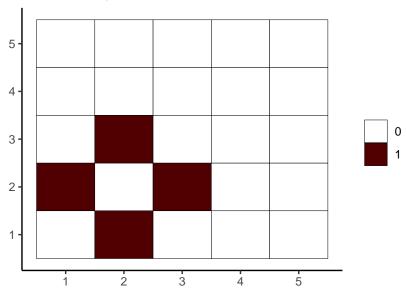
```
# display a single non-large example
results[!err_log][1]
```

```
## $trial1
## $trial1$covariates
```



```
##
## $trial1$M1
## $trial1$M1$summary
                         Covariate Dependent Graphical Model
##
##
                                        Unique conditional dependence structures: 3
## Model ELBO: -84663.66
## n: 180, variables: 5
                                                 Hyperparameter grid size: 5 points
## CAVI converged for 3/5 variables
##
## Model fit completed in 3.032~{\rm secs}
##
## $trial1$M1$unique_graphs
## $trial1$M1$unique_graphs[[1]]
```

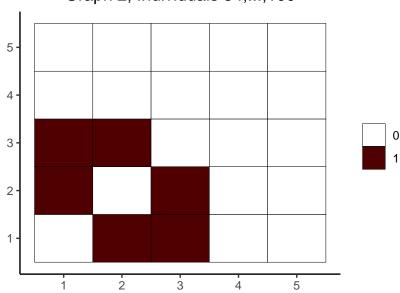
Graph 1, Individuals 1,...,53



##

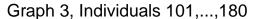
## \$trial1\$M1\$unique\_graphs[[2]]

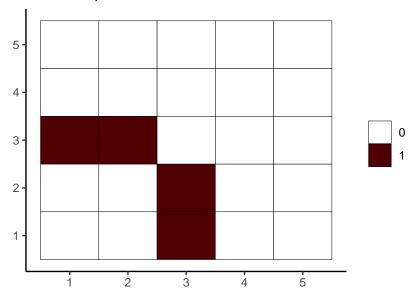
Graph 2, Individuals 54,...,100



##

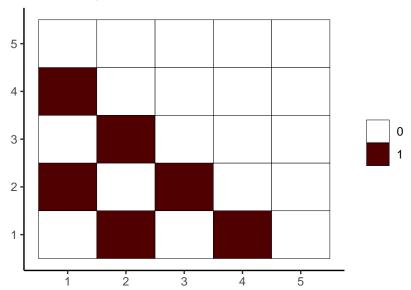
## \$trial1\$M1\$unique\_graphs[[3]]





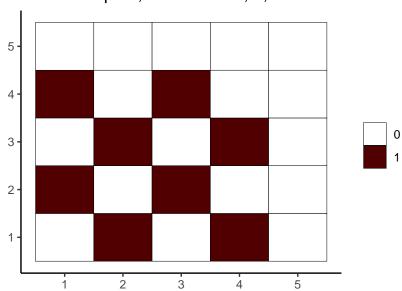
```
##
##
## $trial1$M1$sensitivity
## [1] 0.952381
## $trial1$M1$specificity
## [1] 0.9961749
## $trial1$M1$accuracy
## [1] 0.988
##
## $trial1$M1$ELBO
## [1] -84663.66
## $trial1$M1$time
## [1] 3.032029
##
##
## $trial1$M2
## $trial1$M2$summary
##
                         Covariate Dependent Graphical Model
## Model ELBO: -67017.2
                                      Unique conditional dependence structures: 13
## n: 180, variables: 5
                                                 Hyperparameter grid size: 5 points
## CAVI converged for 3/5 variables
## Model fit completed in 1.106 secs
## $trial1$M2$unique_graphs
## $trial1$M2$unique_graphs[[1]]
```

Graph 1, Individuals 1,37,...,51



##
## \$trial1\$M2\$unique\_graphs[[2]]

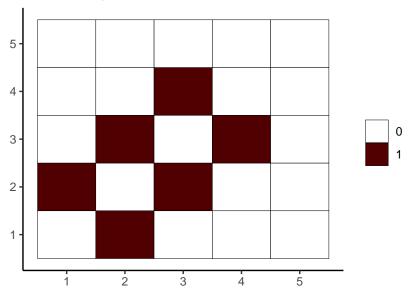
Graph 2, Individuals 2,...,18



##

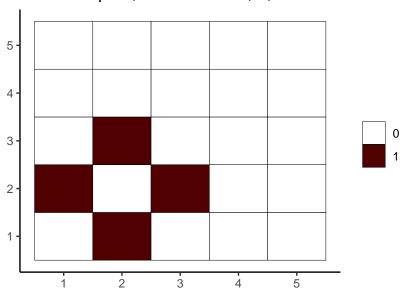
## \$trial1\$M2\$unique\_graphs[[3]]

Graph 3, Individuals 19,...,33



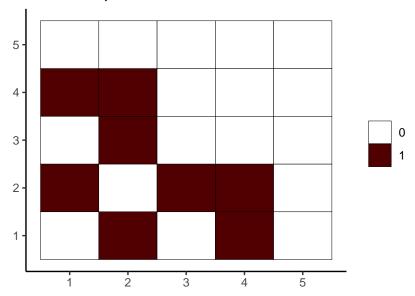
##
## \$trial1\$M2\$unique\_graphs[[4]]

Graph 4, Individuals 34,...,36



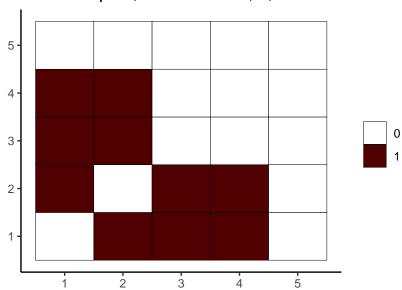
##
## \$trial1\$M2\$unique\_graphs[[5]]

Graph 5, Individuals 52,...,55



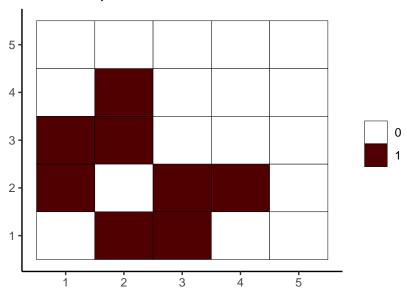
##
## \$trial1\$M2\$unique\_graphs[[6]]

Graph 6, Individuals 56,...,78



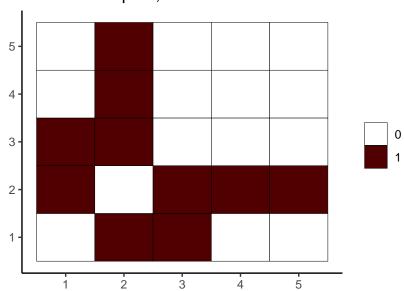
##
## \$trial1\$M2\$unique\_graphs[[7]]

Graph 7, Individuals 79,...,93



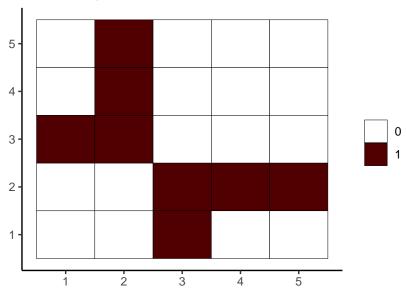
##
## \$trial1\$M2\$unique\_graphs[[8]]

Graph 8, Individuals 94



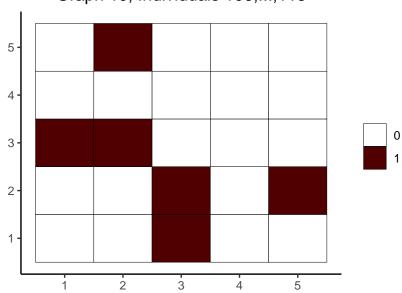
##
## \$trial1\$M2\$unique\_graphs[[9]]

Graph 9, Individuals 95,...,105



##
## \$trial1\$M2\$unique\_graphs[[10]]

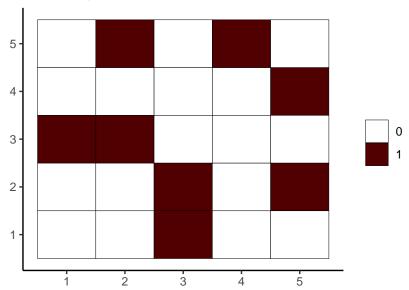
Graph 10, Individuals 106,...,118



##

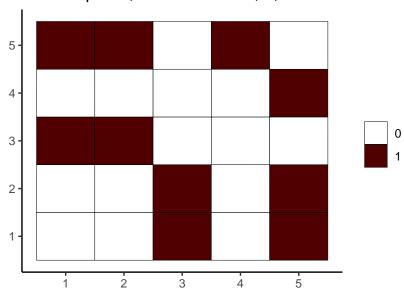
## \$trial1\$M2\$unique\_graphs[[11]]

Graph 11, Individuals 119,...,146



##
## \$trial1\$M2\$unique\_graphs[[12]]

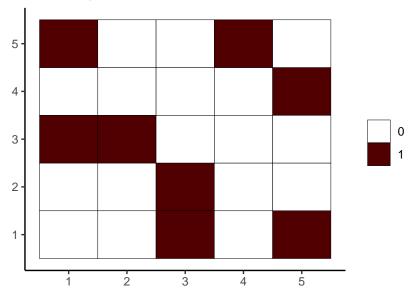
Graph 12, Individuals 147,...,161



##

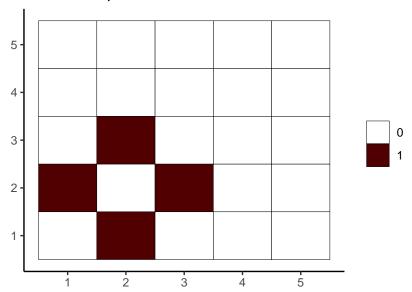
## \$trial1\$M2\$unique\_graphs[[13]]





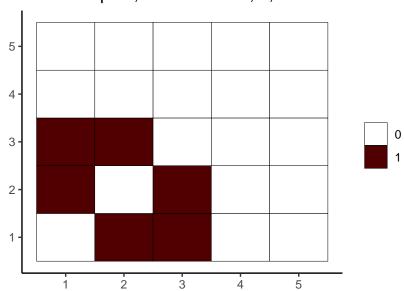
```
##
##
## $trial1$M2$sensitivity
## [1] 0.9380952
##
## $trial1$M2$specificity
## [1] 0.8278689
## $trial1$M2$accuracy
## [1] 0.8484444
##
## $trial1$M2$ELBO
## [1] -67017.2
## $trial1$M2$time
## [1] 1.105693
##
##
## $trial1$M3
## $trial1$M3$summary
##
                         Covariate Dependent Graphical Model
## Model ELBO: -49121.09
                                        Unique conditional dependence structures: 3
## n: 180, variables: 5
                                               Hyperparameter grid size: 125 points
## CAVI converged for 4/5 variables
## Model fit completed in 6.251~{\rm secs}
## $trial1$M3$unique_graphs
## $trial1$M3$unique_graphs[[1]]
```

Graph 1, Individuals 1,...,58



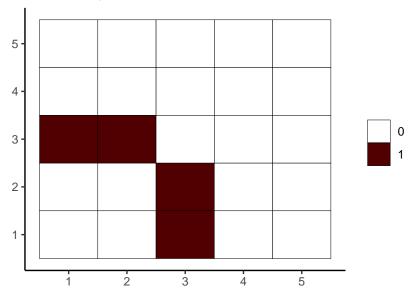
##
## \$trial1\$M3\$unique\_graphs[[2]]

Graph 2, Individuals 59,...,93



##
## \$trial1\$M3\$unique\_graphs[[3]]

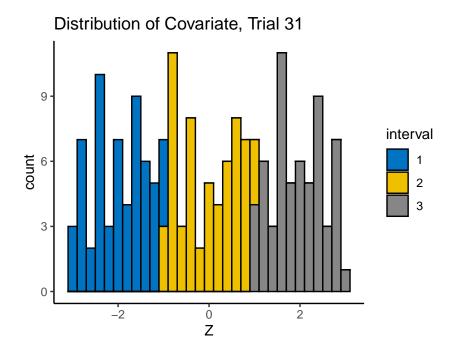




```
##
##
## $trial1$M3$sensitivity
## [1] 0.9357143
##
## $trial1$M3$specificity
## [1] 0.9989071
## $trial1$M3$accuracy
## [1] 0.9871111
##
## $trial1$M3$ELBO
## [1] -49121.09
## $trial1$M3$time
## [1] 6.25109
##
##
## $trial1$error
## NULL
# display a single large example
results[!err_log & 1:n_trials > (n_trials - n_large)][1]
```

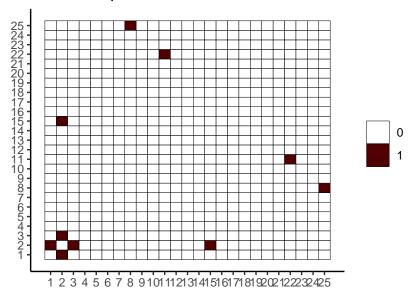
## \$trial31

## \$trial31\$covariates



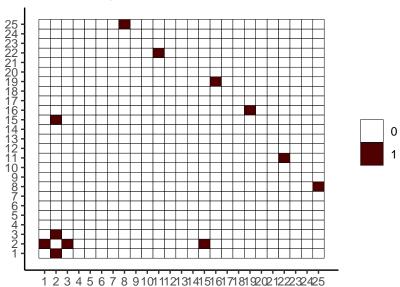
```
##
## $trial31$M1
## $trial31$M1$summary
##
                         Covariate Dependent Graphical Model
##
## Model ELBO: -417210.07
                                      Unique conditional dependence structures: 11
## n: 180, variables: 25
                                                Hyperparameter grid size: 5 points
## CAVI converged for 18/25 variables
##
## Model fit completed in 24.872 secs
##
## $trial31$M1$unique_graphs
## $trial31$M1$unique_graphs[[1]]
```

Graph 1, Individuals 1,...,12



##
## \$trial31\$M1\$unique\_graphs[[2]]

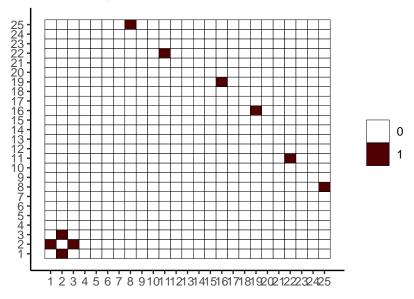
Graph 2, Individuals 13,14



##

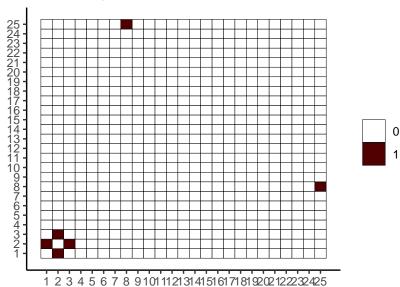
## \$trial31\$M1\$unique\_graphs[[3]]

Graph 3, Individuals 15,...,24



##
## \$trial31\$M1\$unique\_graphs[[4]]

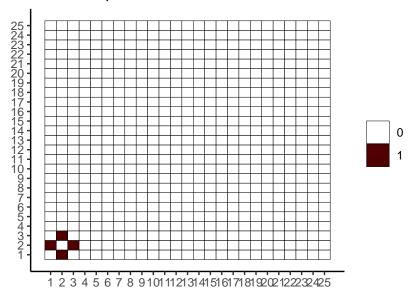
Graph 4, Individuals 25,...,33



##

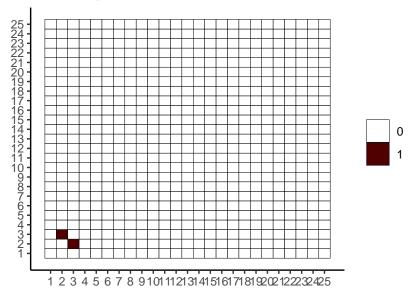
## \$trial31\$M1\$unique\_graphs[[5]]

Graph 5, Individuals 34,...,99



##
## \$trial31\$M1\$unique\_graphs[[6]]

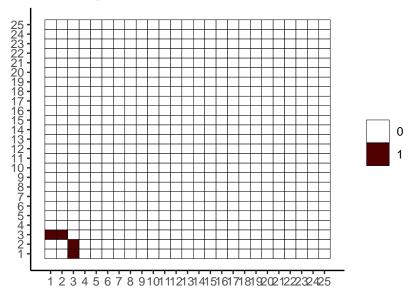
Graph 6, Individuals 100,...,108



##

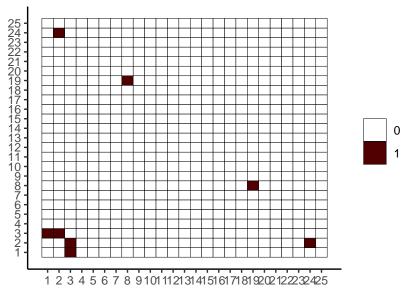
## \$trial31\$M1\$unique\_graphs[[7]]

Graph 7, Individuals 109,...,131



##
## \$trial31\$M1\$unique\_graphs[[8]]

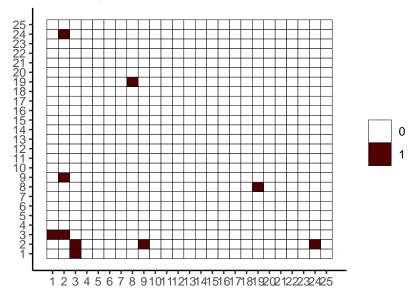
Graph 8, Individuals 132,...,141



##

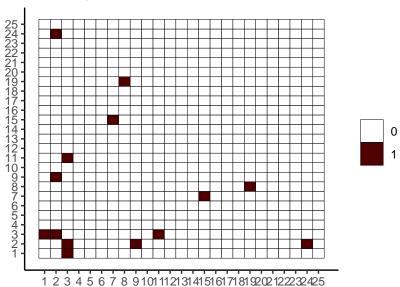
## \$trial31\$M1\$unique\_graphs[[9]]

Graph 9, Individuals 142,...,149



##
## \$trial31\$M1\$unique\_graphs[[10]]

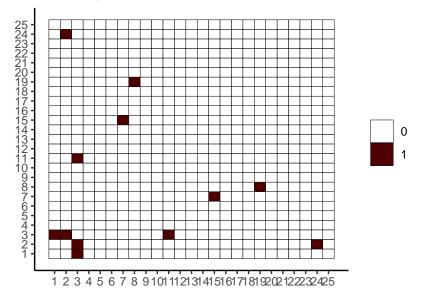
Graph 10, Individuals 150,...,163



##

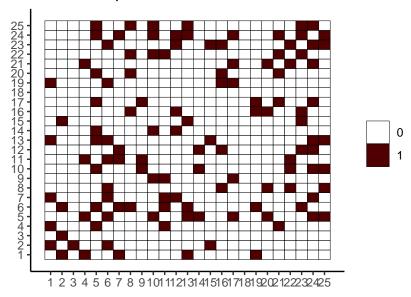
## \$trial31\$M1\$unique\_graphs[[11]]

Graph 11, Individuals 164,...,180



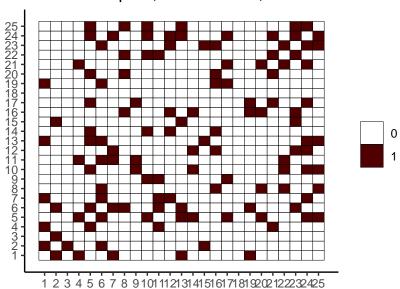
```
##
##
## $trial31$M1$sensitivity
## [1] 0.8357143
##
## $trial31$M1$specificity
## [1] 0.9952534
## $trial31$M1$accuracy
## [1] 0.9940622
##
## $trial31$M1$ELBO
## [1] -417210.1
## $trial31$M1$time
##
  [1] 24.87153
##
##
## $trial31$M2
## $trial31$M2$summary
##
                         Covariate Dependent Graphical Model
##
## Model ELBO: -385317.49
                                      Unique conditional dependence structures: 102
## n: 180, variables: 25
                                                 Hyperparameter grid size: 5 points
## CAVI converged for 6/25 variables
## Model fit completed in 32.559 secs
##
## $trial31$M2$unique_graphs
## $trial31$M2$unique_graphs[[1]]
```

Graph 1, Individuals 1,...,6



##
## \$trial31\$M2\$unique\_graphs[[2]]

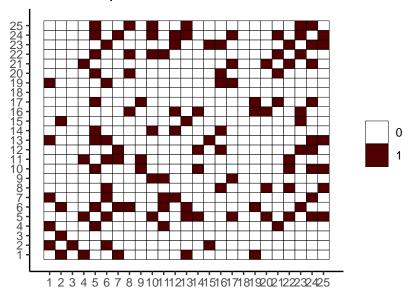
Graph 2, Individuals 7,8



‡ # ¢+~ial21¢M2¢w

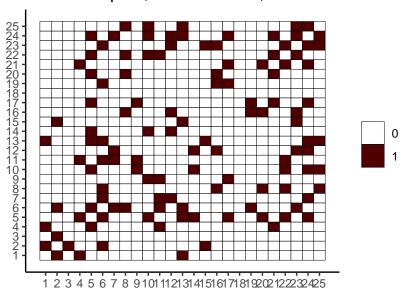
## \$trial31\$M2\$unique\_graphs[[3]]

Graph 3, Individuals 9,...,12



##
## \$trial31\$M2\$unique\_graphs[[4]]

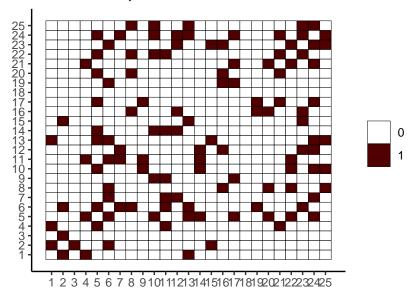
Graph 4, Individuals 13,14



##

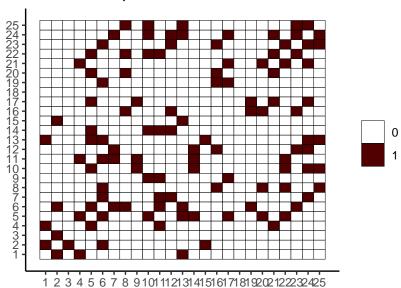
## \$trial31\$M2\$unique\_graphs[[5]]

Graph 5, Individuals 15



##
## \$trial31\$M2\$unique\_graphs[[6]]

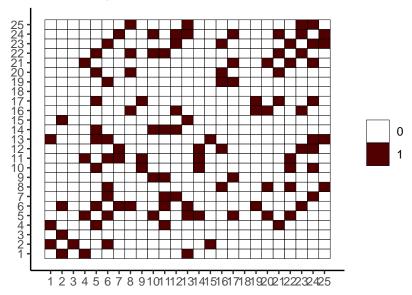
Graph 6, Individuals 16



##

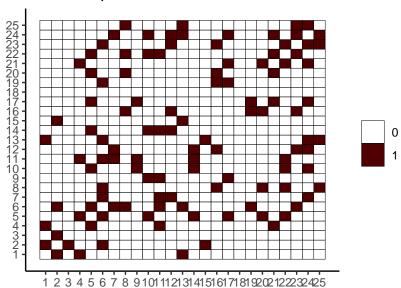
## \$trial31\$M2\$unique\_graphs[[7]]

Graph 7, Individuals 17,...,19



##
## \$trial31\$M2\$unique\_graphs[[8]]

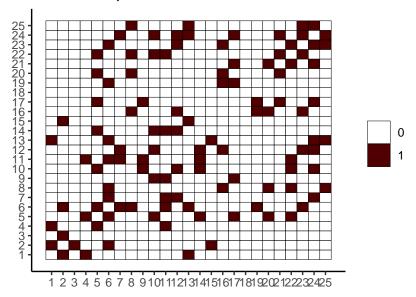
Graph 8, Individuals 20,...,22



##

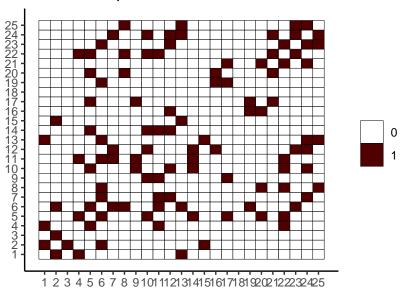
## \$trial31\$M2\$unique\_graphs[[9]]

Graph 9, Individuals 23,24

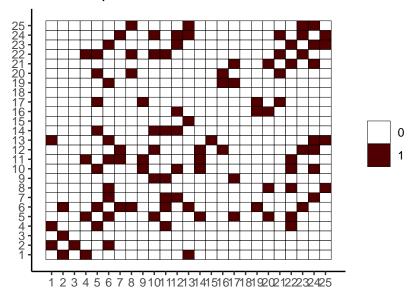


##
## \$trial31\$M2\$unique\_graphs[[10]]

Graph 10, Individuals 25

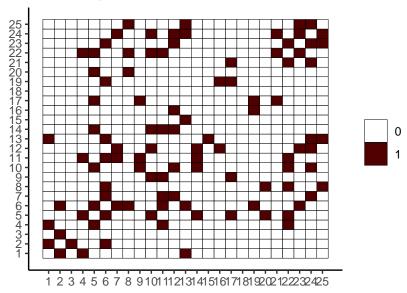


Graph 11, Individuals 26,...,28



##
## \$trial31\$M2\$unique\_graphs[[12]]

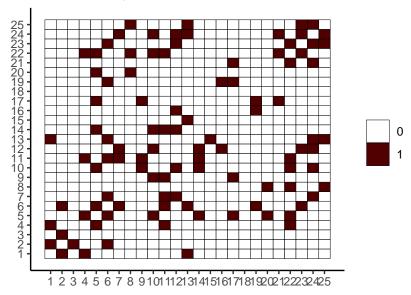
Graph 12, Individuals 29,...,31



##

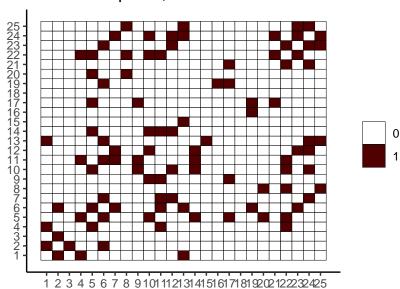
## \$trial31\$M2\$unique\_graphs[[13]]

Graph 13, Individuals 32



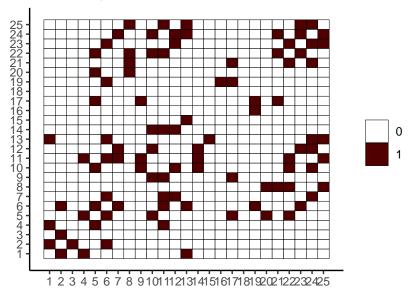
##
## \$trial31\$M2\$unique\_graphs[[14]]

Graph 14, Individuals 33



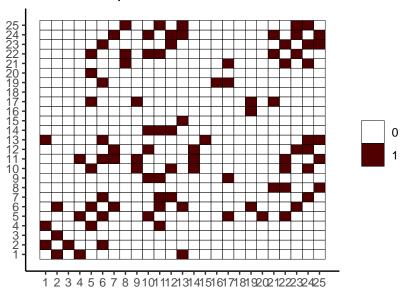
## ## \$trial31\$M2\$unique\_graphs[[15]]

Graph 15, Individuals 34,...,36



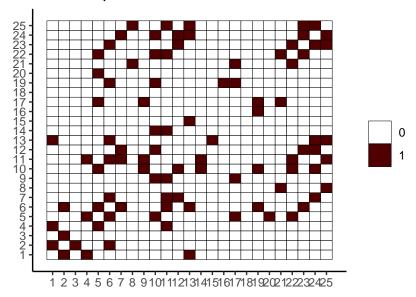
##
## \$trial31\$M2\$unique\_graphs[[16]]

Graph 16, Individuals 37



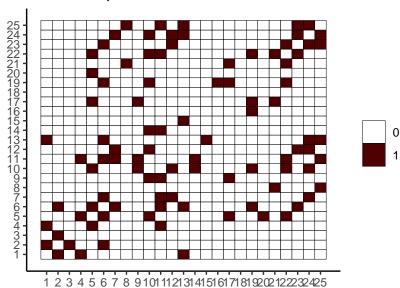
## ## \$trial31\$M2\$unique\_graphs[[17]]

Graph 17, Individuals 38,...,40



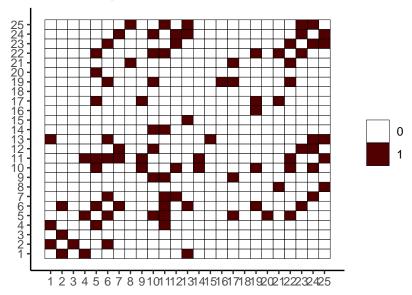
##
## \$trial31\$M2\$unique\_graphs[[18]]

Graph 18, Individuals 41,42



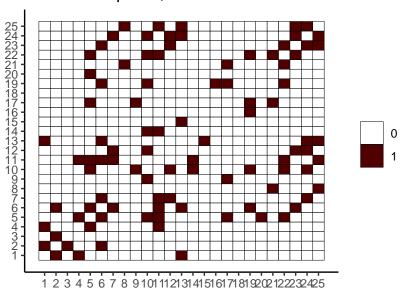
## ## \$trial31\$M2\$unique\_graphs[[19]]

Graph 19, Individuals 43,44

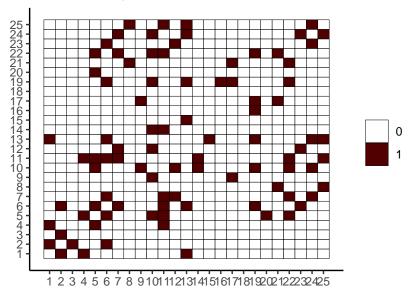


##
## \$trial31\$M2\$unique\_graphs[[20]]

Graph 20, Individuals 45

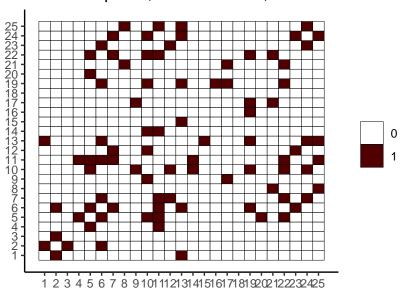


Graph 21, Individuals 46



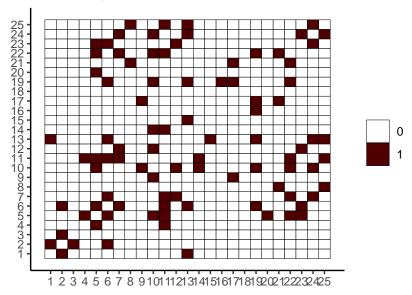
##
## \$trial31\$M2\$unique\_graphs[[22]]

Graph 22, Individuals 47,48



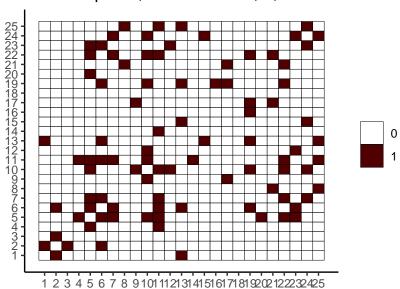
## ## \$trial31\$M2\$unique\_graphs[[23]]

Graph 23, Individuals 49,...,51



##
## \$trial31\$M2\$unique\_graphs[[24]]

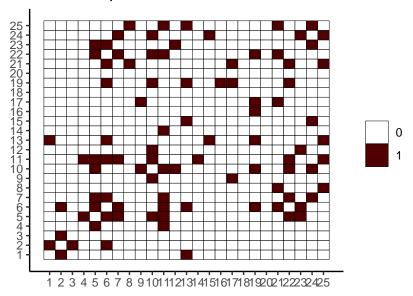
Graph 24, Individuals 52,...,54



#

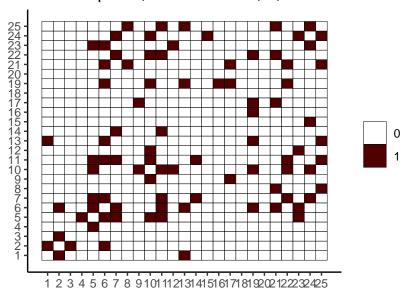
## \$trial31\$M2\$unique\_graphs[[25]]

Graph 25, Individuals 55,56



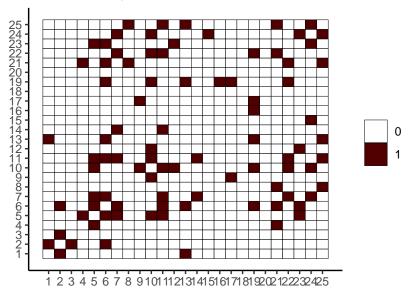
##
## \$trial31\$M2\$unique\_graphs[[26]]

Graph 26, Individuals 57,...,59



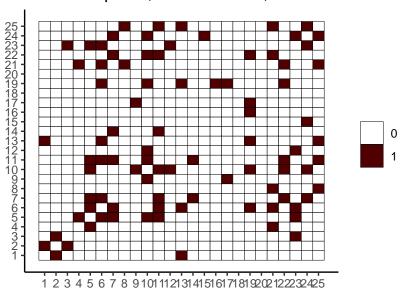
##
## \$trial31\$M2\$unique\_graphs[[27]]

Graph 27, Individuals 60



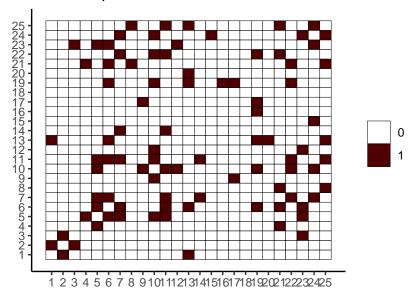
##
## \$trial31\$M2\$unique\_graphs[[28]]

Graph 28, Individuals 61,62



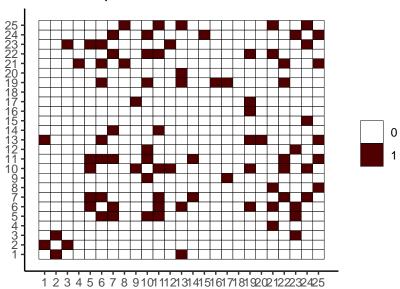
##
## \$trial31\$M2\$unique\_graphs[[29]]

Graph 29, Individuals 63,...,65



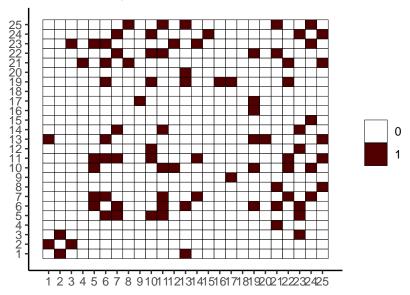
##
## \$trial31\$M2\$unique\_graphs[[30]]

Graph 30, Individuals 66,67



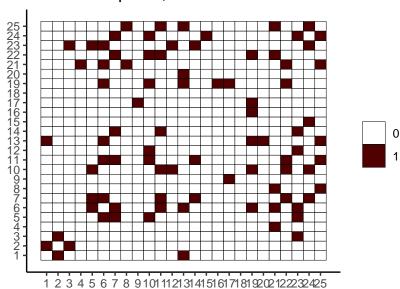
##
## \$trial31\$M2\$unique\_graphs[[31]]

Graph 31, Individuals 68



##
## \$trial31\$M2\$unique\_graphs[[32]]

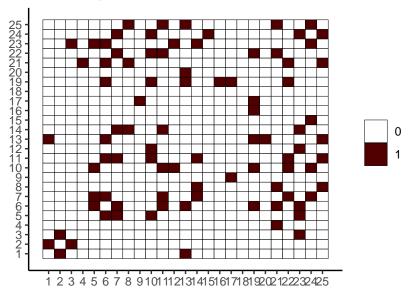
Graph 32, Individuals 69



##

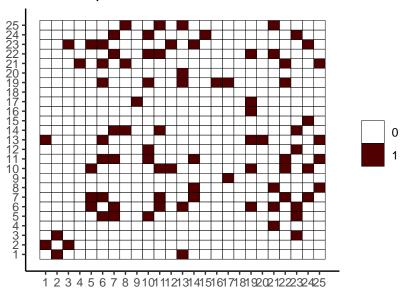
## \$trial31\$M2\$unique\_graphs[[33]]

Graph 33, Individuals 70,...,72



##
## \$trial31\$M2\$unique\_graphs[[34]]

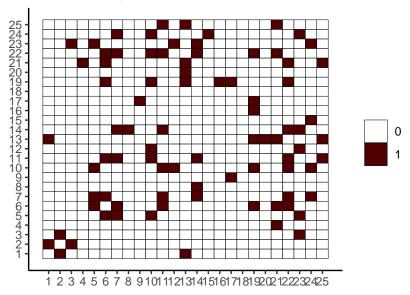
Graph 34, Individuals 73,...,76



##

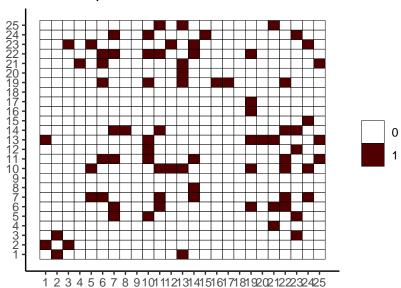
## \$trial31\$M2\$unique\_graphs[[35]]

Graph 35, Individuals 77



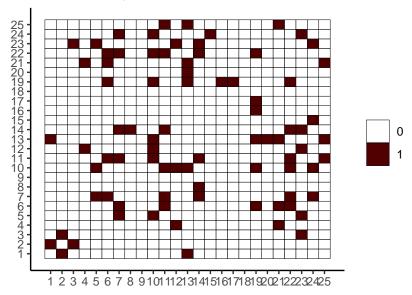
##
## \$trial31\$M2\$unique\_graphs[[36]]

Graph 36, Individuals 78,...,81



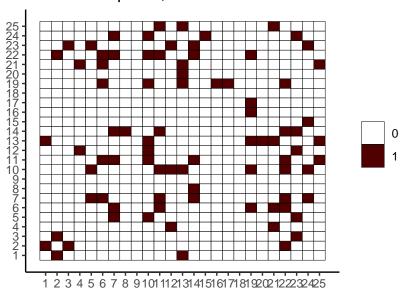
## ## \$trial31\$M2\$unique\_graphs[[37]]

Graph 37, Individuals 82



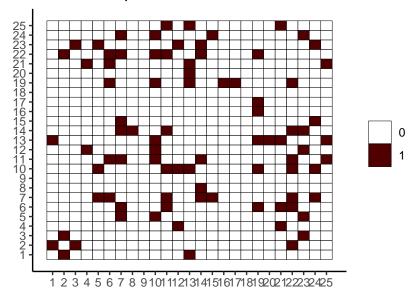
##
## \$trial31\$M2\$unique\_graphs[[38]]

Graph 38, Individuals 83



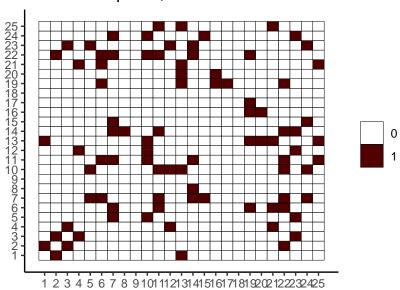
##
## \$trial31\$M2\$unique\_graphs[[39]]

Graph 39, Individuals 84

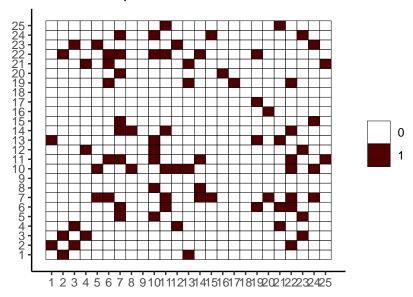


##
## \$trial31\$M2\$unique\_graphs[[40]]

Graph 40, Individuals 85

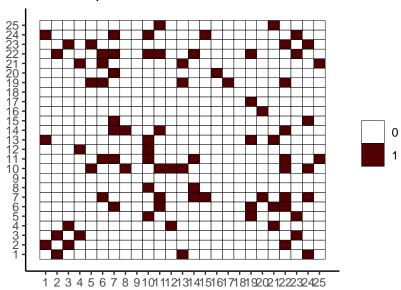


Graph 41, Individuals 86



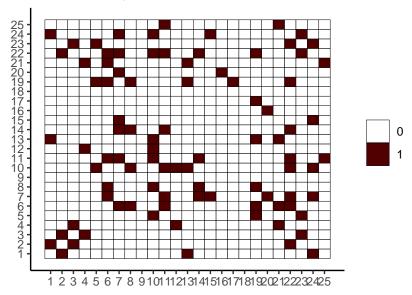
##
## \$trial31\$M2\$unique\_graphs[[42]]

Graph 42, Individuals 87,...,89



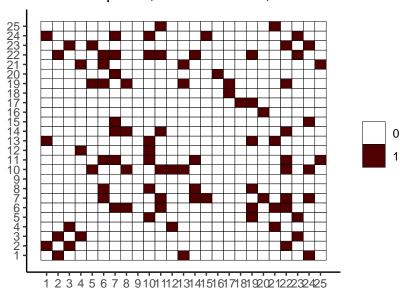
## ## \$trial31\$M2\$unique\_graphs[[43]]

Graph 43, Individuals 90



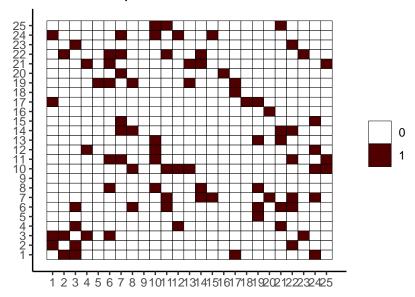
##
## \$trial31\$M2\$unique\_graphs[[44]]

Graph 44, Individuals 91,92



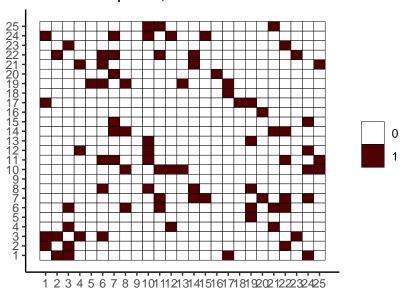
##
## \$trial31\$M2\$unique\_graphs[[45]]

Graph 45, Individuals 93

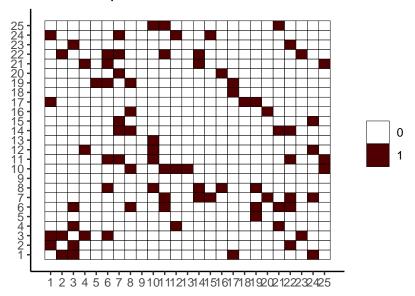


##
## \$trial31\$M2\$unique\_graphs[[46]]

Graph 46, Individuals 94

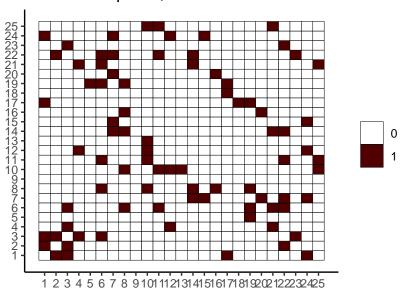


Graph 47, Individuals 95,96



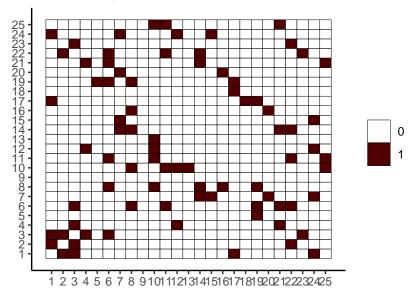
##
## \$trial31\$M2\$unique\_graphs[[48]]

Graph 48, Individuals 97



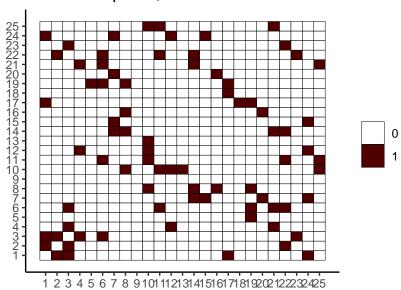
##
## \$trial31\$M2\$unique\_graphs[[49]]

Graph 49, Individuals 98,99



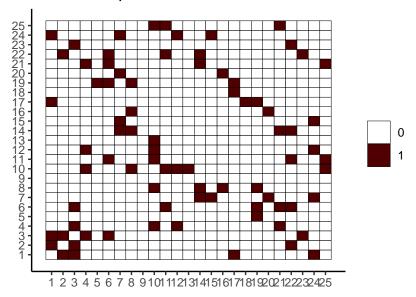
##
## \$trial31\$M2\$unique\_graphs[[50]]

Graph 50, Individuals 100



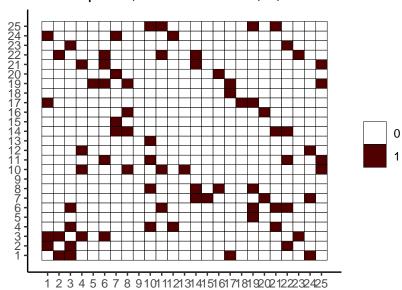
## ## \$trial31\$M2\$unique\_graphs[[51]]

Graph 51, Individuals 101



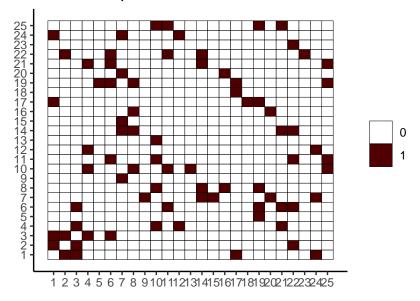
##
## \$trial31\$M2\$unique\_graphs[[52]]

Graph 52, Individuals 102,...,104



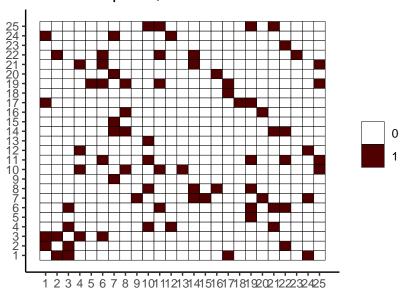
##
## \$trial31\$M2\$unique\_graphs[[53]]

Graph 53, Individuals 105



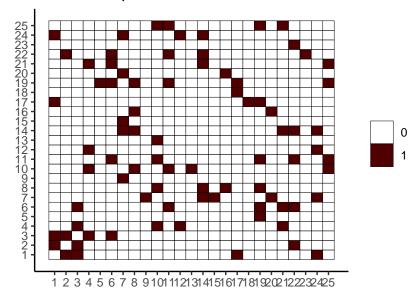
##
## \$trial31\$M2\$unique\_graphs[[54]]

Graph 54, Individuals 106



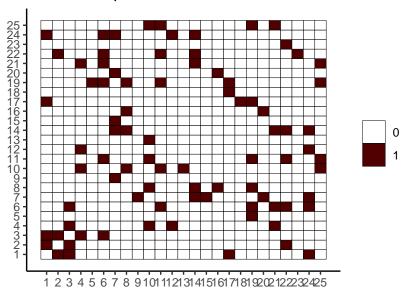
## ## \$trial31\$M2\$unique\_graphs[[55]]

Graph 55, Individuals 107

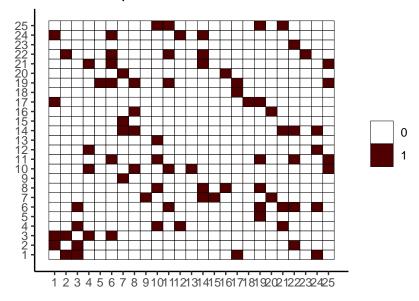


##
## \$trial31\$M2\$unique\_graphs[[56]]

Graph 56, Individuals 108

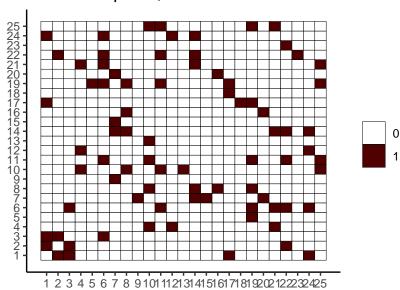


Graph 57, Individuals 109



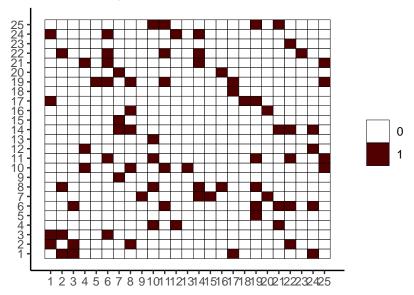
##
## \$trial31\$M2\$unique\_graphs[[58]]

Graph 58, Individuals 110



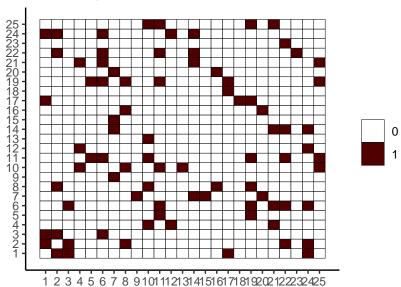
##
## \$trial31\$M2\$unique\_graphs[[59]]

Graph 59, Individuals 111



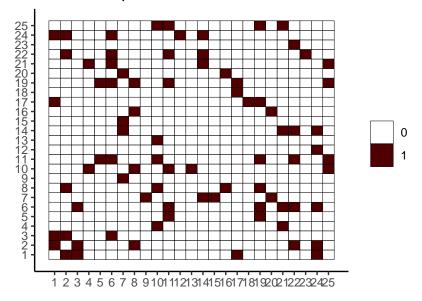
##
## \$trial31\$M2\$unique\_graphs[[60]]

Graph 60, Individuals 112,113



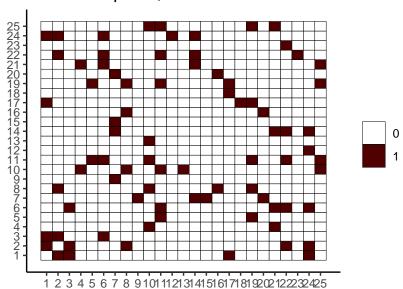
##
## \$trial31\$M2\$unique\_graphs[[61]]

Graph 61, Individuals 114

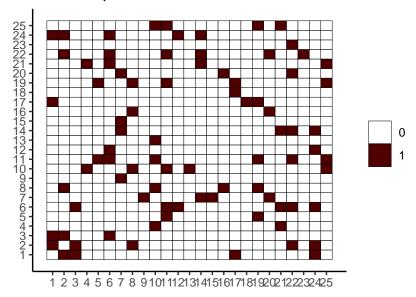


##
## \$trial31\$M2\$unique\_graphs[[62]]

Graph 62, Individuals 115

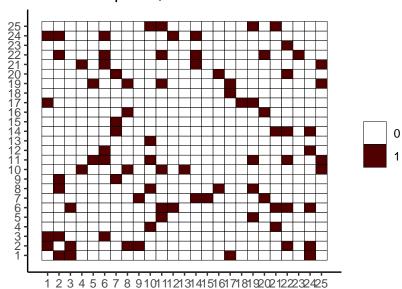


Graph 63, Individuals 116,117

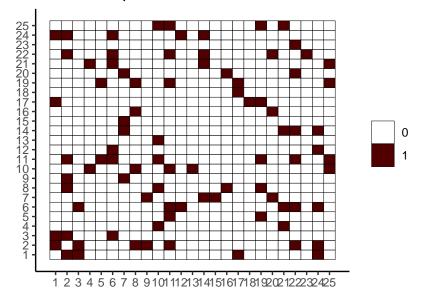


##
## \$trial31\$M2\$unique\_graphs[[64]]

Graph 64, Individuals 118

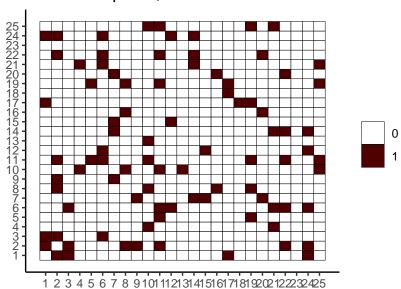


Graph 65, Individuals 119

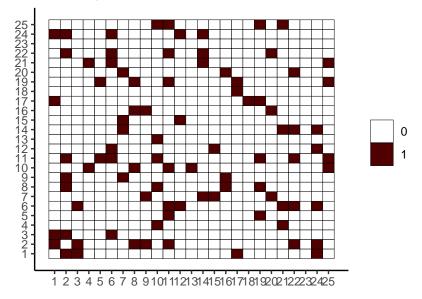


##
## \$trial31\$M2\$unique\_graphs[[66]]

Graph 66, Individuals 120

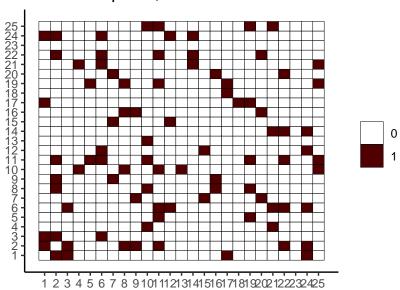


Graph 67, Individuals 121,...,124

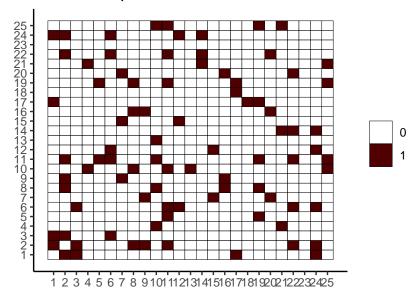


##
## \$trial31\$M2\$unique\_graphs[[68]]

Graph 68, Individuals 125

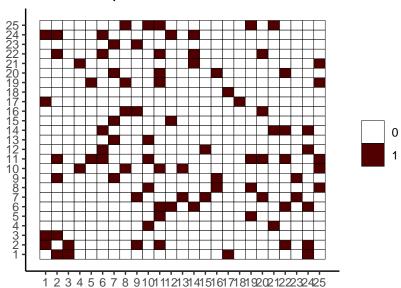


Graph 69, Individuals 126



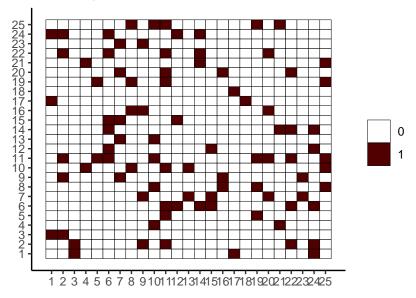
##
## \$trial31\$M2\$unique\_graphs[[70]]

Graph 70, Individuals 127



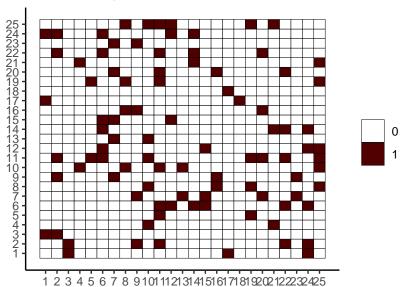
##
## \$trial31\$M2\$unique\_graphs[[71]]

Graph 71, Individuals 128,...,130



##
## \$trial31\$M2\$unique\_graphs[[72]]

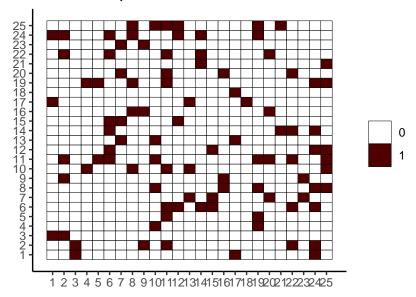
Graph 72, Individuals 131



#

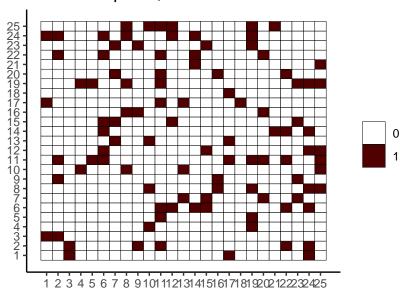
## \$trial31\$M2\$unique\_graphs[[73]]

Graph 73, Individuals 132



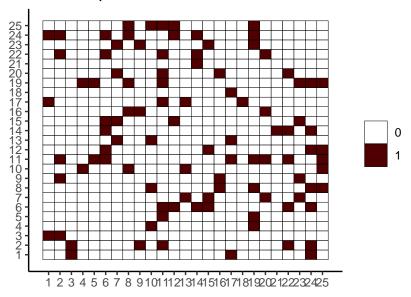
##
## \$trial31\$M2\$unique\_graphs[[74]]

Graph 74, Individuals 133



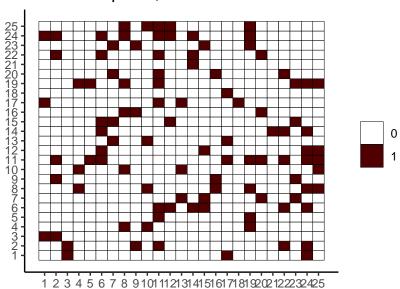
##
## \$trial31\$M2\$unique\_graphs[[75]]

Graph 75, Individuals 134,135



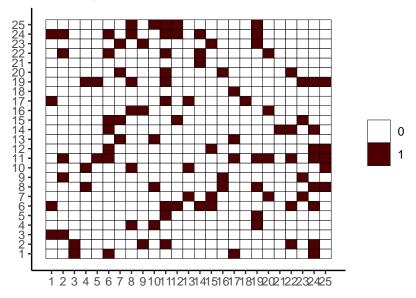
##
## \$trial31\$M2\$unique\_graphs[[76]]

Graph 76, Individuals 136



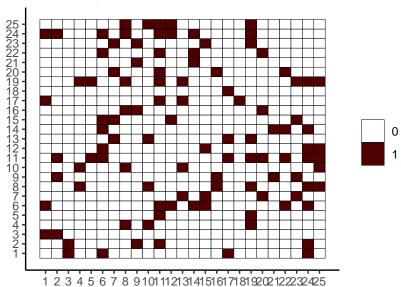
##
## \$trial31\$M2\$unique\_graphs[[77]]

Graph 77, Individuals 137,...,139



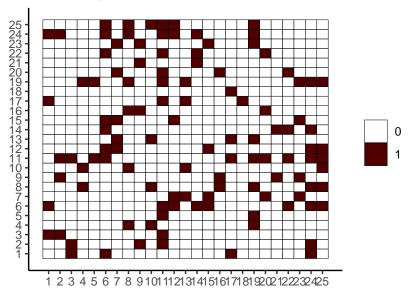
##
## \$trial31\$M2\$unique\_graphs[[78]]

Graph 78, Individuals 140,141



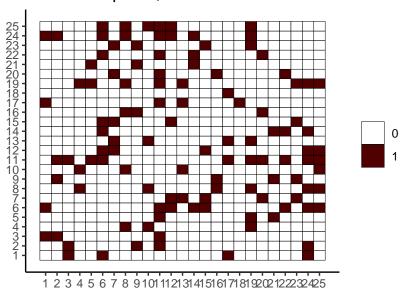
## ## \$trial31\$M2\$unique\_graphs[[79]]

Graph 79, Individuals 142,143



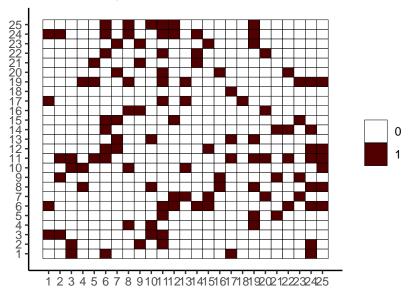
##
## \$trial31\$M2\$unique\_graphs[[80]]

Graph 80, Individuals 144



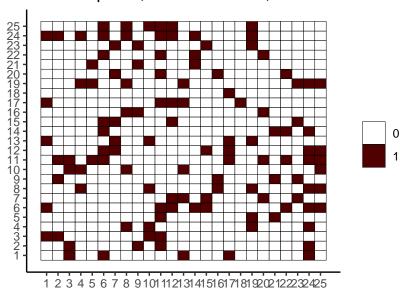
##
## \$trial31\$M2\$unique\_graphs[[81]]

Graph 81, Individuals 145



##
## \$trial31\$M2\$unique\_graphs[[82]]

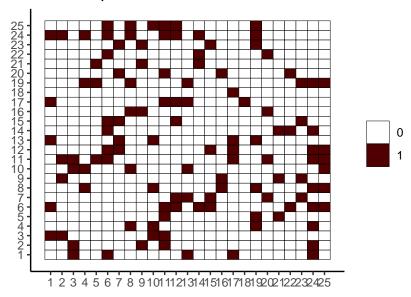
Graph 82, Individuals 146,147



##

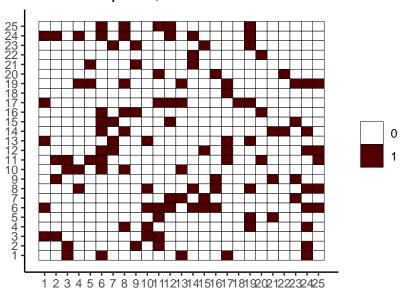
## \$trial31\$M2\$unique\_graphs[[83]]

Graph 83, Individuals 148,149



##
## \$trial31\$M2\$unique\_graphs[[84]]

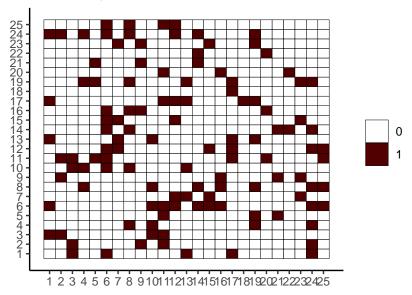
Graph 84, Individuals 150



#

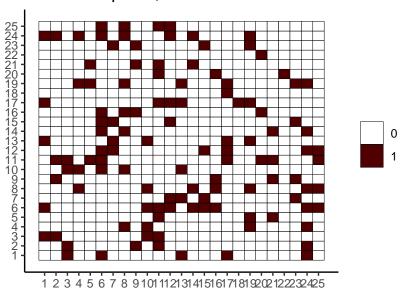
## \$trial31\$M2\$unique\_graphs[[85]]

Graph 85, Individuals 151,152



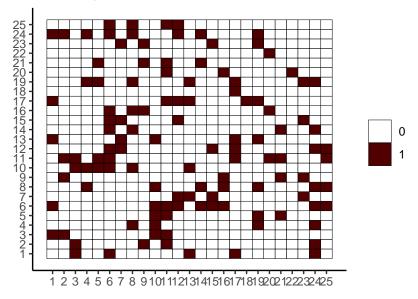
##
## \$trial31\$M2\$unique\_graphs[[86]]

Graph 86, Individuals 153



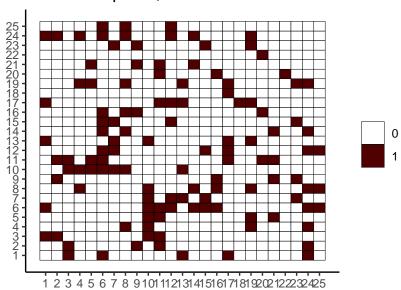
##
## \$trial31\$M2\$unique\_graphs[[87]]

Graph 87, Individuals 154,...,158



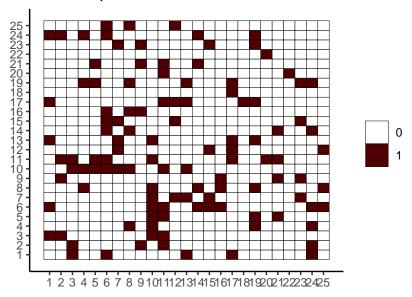
##
## \$trial31\$M2\$unique\_graphs[[88]]

Graph 88, Individuals 159



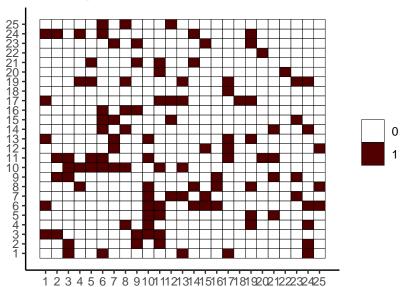
##
## \$trial31\$M2\$unique\_graphs[[89]]

Graph 89, Individuals 160,161



##
## \$trial31\$M2\$unique\_graphs[[90]]

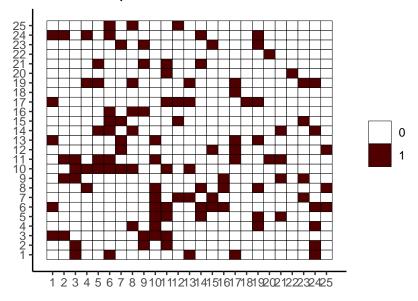
Graph 90, Individuals 162,...,165



##

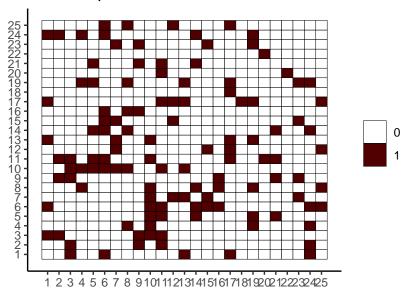
## \$trial31\$M2\$unique\_graphs[[91]]

Graph 91, Individuals 166



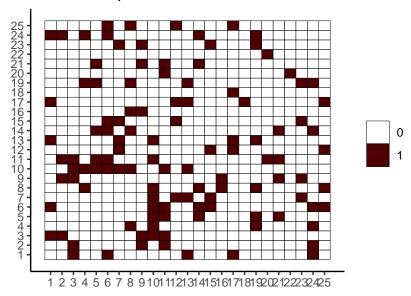
##
## \$trial31\$M2\$unique\_graphs[[92]]

Graph 92, Individuals 167,168



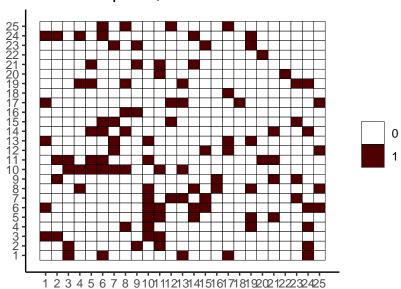
## ## \$trial31\$M2\$unique\_graphs[[93]]

Graph 93, Individuals 169



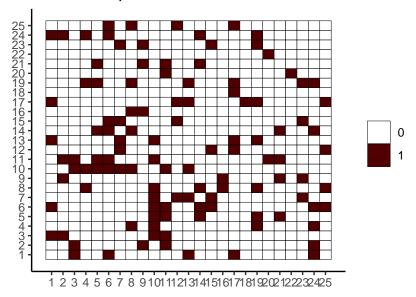
##
## \$trial31\$M2\$unique\_graphs[[94]]

Graph 94, Individuals 170



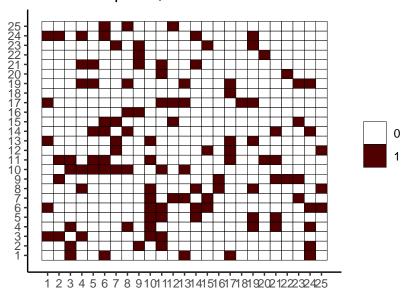
##
## \$trial31\$M2\$unique\_graphs[[95]]

Graph 95, Individuals 171



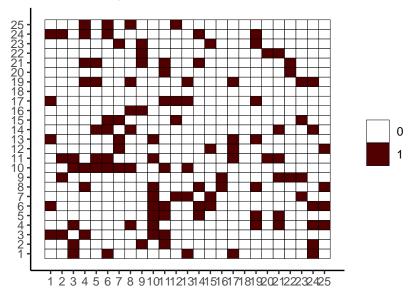
##
## \$trial31\$M2\$unique\_graphs[[96]]

Graph 96, Individuals 172



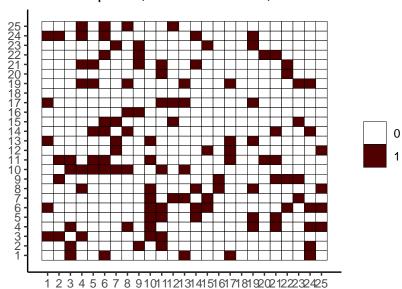
##
## \$trial31\$M2\$unique\_graphs[[97]]

Graph 97, Individuals 173



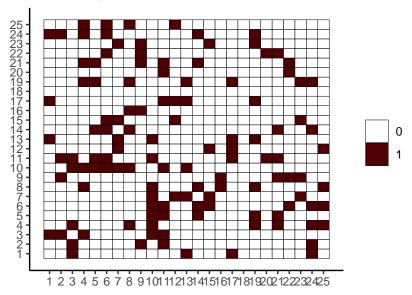
##
## \$trial31\$M2\$unique\_graphs[[98]]

Graph 98, Individuals 174,175



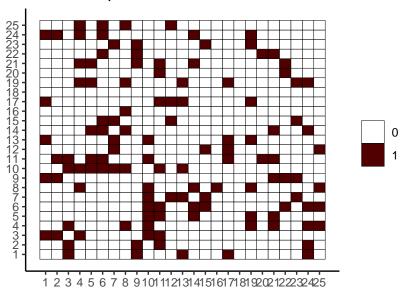
##
## \$trial31\$M2\$unique\_graphs[[99]]

Graph 99, Individuals 176,177



##
## \$trial31\$M2\$unique\_graphs[[100]]

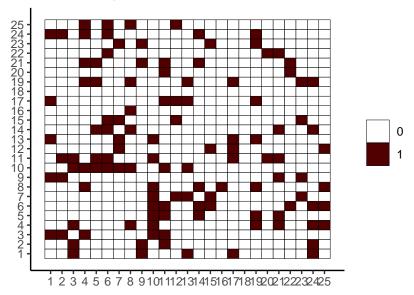
Graph 100, Individuals 178



#

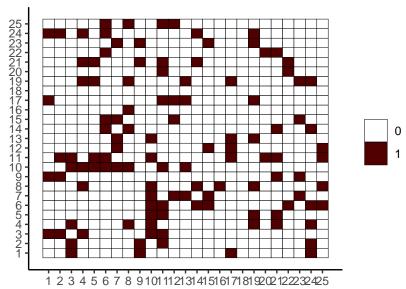
## \$trial31\$M2\$unique\_graphs[[101]]

Graph 101, Individuals 179



##
## \$trial31\$M2\$unique\_graphs[[102]]

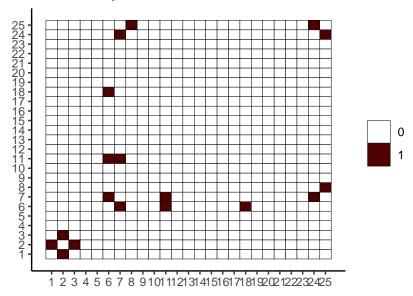
Graph 102, Individuals 180



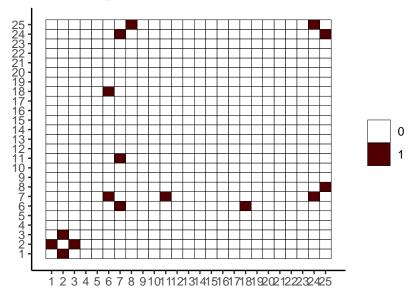
##
##
## \$trial31\$M2\$sensitivity
## [1] 0.9238095
##
## \$trial31\$M2\$specificity

```
## [1] 0.8457997
##
## $trial31$M2$accuracy
  [1] 0.8463822
## $trial31$M2$ELBO
## [1] -385317.5
##
## $trial31$M2$time
   [1] 32.55868
##
##
##
## $trial31$M3
## $trial31$M3$summary
##
                         Covariate Dependent Graphical Model
##
## Model ELBO: -214790.25
                                      Unique conditional dependence structures: 17
## n: 180, variables: 25
                                               Hyperparameter grid size: 125 points
  CAVI converged for 25/25 variables
## Model fit completed in 1.986 mins
##
## $trial31$M3$unique_graphs
## $trial31$M3$unique_graphs[[1]]
```

Graph 1, Individuals 1,...,25

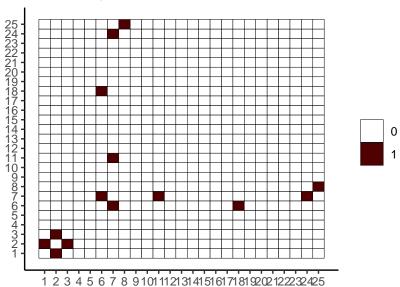


Graph 2, Individuals 26,...,33



##
## \$trial31\$M3\$unique\_graphs[[3]]

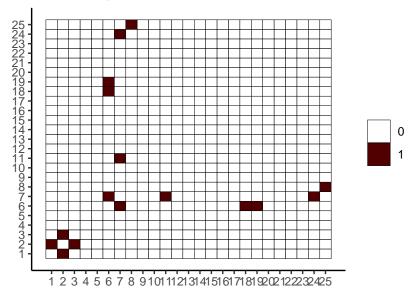
Graph 3, Individuals 34,...,44



##

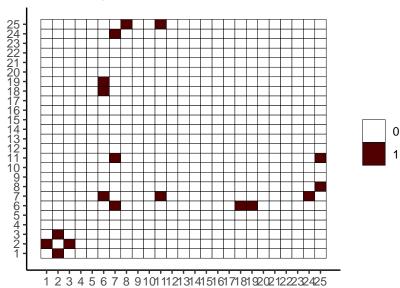
## \$trial31\$M3\$unique\_graphs[[4]]

Graph 4, Individuals 45,...,48



##
## \$trial31\$M3\$unique\_graphs[[5]]

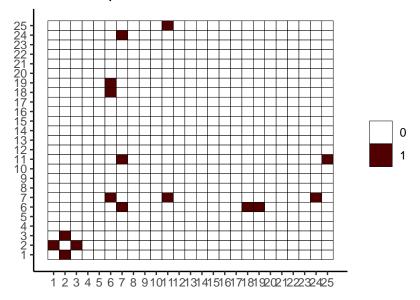
Graph 5, Individuals 49,...,51



##

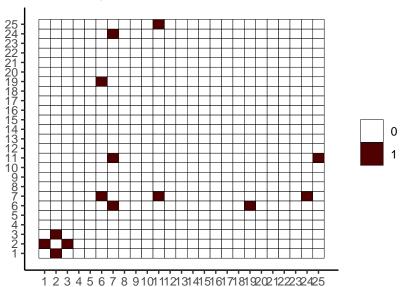
## \$trial31\$M3\$unique\_graphs[[6]]

Graph 6, Individuals 52,...,56



##
## \$trial31\$M3\$unique\_graphs[[7]]

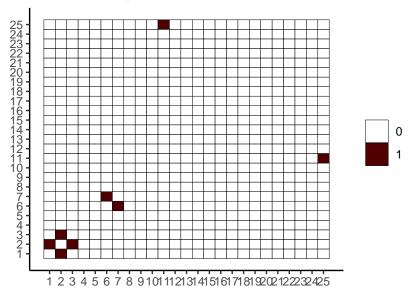
Graph 7, Individuals 57,...,85



##

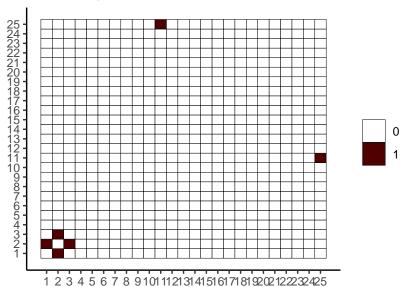
## \$trial31\$M3\$unique\_graphs[[8]]

Graph 8, Individuals 86



##
## \$trial31\$M3\$unique\_graphs[[9]]

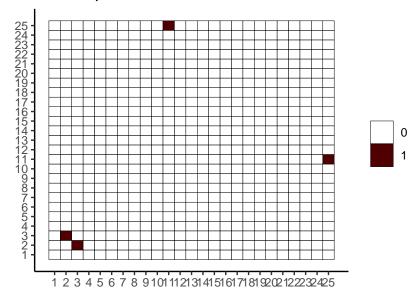
Graph 9, Individuals 87,...,103



#

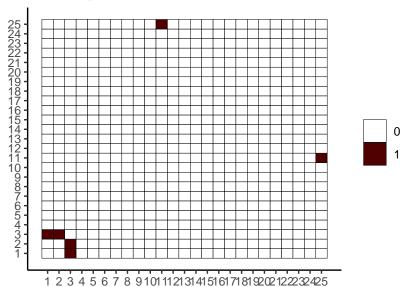
## \$trial31\$M3\$unique\_graphs[[10]]

Graph 10, Individuals 104,...,109



##
## \$trial31\$M3\$unique\_graphs[[11]]

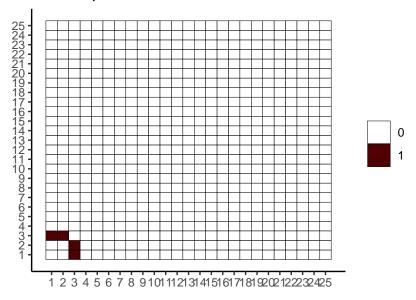
Graph 11, Individuals 110,...,113



#

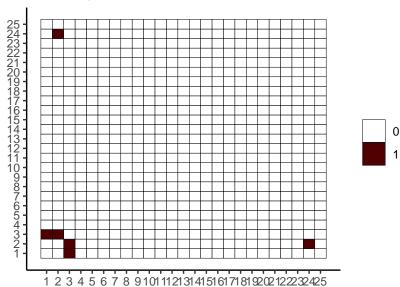
## \$trial31\$M3\$unique\_graphs[[12]]

Graph 12, Individuals 114,...,119



##
## \$trial31\$M3\$unique\_graphs[[13]]

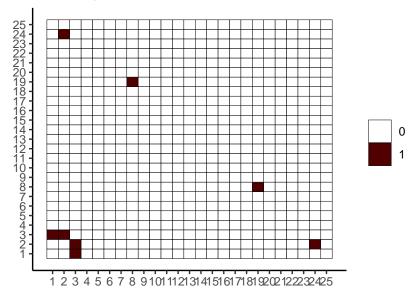
Graph 13, Individuals 120,...,126



##

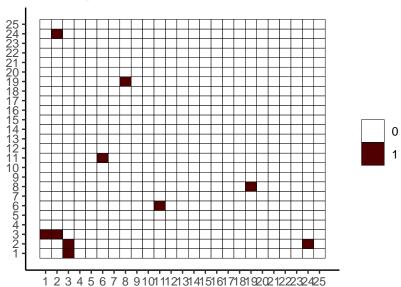
## \$trial31\$M3\$unique\_graphs[[14]]

Graph 14, Individuals 127,...,149



##
## \$trial31\$M3\$unique\_graphs[[15]]

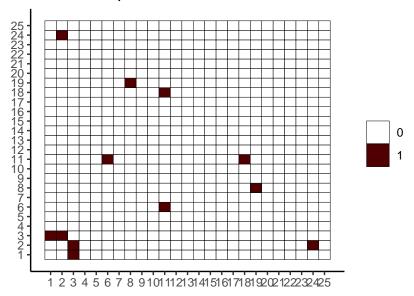
Graph 15, Individuals 150,...,166



##

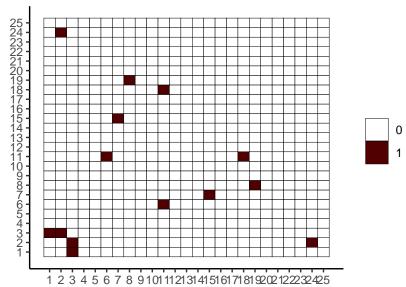
## \$trial31\$M3\$unique\_graphs[[16]]

Graph 16, Individuals 167



##
## \$trial31\$M3\$unique\_graphs[[17]]

Graph 17, Individuals 168,...,180



##
##
## \$trial31\$M3\$sensitivity
## [1] 0.8428571
##
## \$trial31\$M3\$specificity

```
## [1] 0.9874619
##
## $trial31$M3$accuracy
## [1] 0.9863822
##
## $trial31$M3$ELB0
## [1] -214790.2
##
## $trial31$M3$time
## [1] 119.1823
##
##
```

## \$trial31\$error

## NULL