

Package ‘BicMix’

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Type Package

Title BicMix

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Description BicMix is a bayesian statistical method that decomposes a normally distributed matrix into the product of a sparse loading matrix, and a sparse factor matrix. The method employs a three parameter beta distribution that act as a spike and slab prior to induce sparsity to the two matrices. The method further consider the loadings and factors to be drawn from a mixture of sparse and dense component, which allows both the sparse components and the dense hidden confounding to be modeled. The method is especially suitable for deriving context informed functional gene modules, where the context is inferred from the factor matrix, and the sparse gene modules are found on the corresponding loadings. Please refer to our paper for more details (<http://journals.plos.org/ploscompbiol/article?id=10.1371/journal.pcbi.1004791>).

License GPL (>= 2)

Depends R (>= 2.14)

Collate BicMixWrapper.R

NeedsCompilation yes

RoxygenNote 6.0.1

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BicMixR

An algorithm for decomposing a high dimensional matrix into the product of a sparse loading matrix, and a sparse factor matrix.

Description

An algorithm for decomposing a high dimensional matrix into the product of a sparse loading matrix, and a sparse factor matrix.

Usage

```
BicMixR(y = y, nf = 50, a = 0.5, b = 0.5, itr = 500)
```

Arguments

y	matrix to be decomposed, no missing values are allowed
nf	the number of factors for the algorithm to start with, will be shrunk to a smaller number reflecting the number of factors needed to explain the variance, default to 50
a	parameter one for the three parameter beta distribution, default to 0.5 to recapitulate horseshoe
b	parameter two for the three parameter beta distribution, default to 0.5 to recapitulate horseshoe
itr	The maximum number of iterations the algorithm is allowed to run, default to 500

Value

lam: the sparse loading matrix
 ex: the factor matrix
 z: a vector indicating whether the corresponding loading is sparse (value of 1)
 o: a vector indicating whether the corresponding factor is sparse (value of 1)
 nf: the number of factors learned by the model
 exx: the expected value of the covariance matrix, $E(XX^T)$

Author(s)

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References

<http://journals.plos.org/ploscompbiol/article?id=10.1371/journal.pcbi.1004791>

Examples

```
library(BicMix)
## simulate data, the parameter std specifies the standard error of non-zero entries in the
## loading and factor matrices, where a normal distribution of mean zero is assumed for these values.
data = gen_BicMix_data(std=2)
## Visulize the loading matrix
image(t(data$lam),x=1:ncol(data$lam),y=1:nrow(data$lam),xlab="Loadings",ylab="Samples")
## Visulize the factor matrix
image(t(data$ex),x=1:ncol(data$ex),y=1:nrow(data$ex),xlab="Samples",ylab="Factors")
## run algorithm on the simulated data
result = BicMixR(data$y,nf=50,a=0.5,b=0.5,ittr=1000)
## calculate a correlation matrix of the estimated loading matrix
## and the true loading matrix. Ideally, there should be one and
## only one big correlation value for a given row and column of the
## correlation matrix if the recovered sparse loadings and the true sparse loadings
cor.est.real = cor(result$lam[,result$z==1],data$lams)
## visulize the correlation matrix
image(cor.est.real,x=1:nrow(cor.est.real),y=1:ncol(cor.est.real),xlab="Recovered loadings",ylab="True loadings")
```

gen_BicMix_data	<i>Simulate matrix with dimension of 500 x 200, number of factors is set to 15, where 10 of them being sparse. The sparse loading matrix cotains mostly zeros, and random blocks of nonzero values generated from $N(0,std)$. The dense loading matrix is generated from $N(0,std)$, the factor matrix and the error matrix are generated from $N(0,1)$.</i>
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Description

Simulate matrix with dimension of 500 x 200, number of factors is set to 15, where 10 of them being sparse. The sparse loading matrix cotains mostly zeros, and random blocks of nonzero values generated from $N(0,std)$. The dense loading matrix is generated from $N(0,std)$, the factor matrix and the error matrix are generated from $N(0,1)$.

Usage

```
gen_BicMix_data(std = 1)
```

Arguments

std	standard deviation for the normal distribution of the non-zero entries of the sparse components
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Value

a list containing the following

- lams: the sparse loading matrix
- lamd: the dense loading matrix
- ex: the factors matrix
- y: the y matrix calculated as $y = \text{lam} * \text{ex} + \text{err}$

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