

AMBARTI models for agricultural experiments

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Agenda

- ▶ Additive Main Effect interaction (AMMI) models
- ▶ $\text{AMMI} + \text{BART} = \text{AMBARTI}$
- ▶ Simulation (AMMI and AMBARTI)
- ▶ Next steps
- ▶ Appendix

Additive Main effects and Multiplicative Interactions (AMMI)

Linear–bilinear models are frequently used to analyse two-way data such as genotype-by-environment data.

An example of this class of models is the AMMI model:

$$y_{ij} = \mu + \alpha_i + \beta_j + \sum_{q=1}^Q \lambda_q \gamma_{iq} \delta_{jq} + \epsilon_{ij}, \quad \epsilon_{ij} \sim \mathcal{N}(0, \tau^{-1}),$$

where α_i is the effect of genotype and β the effect of environment.

Additive Main effects and Multiplicative Interactions (AMMI)

The following priors are assumed in its Bayesian version (Josse et al, JABES, 2014):

$$\mu \sim \mathcal{N}(m, s_{\mu}^2),$$

$$\alpha_i \sim \mathcal{N}(0, s_g^2),$$

$$\beta_j \sim \mathcal{N}(0, s_e^2),$$

$$(\lambda_q)_{q=1,\dots,Q} \sim \text{ordered sample of } Q \text{ independent } \mathcal{N}^+(0, s_{\lambda}^2),$$

$$\gamma_{1q} \sim \mathcal{N}^+(0, 1) \quad \text{for } q = 1, \dots, Q,$$

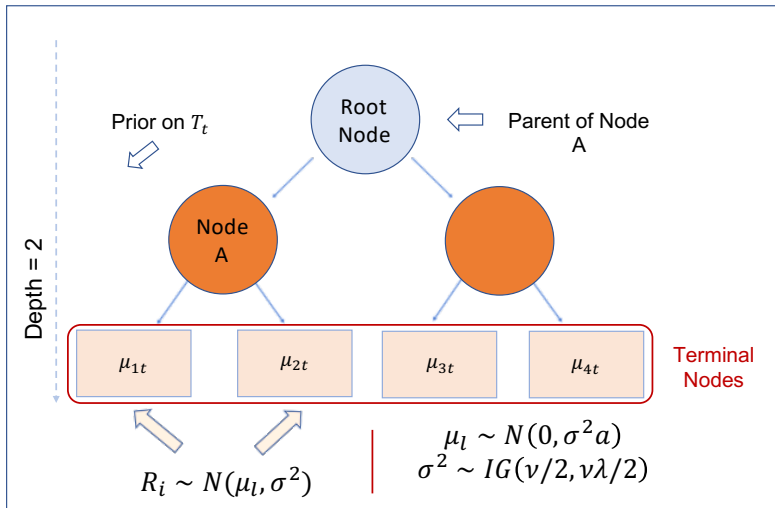
$$\gamma_{iq} \sim \mathcal{N}(0, 1) \quad \text{for } i > 1 \text{ and } q = 1, \dots, Q,$$

$$\delta_{jq} \sim \mathcal{N}(0, 1) \quad \text{for } j \geq 1 \text{ and } q = 1, \dots, Q,$$

$$\sigma_E \sim \mathcal{U}(0, S_{\text{ME}}).$$

Additive Main Effect Bayesian Additive Regression Tree Interaction models (AMBARTI)

BART



AMMI + BART

BART is a flexible tree-based method that can be used for predicting when there are interactions and non-linear relationships.

$$y_{ij}|\mathbf{x}_{ij}, \mathcal{T}, \mathcal{M}, \Theta, \sigma^2 \sim \text{N} \left(\alpha_i + \beta_j + \sum_{t=1}^T h(\mathbf{x}_{ij}, \mathcal{M}_t, \mathcal{T}_t), \sigma^2 \right),$$

where y_{ij} is the yield for genotype i and environment j , and α_i and β_j are the genotype and environment effects, respectively.

$$\mu_{t\ell}|\mathcal{T}_t \sim \text{N}(\mu_\mu = 0, \sigma_\mu^2),$$

$$\alpha_i|\mathcal{T}_t \sim \text{N}(\mu_g, \sigma_g^2),$$

$$\beta_j|\mathcal{T}_t \sim \text{N}(\mu_e, \sigma_e^2),$$

$$\sigma_g^2 \sim \text{IG}(a_g, b_g),$$

$$\sigma_e^2 \sim \text{IG}(a_e, b_e),$$

$$\sigma^2 \sim \text{IG}(a, b).$$

Interesting fact...

Bayesian AMMI - Postprocessing (Josse et al, 2014)

Recall that

$$\mu_{ij} = \hat{y}_{ij} = \hat{\mu} + \hat{\alpha}_i + \hat{\beta}_j + \sum_{q=1}^Q \hat{\lambda}_q \hat{\gamma}_{iq} \hat{\delta}_{jq}.$$

*"This means that, concretely, S matrices of size $I \times J$ are available as draws from the posterior distributions of the μ_{ij} . Thus, it is possible to **apply a postprocessing on each matrix** ($s = 1, \dots, S$) performing the classical procedure (in accordance with the chosen constraints): each matrix is centered by row and by column, and an SVD is applied on the resulting matrix. Consequently, for each s , **new parameters ($\mu, \alpha, \beta, \gamma, \delta, \lambda_q$) meeting the constraints are available**. Consequently, draws in the posterior distribution of the parameters (taking the S new values) are available. Such a postprocessing makes it easier to interpret the results."*

Simulation: AMMI scenarios (20 combinations)

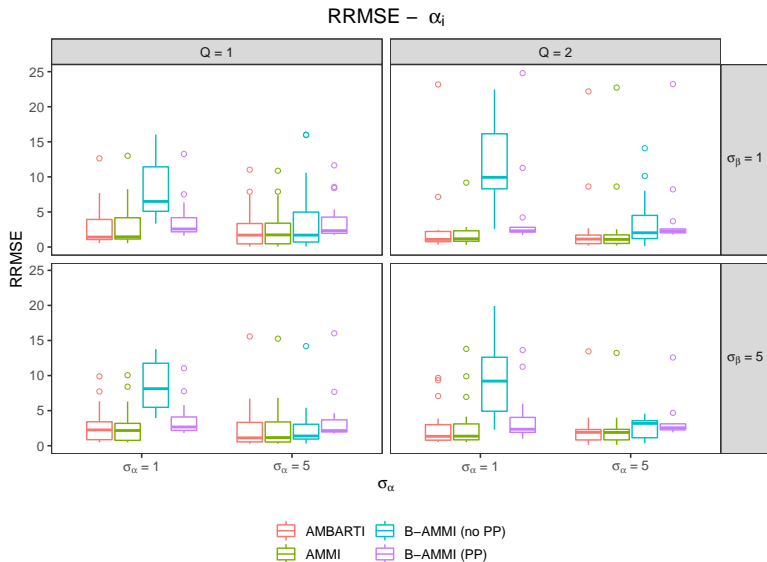
We consider the following setting to generate a set of simulated data sets:

$$y_{ij} = \mu + \alpha_i + \beta_j + \sum_{q=1}^Q \lambda_q \gamma_{iq} \delta_{jq} + \epsilon_{ij}, \quad \epsilon_{ij} \sim \mathcal{N}(0, \tau^{-1}),$$

where

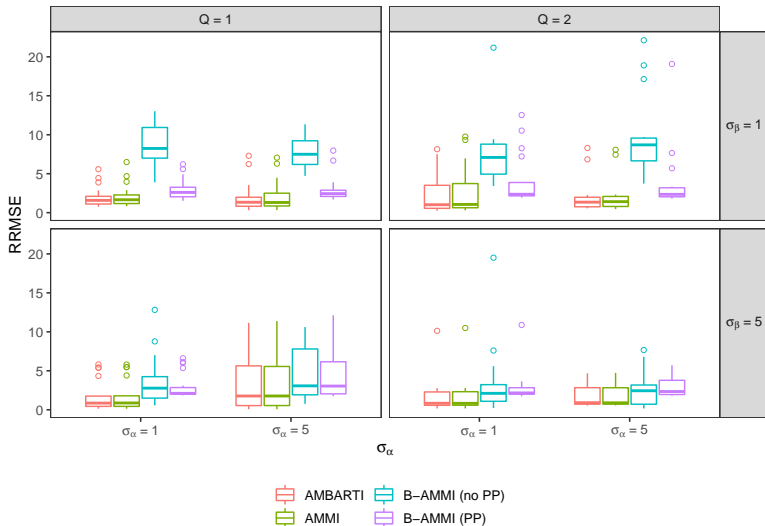
- ▶ $\mu = 100, \tau = 1$.
- ▶ $I = J = 10$ (without repetitions).
- ▶ $\beta_j \sim \mathcal{N}(0, s_e)$, with $s_e = c(1, 5)$.
- ▶ $\alpha_i \sim \mathcal{N}(0, s_g)$, with $s_g = c(1, 5)$.
- ▶ $Q = c(1, 2, 3)$, with $\lambda = c(8, 12, [8, 12], [10, 12], [8, 10, 12])$.
- ▶ We used RMSE (Root Mean Squared Error) and RRMSE (Relative Root Mean Squared Error).

Simulation AMMI ($y_{ij} = \mu + \alpha_i + \beta_j + \sum_{q=1}^Q \lambda_q \gamma_{iq} \delta_{jq}$)

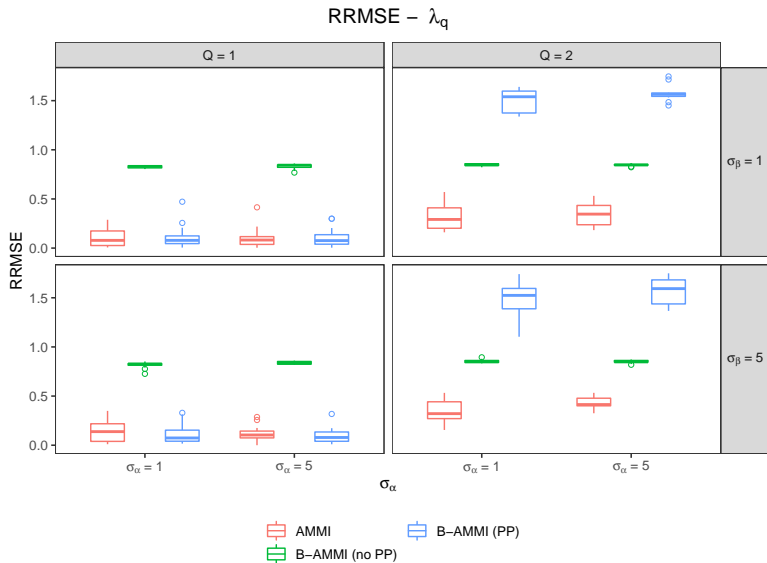


Simulation AMMI ($y_{ij} = \mu + \alpha_i + \beta_j + \sum_{q=1}^Q \lambda_q \gamma_{iq} \delta_{jq}$)

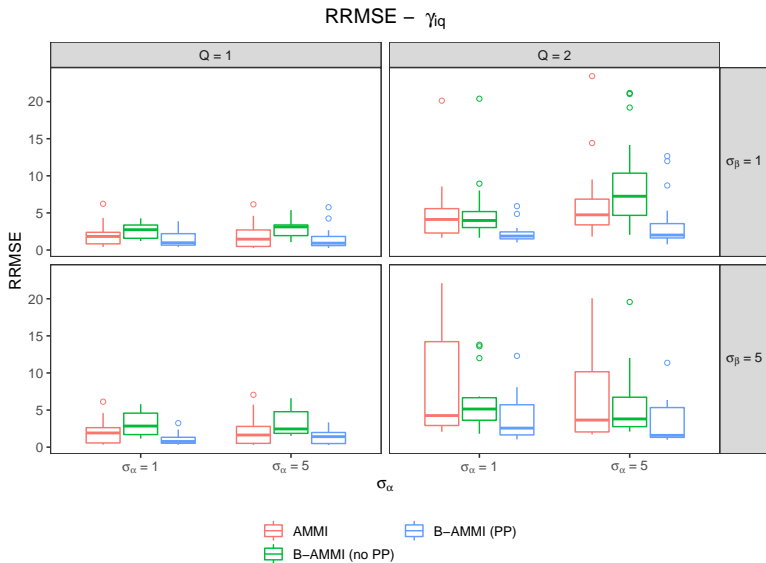
RRMSE - β_j



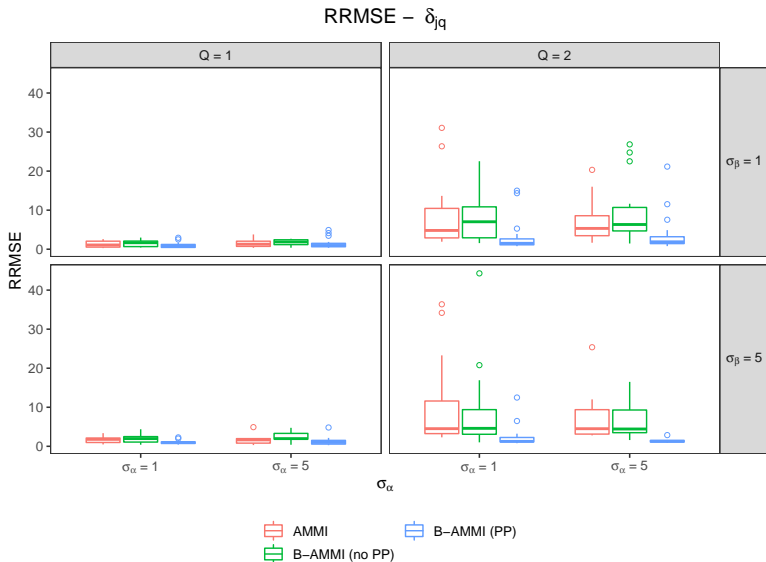
Simulation AMMI ($y_{ij} = \mu + \alpha_i + \beta_j + \sum_{q=1}^Q \lambda_q \gamma_{iq} \delta_{jq}$)



Simulation AMMI ($y_{ij} = \mu + \alpha_i + \beta_j + \sum_{q=1}^Q \lambda_q \gamma_{iq} \delta_{jq}$)

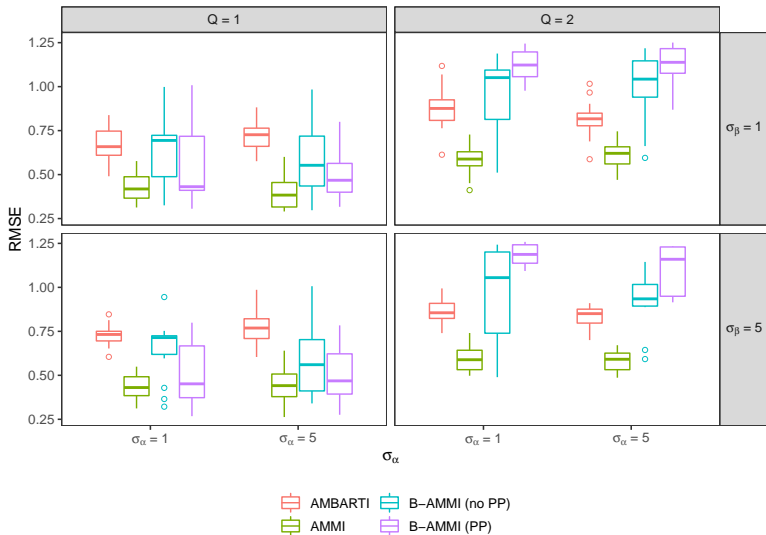


Simulation AMMI ($y_{ij} = \mu + \alpha_i + \beta_j + \sum_{q=1}^Q \lambda_q \gamma_{iq} \delta_{jq}$)



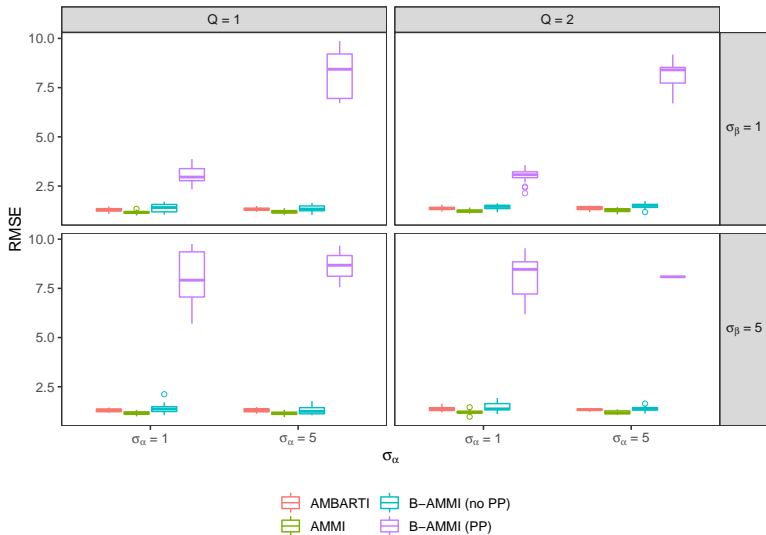
Simulation AMMI ($y_{ij} = \mu + \alpha_i + \beta_j + \sum_{q=1}^Q \lambda_q \gamma_{iq} \delta_{jq}$)

RMSE – Interaction



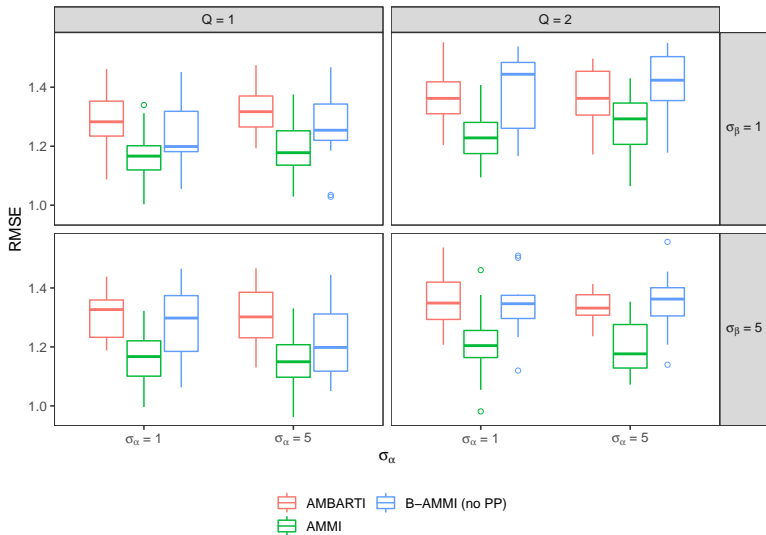
Simulation AMMI ($y_{ij} = \mu + \alpha_i + \beta_j + \sum_{q=1}^Q \lambda_q \gamma_{iq} \delta_{jq}$)

RMSE – y test



Simulation AMMI ($y_{ij} = \mu + \alpha_i + \beta_j + \sum_{q=1}^Q \lambda_q \gamma_{iq} \delta_{jq}$)

RMSE – y test



Simulation: AMBARTI scenarios (4 combinations)

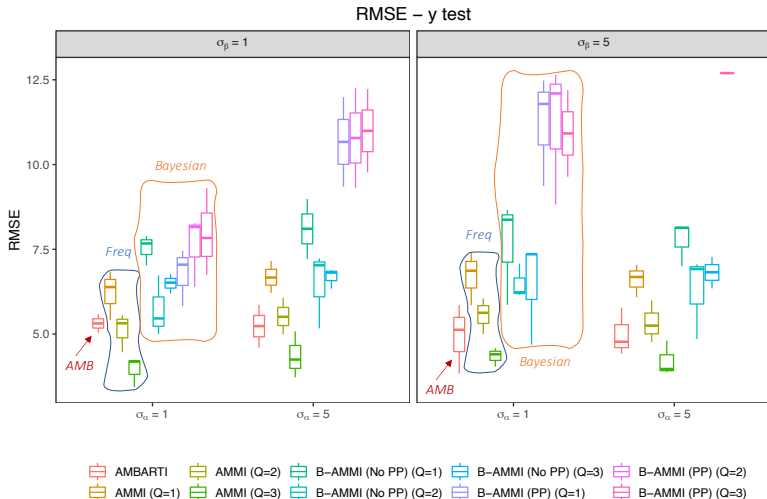
We consider the following setting to generate a set of simulated data sets:

$$y_{ij}|\mathbf{x}_{ij}, \mathcal{T}, \mathcal{M}, \Theta, \sigma^2 \sim \mathcal{N}\left(\alpha_i + \beta_j + \sum_{t=1}^T h(\mathbf{x}_{ij}, \mathcal{M}_t, \mathcal{T}_t), \sigma^2\right),$$

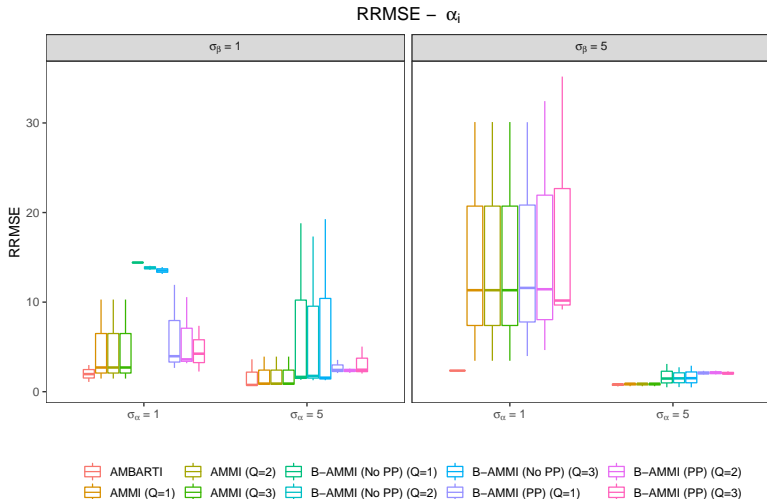
where y_{ij} is the yield for genotype i and environment j , and α_i and β_j are the genotype and environment effects, respectively.

- ▶ $\sigma^2 = 1$, $T = 200$.
- ▶ $I = J = 10$ (without repetitions).
- ▶ $\mu_{t\ell}|\mathcal{T}_t \sim \mathcal{N}(\mu_\mu = 0, \sigma_\mu^2 = 3)$,
- ▶ $\beta_j \sim \mathcal{N}(0, s_e)$, with $s_e = c(1, 5)$.
- ▶ $\alpha_i \sim \mathcal{N}(0, s_g)$, with $s_g = c(1, 5)$.

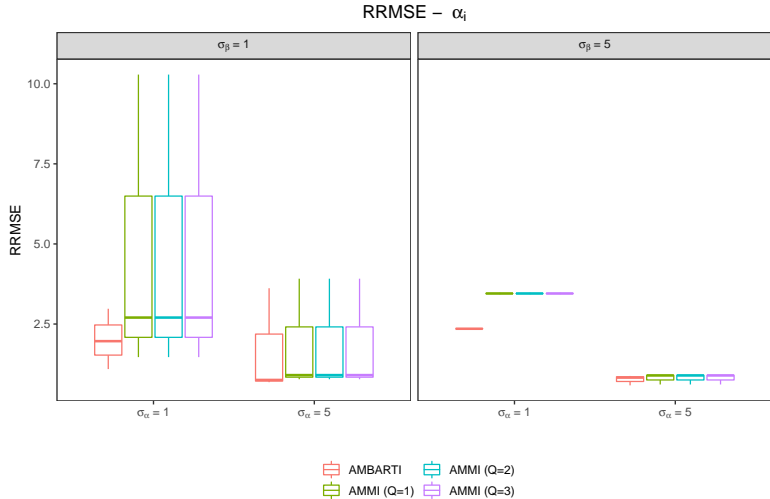
Simulation AMBARTI ($y_{ij} = \alpha_i + \beta_j + \sum_{t=1}^T h(\mathbf{x}_{ij}, \mathcal{M}_t, \mathcal{T}_t)$)



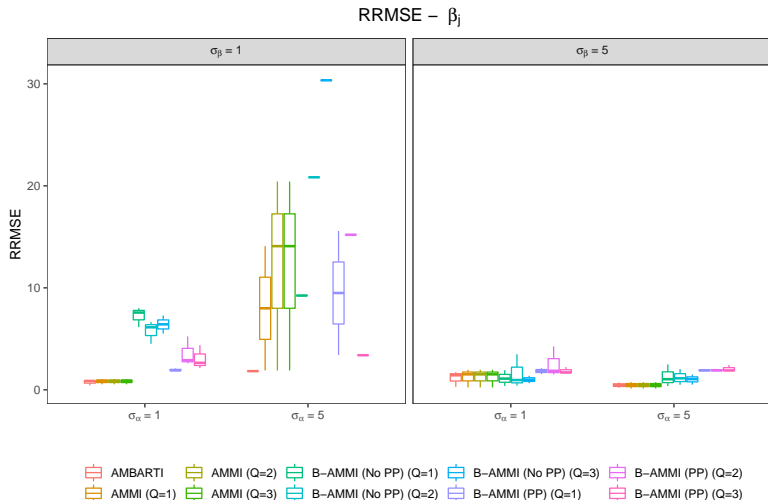
Simulation AMBARTI ($y_{ij} = \alpha_i + \beta_j + \sum_{t=1}^T h(\mathbf{x}_{ij}, \mathcal{M}_t, \mathcal{T}_t)$)



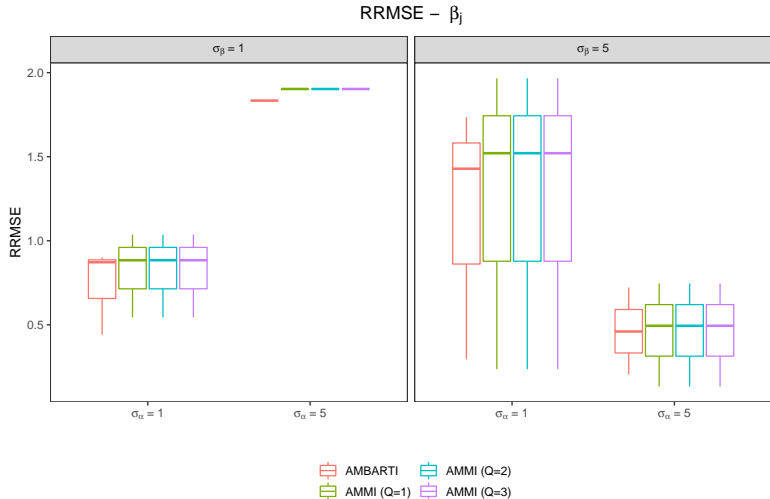
Simulation AMBARTI ($y_{ij} = \alpha_i + \beta_j + \sum_{t=1}^T h(\mathbf{x}_{ij}, \mathcal{M}_t, \mathcal{T}_t)$)



Simulation AMBARTI ($y_{ij} = \alpha_i + \beta_j + \sum_{t=1}^T h(\mathbf{x}_{ij}, \mathcal{M}_t, \mathcal{T}_t)$)



Simulation AMBARTI ($y_{ij} = \alpha_i + \beta_j + \sum_{t=1}^T h(\mathbf{x}_{ij}, \mathcal{M}_t, \mathcal{T}_t)$)



Next steps

1. Adapt our implementation to simulate large (> 15) I and J .
We have another idea...
2. Perform more simulations considering large I and J .
3. Analyse real data sets.

That's all, folks! Thank you!

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Appendix

Simulation: full model (4 combinations)

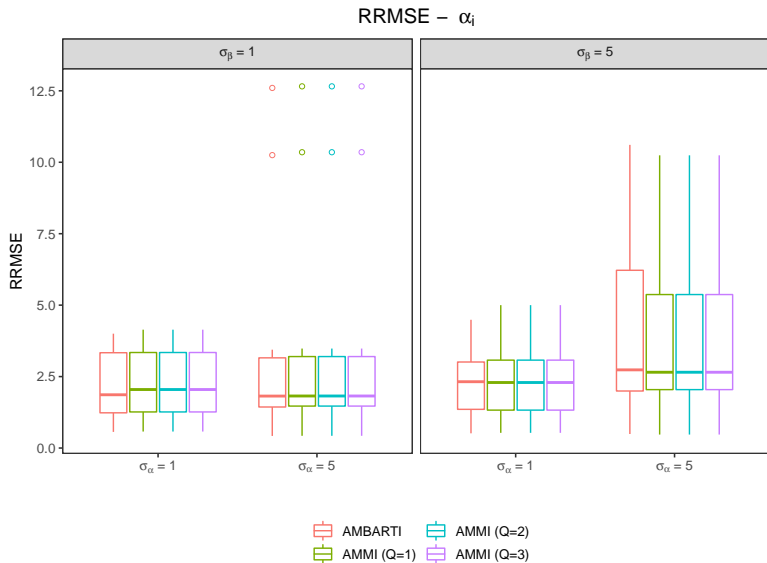
We consider the following setting to generate a set of simulated data sets:

$$y_{ij} = \mu + \alpha_i + \beta_j + \alpha_i \times \beta_j + \epsilon_{ij}, \quad \epsilon_{ij} \sim \mathcal{N}(0, \tau^{-1}),$$

where

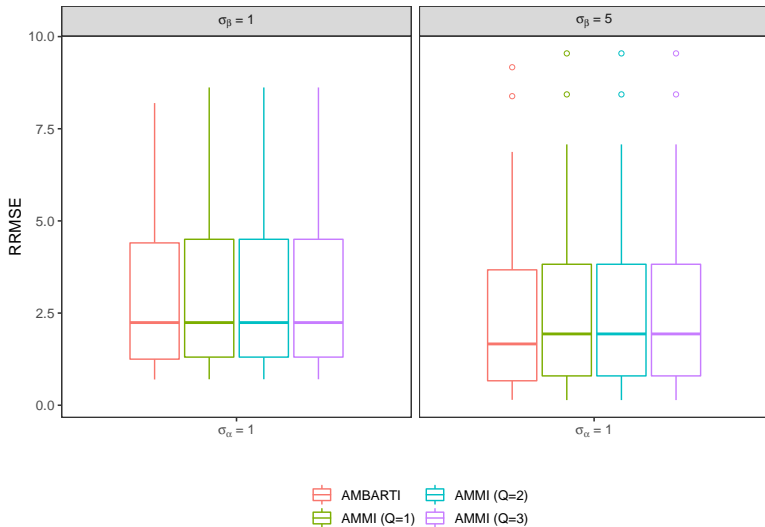
- ▶ $\mu = 100, \tau = 1$.
- ▶ $I = J = 10$ (without repetitions).
- ▶ $\beta_j \sim \mathcal{N}(0, s_e)$, with $s_e = c(1, 5)$.
- ▶ $\alpha_i \sim \mathcal{N}(0, s_g)$, with $s_g = c(1, 5)$.

Simulation full model ($y_{ij} = \alpha_i + \beta_j + \alpha_i \times \beta_j$)



Simulation full model ($y_{ij} = \alpha_i + \beta_j + \alpha_i \times \beta_j$)

RRMSE – β_j



Simulation full model ($y_{ij} = \alpha_i + \beta_j + \alpha_i \times \beta_j$)

