

FOkin User Guide

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Introduction

FOkin (**F**irst-**O**rd**e**r **k**inetics) is an object-oriented toolbox written in MATLAB to analyze kinetic data of first-order reaction systems. A detailed study on the problems FOkin can be applied for is published in [1].

Briefly, FOkin addresses the group elastic net problem (GENP) defined as

$$\text{minimize } \frac{1}{2} \sum_{k=1}^p \left\| (\mathbf{b}_k - \mathbf{A}_k \mathbf{x}_{*,k}) \right\|_2^2 + \lambda \left[\frac{1}{2} (1-\alpha) \sum_{k=1}^p \left\| \mathbf{x}_{*,k} \right\|_2^2 + \alpha \sum_{j=1}^n \left\| \mathbf{x}_{j,*} \right\|_2 \right]. \quad (1)$$

Here \mathbf{b}_k is the m -vector of the experimental data, the element b_i of which is taken at the time t_i , corresponding to the k^{th} element of the vector of a group parameter $\mathbf{w} = (w_1, \dots, w_p)$, typically the wavelength in a kind of spectroscopic measurement. The design matrix \mathbf{A}_k is defined individually for each value of k . As required for a system of first-order reactions, in the simplest case for all k $\mathbf{A}_k = \mathbf{A}$, an $m \times n$ matrix with elements of

$$A_{ij} = \exp(-t_i / \tau_j), \quad (2)$$

where τ_j is an element of the n -vector $\boldsymbol{\tau}$, consisting of pre-defined time constants. In general the pure exponential term in Eq (2) is substituted for the analytical function of their convolution with a Gaussian with mean of t_0 and standard deviation of σ , describing the instrumental response function (IRF) of the measuring apparatus. The unknown distribution is represented by the $n \times p$ matrix \mathbf{X} , whose element x_{jk} corresponds to time constant τ_j and wavelength w_k , while $\mathbf{x}_{j,*}$ and $\mathbf{x}_{*,k}$ denote the j^{th} row and k^{th} column of \mathbf{X} , respectively. The GENP can be considered as a modified multiple elastic net problem, where the lasso term is substituted by a group-lasso term, ensuring correlation across the individual elements of each row of \mathbf{X} (i.e., the elements corresponding to identical time constants but to different wavelength). Alternatively, if such a correlation is not required, the toolbox can solve the set of minimization problems defined separately for each k as

$$\text{minimize } \left\{ \frac{1}{2} \left\| (\mathbf{b}_k - \mathbf{A}_k \mathbf{x}_{*,k}) \right\|_2^2 + \lambda \left[\frac{1}{2} (1-\alpha) \left\| \mathbf{x}_{*,k} \right\|_2^2 + \alpha \sum_{j=1}^n \left\| x_{j,k} \right\|_2 \right] \right\}. \quad (3)$$

Note that for the scalar operand in the last term of Eq (3) $\left\| x_{j,k} \right\|_2 \equiv |x_{j,k}|$ holds, hence the problems to solve are equivalent to a multiple elastic net problem (MENP), which turns to the simple lasso with $\alpha = 1$.

The toolbox implements two key tasks on the GENP/MENP:

- (i) parameter estimation: with fixed values of the hyperparameters $\lambda > 0$ and $\alpha \in [0, 1]$ it solves the minimization problem defined in Eq (1) for estimation of the distribution \mathbf{X} ,

- (ii) model selection: applying a machine learning procedure, it selects the optimal values of the hyperparameters for task (i), dictated merely by the data themselves.

Both tasks can be executed by an object of the `FOkin` class, applying its `optimize()` and `select_model()` methods, respectively. For technical reasons, the toolbox uses $\omega = 1 - \alpha$ for the second hyperparameter.

Required MATLAB version and toolboxes

The required version of MATLAB is 2019b or higher. Detailed tests were carried out on version 2020b.

MATLAB toolboxes required:

The Statistics and Machine Learning Toolbox is required for

`bayesopt()` in `FOkin.select_model()` and `FOkin.calc_t0_fwhm()`

`cvpartition()` in the `KCV()` private function of `FOkin` class.

The Curve Fitting Toolbox is required for

`csaps()` in `FOkinDiscretized.showd()` and `FOkinDiscretized.showexp()`.

The Optimization Toolbox is required for

`lsqnonlin()` in `FOkin.FOkinDiscretized.do_expfit()`.

The Parallel Computing Toolbox is not essential, it is required only for parallel processing i.e., if the `FOkin.Options.num_par_workers` property is set to nonzero for

`parpool()` and `parfor()` in `FOkin.calc_t0_fwhm()` and in the `kCV()` and `RCVnv()` private functions of `FOkin` class, which are invoked by `FOkin.select_model()`.

Example programs

The following examples available in the *Examples* subdirectory illustrate all the major capabilities of the `FOkin` toolbox, by applying the algorithms and reproducing the figures and tables presented in [1]. Note, that due to the stochastic nature of cross-validation and Bayesian optimization, the values of the calculated data can be slightly different for every run.

[example1.m](#) – script applying Algorithm2 (based on the $RCV(n_v)$ version of cross-validation) for the analysis of simulated data derived from a complex model of the bacteriorhodopsin photocycle.

[example2.m](#) – script for excluding distributed kinetics on the data analyzed by [example1.m](#) by model selection based on 10-fold CV (first step of Algorithm 3).

[example3.m](#) – script applying Algorithm2 for the analysis of experimental ultrafast fluorescence kinetic data measured on the coenzyme FAD.

[example4.m](#) - script for excluding distributed kinetics on the data analyzed by [example3.m](#).

[example5.m](#) – script for analysis of simulated data with distributed kinetics by both RCV(n_v) and 10-fold CV.

[example6.m](#) – script demonstrating the differences in the results of model selections executed without cross-validation, with 10-fold CV and with RCV(n_v).

[example7.m](#) – script for analysis of simulated data with realistic noise.

[example8.m](#) – script for analysis of simulated data of Erlang distribution without and with exponential components.

[example9.m](#) – script for analysis of simulated data of second-order kinetics without and with exponential components.

[create_bR_data.m](#) – function called by [example1.m](#), [example2.m](#), [example6.m](#) and [example7.m](#).

[create_distributed_data.m](#) – function called by [example5.m](#).

[create_bR_data_with_real_noise.m](#) – function called by [example7.m](#).

[create_Erlang_data.m](#) – function called by [example8.m](#).

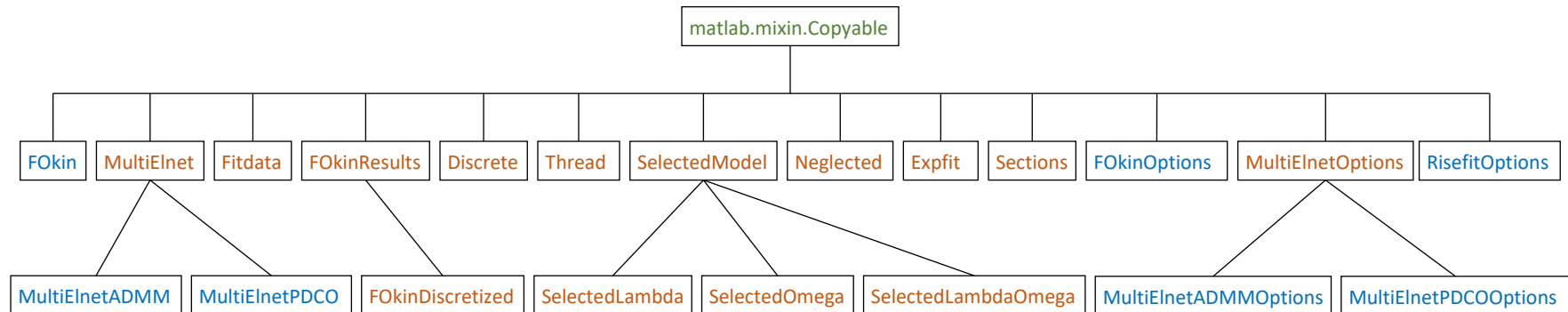
[create_2nd_order_data.m](#) – function called by [example9.m](#).

[create_raw_bR_data.m](#) – function called by [create_bR_data.m](#) and [create_bR_data_with_real_noise.m](#).

[bR_spectral_data.mat](#), [bR_rate_data.txt](#) – input data files for [create_raw_bR_data.m](#).

[FAD_data.mat](#) – input data files for [example3.m](#) and [example4.m](#).

Class hierarchy



The classes in blue are the ones the objects of which are most likely created directly by the user, while that in orange are mainly created internally. The code defining these classes is located in the FOKin directory and its +FOkin subdirectory, respectively. Accordingly, the classes falling under the second category must be referred within the FOKin namespace (e.g., `FOKin.MultiElnet`).

All classes of the FOKin toolbox are subclassed from `matlab.mixin.Copyable`, which is subclassed from the `handle` class. This means that the objects of these classes are not copied by value but by reference, as demonstrated by the following snippet of code:

```
[data, time, wavelength] = create_bR_data(1.E-3, 10); % create test data
fokin = FOKin(data, time, wavelength); % create a FOKin object
fokin.options.signal_label % display the value of a property chain
opt = fokin.options; % make a copy of the first property (by reference!)
opt.signal_label = '\DeltaA (rel)'; % assign a new value
fokin.options.signal_label % test it on the original object
```

```
ans =

    'Fluorescence (rel)'
```

```
ans =

    '\DeltaA (rel)'
```

On the other hand, shallow or deep copies by value can be created by `matlab.mixin.Copyable.copy()` (for details see the MATLAB documentation). The corresponding `copy()` methods of all classes of the FOkIn toolbox create deep copy.

Class definitions

Only public properties and methods are listed. If not specified, the type of the properties is `double`.

The **FOkIn** class

Description

The main class of the toolbox with properties defining a GENP/MENP and methods operating on that.

Superclass

`matlab.mixin.Copyable`

Properties

`data` – (read only) $m \times p$ matrix, copy of the `data` input argument of the constructor.

`time` – (read only) $m \times 1$ vector, copy of the `time` input argument of the constructor.

`group_param` – (read only) $1 \times p$ vector, copy of the `group_param` input argument of the constructor.

`weight` – can be assigned by scalar, $m \times 1$ vector or $m \times p$ matrix, containing the weight of fitting at different points of time. A vector means equal weights for all columns of data, a scalar means equal values for all data points. Value of 1 means unweighted fitting. Default value is 1. Writing this property generates rebuilding of the object. Even if assigned by a scalar or column vector, the values are contained in the form of an $m \times p$ matrix.

`t0` – scalar or $1 \times p$ vector, containing the values (on the timescale of `time`) of the Gaussian describing the temporal IRF of the measuring device at the points of `group_param`. A scalar means equal values for all points. Default value is 0. Writing this property generates rebuilding of the object.

`fwhm` – scalar or $1 \times p$ vector, containing the values (on the timescale of `time`) of FWHM of the Gaussian describing the temporal IRF of the measuring apparatus at the points of `group_param`. A scalar means equal values for all points. Zero can be specified for an instantaneous IRF. Default value is 0. Writing this property generates rebuilding of the object.

start – scalar or $1 \times p$ vector, containing the index of **time** where the fitting starts for the points of **group_param**. A scalar means equal values for all points. Default value is 1. Writing this property generates rebuilding of the object.

name – char array describing the dataset. Default value is ". Writing this property generates rebuilding of the object.

options – **FOkinOptions** object. Default value is a new instance of **FOkinOptions**. Writing this property generates rebuilding of the object.

optimizer – object of a subclass of **FOkin.MultiElnet**, implementing the **do_optimize()**, **do_get_result()**, **do_reset()**, **numiter()** and **runtime()** abstract methods. The currently available classes of this kind are **FOkin.MultiElnetADMM** and **FOkin.MultiElnetPDCO**. For a full GENP **FOkin.MultiElnetADMM** is required. **FOkin.MultiElnetPDCO** cannot handle the group-lasso penalty but solves the MENP considerably faster than **FOkin.MultiElnetADMM**. Default value is a new instance of **FOkin.MultiElnetADMM**. Writing this property generates rebuilding of the object.

tau – (read only) the vector of time constant calculated during the building of the object, consisting of logarithmically equidistant points. **tau** spans the same interval as **time** does, extended downward and upward by the number of decades specified in **options.extension_lo** and **options.extension_hi**, respectively. In addition, the vector is extended upward by an element with value Inf. The number of points in a decade is determined by **options.n_tau_decade**.

A – (read only) the design matrices calculated during the building of the object. If the **t0**, **fwhm** and **start** properties are constants, **A** is a single $(m - \text{start}) \times n$ matrix, otherwise it is an $1 \times p$ cell array, containing matrices, where the size of **A**{k} is $(m - \text{start}\{k\}) \times n$.

b – (read only) the values of the **data** property with maximum absolute value normalized to 1. If **A** is a single matrix, **b** is also a single $m \times p$ matrix. Otherwise, it is an $1 \times p$ cell array, containing m -vectors.

bfit – (read only) the section of **b** (to be) participated in the fitting procedure. The structure of **bfit** is identical to **b**, but its size can be reduced, according to the corresponding value of the **start** property.

n, m, p – (read only) the values of n , m and p in Eq (1), respectively.

Methods

FOkin(data, time, group_param, weight, t0, fwhm, start, name) – constructor of the object. Each argument sets a property of identical name. Required arguments are **data**, **time** and **group_param**. For the values in the vector of **time** an arrangement close to logarithmically

equidistant points is recommended. Unspecified arguments leave the default values of the corresponding properties.

`optimize(warm)` – executes the optimization task on the GENP/MENP defined by object. The actual optimization is carried out by the `FOkin.MultiElnet` object contained in the `optimizer` property.

Input arguments:

`warm` – logical, if true executes a warm restart with the results of the previous run. Default value is 0.

`res = results(info)` – gathers the results of the last optimization if any.

input arguments:

`info` – struct with fields of char arrays holding any kind of textual information, which will be copied to the `previous` field of `res.info`.

output arguments:

`res` – `FOkin.FokinResults` object containing the results of the optimization.

`[meanMSPE, constraints, user_data] = CV (lambda, omega, method, warm)` – executes cross-validation on the GENP/MENP defined by object.

input arguments:

`lambda` – scalar specifying the λ hyperparameter of the GENP/MENP.

`omega` – scalar specifying the ω hyperparameter of the GENP/MENP.

`method` – 'kCV' or 'RCVnv' for applying the k -fold CV or the RCV(n_v) version of cross-validation, respectively.

`warm` – logical, if true executes a warm restart in the optimization processes of the cross-validation with the results of the previous run. Default value is 0.

output arguments:

`meanMSPE` – mean of the Mean Squared Prediction Errors (MSPEs) over the specified cross-validation procedure.

`constraints` – dummy argument with value of [], used only to make an output signature required by the `bayesopt()` function in the Statistics and Machine Learning Toolbox of MATLAB.

`user_data` – struct of the following fields:

`stdMSPE` – standard deviation of the MSPEs.

`support_size` – (exists only if `method` is 'RCVnv') size of the support of the solution of GENP/MENP on the original complete dataset. (For the definition of support see the description of `FOkin.SelectedOmega.average_support_size`.)

`selected = select_model(lambda, omega, maxiter, info, method, warm)` – selects the optimal values of hyperparameters λ and ω for the GENP/MENP defined by the object.

input arguments:

`lambda`, `omega` – scalar or 2-vector. A scalar means that the corresponding λ or ω hyperparameter is kept fixed at that value. A vector specifies the limits of the interval within the hyperparameter is varied for finding the optimum. At least one of these arguments must be a vector. The Bayesian optimization algorithm implemented in the `bayesopt()` function in the Statistics and Machine Learning Toolbox of MATLAB and based on the `CV()` method is applied to select the hyperparameter(s) at the minimum value of the MSPE.

`maxiter` – positive integer specifying the number of objective function evaluations as stopping criteria (see 'MaxObjectiveEvaluations' in the name-value pair input arguments of `bayesopt()`).

`info` – struct with fields of char arrays holding any kind of textual information, which will be copied to the `previous` field of `selected.info`.

`method`, `warm` – arguments passed to the underlying `CV()` method.

output arguments:

`selected` – `FOkin.SelectedOmega` object if `lambda` is a scalar, `FOkin.SelectedLambda` object if `omega` is a scalar, `FOkin.SelectedLambdaOmega` object otherwise.

`[t0, fwhm, rel_params] = calc_t0_fwhm(maxiter)` – estimates the value of the `t0` and `fwhm` properties from the data themselves. The dependence of the elements of both `t0` and `fwhm` on the `group_param` property is modeled by a spline function. The number of the knots and the allowed range of `t0` and `fwhm` are defined in the `options.n_t0_knots`, `options.n_fwhm_knots`, `options.t0_range` and `options.fwhm_range` properties, respectively. The x components of the knots are distributed equidistantly over the range of `group_param`, while their y components are free parameters to be optimized by a Bayesian optimization algorithm in the same way as the `select_model()` method does. Alternatively, the `options.fwhm_fixed` property can specify an `fwhm` vector of fixed elements. Note that using this method is not recommended in a direct way but as incorporated in the `FOkin.risefit()` function, which can handle the same problem in a more sophisticated manner by adjustable control parameters.

input parameter:

`maxiter` – positive integer specifying the number of objective function evaluations as stopping criteria for the underlying Bayesian optimization algorithm.

The `FOkinOptions` class

Description

Specifies options for a `FOkin` object as assigned to its `options` property.

Superclass

`matlab.mixin.Copyable`

Properties

General options:

`n_tau_decade` – number of points in a decade of the `tau` property of the parent `FOkin` object.

Writing this property generates rebuilding of the `FOkin` object. Default value is 50.

`extension_lo`, `extension_hi` – number of decades by which the lower/higher limit of the `tau` property of the parent `FOkin` object are extended with respect to the first/last point of the `time` property of the `FOkin` object. Fractional and negative values are allowed. Writing this property generates rebuilding of the `FOkin` object. Default value is 1.

`num_par_workers` – number of required parpool workers in `parfor` loops in the methods of the parent `FOkin` object. Set to zero to run `parfor` as `for`. Set to `Inf` to use all the available workers. Nonzero numbers need the Parallel Computing Toolbox of MATLAB to be installed. Default value is 0.

`parpool_spec` – char array containing a valid profile name acceptable as the `resources` input argument of the `parpool()` function in the Parallel Computing Toolbox, called by the methods of the parent `FOkin` object. Ignored if `num_par_workers` is 0. Otherwise, see the documentation for `parpool()`. Default value is 'local'.

`group_lasso` – logical, applies only if the `p` property of the parent `FOkin` object is > 1 . If true, the full GENP defined in Eq(1) will be solved by the object assigned to the `optimizer` property of the parent `FOkin` object. If false, MENP defined in Eq (3) will be applied separately to the proper subsets of the data. If the `bfit` property of the parent `FOkin` object is a matrix, these subsets are equivalent to its columns. If `bfit` is a cell array, they are equivalent to the vectors contained in its elements. Default value is 1.

`signal_label` – char array used in y labels of plots in visualization of the results for characterization of the `data` property of the parent `FOkin` object. Default value is 'Fluorescence (rel)'.

`time_unit` – char array used in x labels of plots and in table headers for the units of the `time` property of the parent `FOkin` object. Default value is 'ps'.

`group_param_label` – char array used in x labels of plots for characterization of the `group_param` property of the parent `FOkin` object. Default value is 'Wavelength (nm)'.

`group_param_name` – char array used in titles of plots for characterization of the `group_param` property of the parent FOkIn object. Default value is 'wavelength'.

`group_param_unit` – char array used in titles of plots for the units of the `group_param` property of the parent FOkIn object. Default value is 'nm'.

Options for cross-validation:

`cv_nfold` – specifies the number of folds in k -fold cross-validation. Default value is 10.

`cv_nrep` – specifies the number of repetitions in $\text{RCV}(n_v)$. Default value is 1E4.

`nc_rel` – specifies the value of $\frac{n_c}{n}$ where n_c is the sample size of the construction subset and n is the total sample size in $\text{RCV}(n_v)$. Default value is 0.9.

`lsqminnorm_tol` – Optional tolerance for the `lsqminnorm()` function of MATLAB applied in the $\text{RCV}(n_v)$ algorithm. If [] (recommended), the tolerance is determined internally. Default value is [].

`nonzero_limit` – An element of the solution matrix \mathbf{X} of a GENP/MEMP is considered nonzero if its absolute value is higher than this value. Applied in the following methods: `FOkIn.CV()` (for $\text{RCV}(n_v)$), `FOkIn.FOkInResults.discretize()` and `FOkIn.SelectedOmega.count_support()`. Suggested value: 0 for `MultiElnetADMM` and 1.E-6 for `MultiElnetPDCO`. Default value is 0.

Options for `FOkIn.FOkInResults.discretize()` (see details there):

`min_feature_gap` – minimum number of points in a gap required for separating two features in the solution. Default value is 1.

`thread_row_region` – maximum number of rows to step up or down for finding the next point of a thread. Default value is 20.

`min_thread_length` – a minimum allowed length of a thread. Default value is 3.

`thread_colors` – color order used in `FOkIn.FOkInDiscretized.showd()` and `FOkIn.FOkInDiscretized.showexp()`. Default value is

```
[0 0 1 % blue
0.39 0.83 0.07 % green
1 0 0 % red
0.06 1 1 % cyan
1 0 1 % magenta
0.93 0.69 0.13 % gold
0.64 0.08 0.18]; % brown.
```

[smooth_tau](#), [smooth_val](#) – Smoothness of the splines defining the continuous line across the time constants and the amplitudes, respectively, on a scale of (0-1). 0: a constant equal to the mean of the values. 1: the smoothest spline crossing all points. Default values are 1.E-5 and 1.E-3, respectively.

Options for controlling the execution of the [bayesopt\(\)](#) function in the Statistics and Machine Learning Toolbox of MATLAB, applied in the [FOkin.select_params\(\)](#) and [FOkin.calc_t0_fwhm\(\)](#) methods. The optional name-value input argument pairs of [bayesopt\(\)](#) are formed from the property names (without the leading 'bo_') and their values, respectively. See the corresponding MATLAB documentation for details. A NaN value forces using the default MATLAB value. 'MaxObjectiveEvaluations' is not included here as it obtains value directly from an input argument of the methods.

[bo_AcquisitionFunctionName](#) – char array, default value is 'expected-improvement-plus'.

[bo_IsObjectiveDeterministic](#) – logical, default value is 0.

[bo_ExplorationRatio](#) – default value is 0.5.

[bo_GPActiveSetSize](#) – default value is 1E3 (for a slower but more precise optimization).

[bo_UseParallel](#) – logical, default value is 0.

[bo_ParallelMethod](#) – char array, default value is 'clipped-model-prediction'.

[bo_MinWorkerUtilization](#) – default value is NaN.

[bo_MaxTime](#) – default value is Inf.

[bo_NumSeedPoints](#) – default value is 4.

[bo_XConstraintFcn](#) – function handle, default value is [].

[bo_ConditionalVariableFcn](#) – function handle, default value is [].

[bo_NumCoupledConstraints](#) – default value is 0.

[bo_AreCoupledConstraintsDeterministic](#) – logical array, default value is NaN.

[bo_CoupledConstraintTolerances](#) – vector, default value is NaN.

[bo_Verbose](#) – 0, 1 or 2, default value is 1.

[bo_OutputFcn](#) – function handle or cell array of function handles, default value is {}.

[bo_SaveFileName](#) – char array, default value is 'BayesoptResults.mat'.

[bo_SaveVariableName](#) – char array, default value is 'BayesoptResults'.

[bo_PlotFcn](#) – A function handle, cell array of function handles, or 'all', default value is {@FOkin.FOkinPlotObjectiveModel, @plotAcquisitionFunction}.

[bo_InitialX](#) – table, default value is NaN.

[bo_InitialObjective](#) – vector, default value is [].

[bo_InitialConstraintViolations](#) – matrix, default value is [].

[bo_InitialErrorValues](#) – vector, default value is [].

[bo_InitialUserData](#) – cell array, default value is {}.

[bo_InitialObjectiveEvaluationTimes](#) – vector, default value is [].

[bo_InitialIterationTimes](#) – vector, default value is [].

Options for [FOkin.calc_t0_fwhm\(\)](#):

[n_t0_knots](#) – number of knots in the spline defining the values of output argument vector [t0](#). Default value is 3.

[t0_range](#) – (2-vector) allowed range of [t0](#) relatively to its automatically estimated value. Default value is [0.5, 1].

[n_fwhm_knots](#) – number of knots in the spline defining the values of output argument vector [fwhm](#). Applies only if the [fwhm_fixed](#) property is []. Default value is 1.

[fwhm_range](#) – (2-vector) allowed range of [fwhm](#) in its own units. Applies only if [fwhm_fixed](#) is []. Default value is [35, 50].

[fwhm_fixed](#) – vector of the fixed values of [fwhm](#). If [] [fwhm](#) will be approximated by a spline. Default value is [].

The [FOkin.MultiElnet](#) class

Description

Common superclass of classes to solve the GENP/MENP with abstract methods of [do_optimize\(\)](#), [do_get_result\(\)](#), [do_reset\(\)](#), [numiter\(\)](#) and [runtime\(\)](#).

Superclass

[matlab.mixin.Copyable](#)

Subclasses

[MultiElnetADMM](#), [MultiElnetPDCO](#)

Properties

[name](#) – char array describing the object. Default value is "".

[A](#) – the design matrices of the GENP/MENP as described for [FOkin.A](#). Default value is [].

[b](#) – the data of the GENP/MENP as described for [FOkin.bfit](#). Default value is [].

lambda – the $\lambda > 0$ hyperparameter of the GENP/MENP. Default value is 1E.4.

alpha – the $\alpha \in [0,1]$ hyperparameter of the GENP/MENP. Default value is 1.

omega – the value of $\omega = 1 - \alpha$. On reading, it is calculated from the property **alpha**. On writing $\omega \in [0,1]$ must be satisfied and the value of **alpha** is assigned to $\alpha = 1 - \omega$.

lambda1 – (read only) the value of $\lambda_1 = \lambda \alpha$.

lambda2 – (read only) the value of $\lambda_2 = \lambda (1 - \alpha)$.

options – object of **FOkin.MultiElnetOptions**. If an object of any subclass of **FOkin.MultiElnetOptions** is assigned to this property, all subsequent assignments will require an object of the same subclass. Default value is **FOkin.MultiElnetOptions**.

supports_group – (read only) logical, if true the object supports the group-lasso penalty (GENP), if false it supports only the lasso penalty (MENP).

results – (read only) results of optimization, i.e., the **X** matrix for GENP or a column of that for MENP.

Methods

MultiElnet(A, b) – constructor of the object. Each argument sets a property of identical name.

optimize(warm) – executes optimization as described for **FOkin.optimize(warm)**. The actual optimization is executed by the protected **do_optimize()** method, required to be implemented for fully functional subclasses.

reset() – resets the object to its initial state as done by the constructor. The actual resetting is executed by the protected **do_reset()** method, required to be implemented for fully functional subclasses.

The **MultiElnetADMM** class

Description

A fully functional optimizer implementing all abstract methods of **FOkin.MultiElnet** and supporting the group-lasso penalty. The implementation of the **do_optimize()** protected method applies the Alternating Direction Method of Multipliers (ADMM) [2]. The corresponding code is a modified version of the **group_lasso.m** function publicly available from [3].

Superclass

FOkin.MultiElnet

Properties

No extra property is defined beyond that in [FOkin.MultiElnet](#).

Methods

[MultiElnetADMM\(A, b\)](#) – constructor of the object with arguments identical to that of [FOkin.MultiElnet\(A, b\)](#)

[numiter = numiter\(\)](#) – returns the number of iterations executed by the [optimize\(\)](#) method.

[runtime = runtime\(\)](#) – returns the runtime of the [optimize\(\)](#) method in seconds.

[diagnose\(\)](#) – executes graphically visualized diagnosis on the convergence of the optimization, see the code in [do_optimize.m](#) and [diagnose.m](#) and read [2] for details. If the value of the [DIAGNOSE](#) property of the [MultiElnetADMMOptions](#) object assigned to the [options](#) property of an object of this class is > 1 the method is invoked automatically during the execution of the [optimize\(\)](#) method and can be called also after the termination of that. Otherwise [optimize\(\)](#) does not collect the information needed for this method.

The [MultiElnetPDCO](#) class

Description

A fully functional optimizer implementing all abstract methods of [FOkin.MultiElnet](#) but not supporting the group-lasso penalty. The implementation of the [do_optimize\(\)](#) protected method applies the Primal-Dual interior method for Convex Objectives (PDCO) [4]. The underlying [pdco.m](#) function is an unmodified copy of that publicly available from [5].

Superclass

[FOkin.MultiElnet](#)

Properties

No extra property is defined beyond that in [FOkin.MultiElnet](#).

Methods

[MultiElnetPDCO\(A, b\)](#) – constructor of the object with arguments identical to that of [FOkin.MultiElnet\(A, b\)](#)

[numiter = numiter\(\)](#) – returns the number of iterations executed by the [optimize\(\)](#) method.

[runtime = runtime\(\)](#) – returns the runtime of the [optimize\(\)](#) method in seconds.

The [FOkin.MultiElnetOptions](#) class

Description

Specifies options for a [MultiElnet](#) object as assigned to its [options](#) property.

Superclass

[matlab.mixin.Copyable](#)

Subclasses

[MultiElnetADMMOptions](#), [MultiElnetPDCOOptions](#)

Properties

[DIAGNOSE](#) – possible values: 0, 1, 2 specifying the level of diagnosis. Applies only if the parent object is a subclass of [FOkin.MultiElnet](#), defining a method to do that. Default value is 0.

The [MultiElnetADMMOptions](#) class

Description

Specifies options for a [MultiElnetADMM](#) object as assigned to its [options](#) property.

Superclass

[FOkin.MultiElnetOptions](#)

Properties

[MAX_ITER](#) – maximum number of iterations, if reached, an error message is invoked. Default value is 1E5.

[ABSTOL](#), [RELTOL](#), [RHO0](#) and [ALPHA_RELAX](#) – control parameters for the ADMM algorithm, for details see the code and [2].

The [MultiElnetPDCOOptions](#) class

Description

Specifies options for a [MultiElnetPDCO](#) object as assigned to its [options](#) property.

Superclass

[FOkin.MultiElnetOptions](#)

Properties

[MaxIter](#) – maximum number of iterations, if reached, an error message is invoked. Default value is 1E4.

[FeaTol](#), [OptTol](#), [Print](#), [StepTol](#), [StepSame](#), [x0min](#), [z0min](#), [mu0](#), [backtrack](#), [Method](#), [LSMRMaxIter](#), [LSMRatol1](#), [LSMRatol2](#), [LSMRconlim](#) and [wait](#) – control parameters for the PDCO algorithm, for details see the code and the documentation at [5].

The [FOkin.Fitdata](#) class

Description

Container for the data in a [FOkin](#) object and the results of [FOkin.optimize\(\)](#) or [FOkin.CV\(\)](#) executed last time for a single element of [FOkin.group_param](#). An object of this class is internally created upon the execution of the above methods and assigned to the [fitdata](#) property of the [FOkin.FOkinResults](#) object returned by [FOkin.results\(\)](#). For a sort of property, the value depends on the level of information of the parent [FOkin.FOkinResults](#) object (see there).

Superclass

[matlab.mixin.Copyable](#)

Properties

[group_param](#) – (read only) the value of the corresponding element of [FOkin.group_param](#).

[b](#) – (read only) the value of the corresponding element of [FOkin.b](#).

[t0](#) – (read only) the value of the corresponding element of [FOkin.t0](#).

[fwhm](#) – (read only) the value of the corresponding element of [FOkin.fwhm](#).

[start](#) – (read only) the value of the corresponding element of [FOkin.start](#).

[bfit](#) – (read only) the value of the corresponding element of [FOkin.bfit](#).

[weightfit](#) – (read only) the section of [FOkin.weight](#) participated in the fitting procedure, according to the corresponding values of the [group_param](#) and [start](#) properties.

[fit](#) – (read only, [] for level 0) the vector fitted to the property [bfit](#) by the optimization process.

[residual](#) – (read only, [] for level 0) the value of [bfit](#) – [fit](#).

[objval](#) – (read only, [] for level 0 and 1) for MENP the value of the objective function at its minimum calculated by [FOkin.optimize\(\)](#) for the corresponding element of [FOkin.group_param](#). For GENP the value is [].

MSE – (read only, [] for level 0) the value of the weighted mean square error calculated from the values of the **residual** and the **weightfit** properties.

The **FOkin.FOkinResults** class

Description

Container for the data in a **FOkin** object and the results of **FOkin.optimize()** or **FOkin.CV()** executed last time for the whole dataset. An object of this class is internally created upon execution of **FOkin.optimize()** and returned by **FOkin.results()**. For a sort of property, the value depends on the level of information defined by the value of the **operation** property as follows:

- 0 – for ‘no operation’ and ‘select model’
- 1 – for ‘kCV’ or ‘RCVnv’
- 2 – for ‘optimize’

Superclass

matlab.mixin.Copyable

Subclasses

FOkin.FOkinDiscretized

Properties

name – char array describing the object. Default value is the copy of the **name** property of the generating **FOkin** object.

options – deep copy of **FOkin.options** decoupled from the parent **FOkin** object. Useful for resetting the options for the **discretize()** method.

operation – (read only) char array describing of the name of the operation executed to obtain this object. Possible values are:

- ‘optimize’ for **FOkin.optimize()**
- ‘kCV’ or ‘RCVnv’ for **FOkin.CV()**, depending on its method input argument
- ‘select_model’ for **FOkin.select_model()**
- ‘no operation’ for an object without any operation or with an uncompleted operation (e.g., due to error, stop in debug or pressing Ctrl C).

timestamp – (read only) char array describing the date and time of the creation of the object.

time, **group_param** – (read only) values of the corresponding properties of the **FOkin** object the results were obtained from.

tau – (read only) $(n-1)$ -vector, containing the finite elements of the **FOkin.tau** property.

norm – (read only) in a newly created object the value is the factor by which **FOkin.data** is divided to obtain **FOkin.b** (i.e., the maximum absolute value of **FOkin.data**). On execution of the **denorm()** method the value becomes 1, while the execution of the **renorm()** method returns the original value. For details see the description of these methods.

fitdata – (read only) array of p , containing **FOkin.Fitdata** objects corresponding to the different elements of **FOkin.group_param**.

lambda, **omega** – (read only, [] for level 0) values of the corresponding properties of the **FOkin.optimizer** object.

x – (read only, [] for level 0) for level 2, an $(n-1) \times p$ matrix, containing the solution of the GENP/MENP corresponding to the finite elements of the **FOkin.tau** property. For level 1, the average of the solutions obtained on the training subsets of the data.

x0 – (read only, [] for level 0) for level 2, an $1 \times p$ vector, containing the solution of the GENP/MENP corresponding to the infinite element of the **FOkin.tau** property. For level 1, the average of the solutions obtained on the training subsets of the data.

numiter – (read only, [] for level 0 and 1) scalar (for GENP) or p -vector (for MENP) with value(s) returned by **FOkin.optimizer.numiter()**.

runtime – (read only, [] for level 0 and 1) scalar (for GENP) or p -vector (for MENP) with value(s) returned by **FOkin.optimizer.runtime()**.

runtime_total – (read only, [] for level 0 and 1) the value of the **runtime** property if it is a scalar, otherwise the value of the sum of its elements.

group_objval – (read only, [] for level 0 and 1) for GENP the value of the objective function at its minimum calculated by **FOkin.optimize()**. For MENP its value is [].

MSE_total – (read only, [] for level 0) the value of the weighted mean square error calculated for the whole dataset.

info – (read only) struct of the following fields providing further information on the parameters of the corresponding **FOkin** object at the time of the optimization:

name, **weight**, **t0**, **fwhm**, **start** – copies of the corresponding properties of the **FOkin** object at the time of the last operation.

opt – struct with the following fields:

`fokin` – struct of fields with names and values identical to that of the properties of the corresponding `FOkin.options` object.

`lnet` – struct of fields with names and values identical to that of the properties of the corresponding `FOkin.optimizer.options` object.

`previous` – copy of the `info` input argument of `FOkin.results()`.

Methods

The constructor of the class is not public.

`denorm()` – recalculates the data and the result by reverse normalizing with the value of the `norm` property, which then takes the value of 1. Subsequent calls of the method have no effects.

`renorm()` – If called after the execution of the `denorm()` method, recalculates the original data and results, including the value of the `norm` property. Subsequent calls of the method have no effects.

`show(selection)` – graphically visualizes the solution and the corresponding fits.

input argument:

`selection` – an array of values of the `group_param` property for which graphical display is required. For invalid values, no display takes place. A value of `[]` invokes display for all elements of `group_param`. Default value is `[]`.

`disc = discretize()` – (can be executed only with `operation` property of ‘optimize’) discretizes the positions and values belonging to the different features in the solution contained in the `x` property. A feature – corresponding to a given element of `group_param` – is defined as a section in a column of the `x` property containing nonzero values with possible gaps of contiguous zero values if the lengths of these gaps are less than the value of `options.min_feature_gap`. A value is considered nonzero if its absolute value is higher than the value of `options.nonzero_limit`. The discretization of a feature results in a pair of time constant and amplitude. The time constant is determined by averaging the elements of `tau` falling into the region of the feature, applying the absolute value of the corresponding amplitudes as weighting factors. The amplitude is calculated by adding that of the contributing individual elements. The obtained time constants then sorted into threads spanning the whole range of the `group_param`. For GENP this sorting is trivial, due to the exact coincidence of the positions of the threads for all values of `group_param`. For MENP the threads are built by an algorithm, iteratively selecting new elements from the closest points. The value of `options.thread_row_region` controls the maximum number of rows to step upward or downward for finding the next point of a particular thread. The minimum allowed length of a thread is determined by the value of `option.min_thread_length`. The elements of the `x0` can form a separate thread. If the vector of `group_param` represents the wavelength value of a spectroscopic experiment, the amplitudes corresponding to a thread

can be interpreted as a decay associated spectrum (DAS) or decay associated difference spectrum (DADS) related to the average of time constants in the thread.

output argument:

`disc` – `FOkin.FOkinDiscretized` object.

The `FOkin.Thread` class

Description

Container for the data of threads generated by `FOkin.FOkinResults.discretize()` (see there for details).

Superclass

`matlab.mixin.Copyable`

Properties

`param` – (read only) $1 \times p$ vector, copy of the `group_param` property of the generating `FOkin.FOkinResults` object.

`tau` – (read only) $1 \times p$ vector, containing the time constants of the thread.

`val` – (read only) $1 \times p$ vector, containing the amplitudes of the thread.

The `FOkin.Neglected` class

Description

Container for the neglected threads created by `FOkin.FOkinDiscretized.neglect()`.

Superclass

`matlab.mixin.Copyable`

Properties

`threads`, `average_tau`, `rel_amplitude` – (read only) see the same properties of the `FOkin.Discrete` class.

`limit` – the value of the limit input argument of the creating `FOkin.FOkinDiscretized.neglect()` method.

The `FOkin.Expfit` class

Description

Container for the results of exponential fitting executed by [FOkin.FOkinDiscretized.do_expfit\(\)](#).

Superclass

[matlab.mixin.Copyable](#)

Properties

[tau](#) – (read only) $q \times 1$ vector, containing the time constants, where q is the length of the [discrete.threads](#) property of the invoking [FOkin.FOkinDiscretized](#) object.

[DADS](#) – (read only) $q \times p$ matrix, the rows of which contain the amplitudes corresponding to the different elements of [tau](#). (For spectroscopic data it represents decay associated spectra or decay associated difference spectra.)

[rel_amplitude](#) – (read only) $q \times 1$ vector, containing the maximum of the absolute value of each row of [DADS](#), divided by the value of [abs_max_amplitude](#).

[abs_max_amplitude](#) – (read only) the maximum of the absolute value of [DADS](#).

[fit](#) – (read only) $1 \times p$ cell array, containing the fitting vectors to the [bfit](#) properties of the corresponding elements of the [fitdata](#) property of the invoking [FOkin.FOkinDiscretized](#) object.

[residual](#) – (read only) $1 \times p$ cell array, containing the residuals (residual = bfit – fit with the corresponding elements as described above).

[MSE](#) – (read only) $1 \times p$ vector, containing the mean square errors, corresponding to the different elements of the [group_param](#) property of the invoking [FOkin.FOkinDiscretized](#) object.

[MSE_total](#) – (read only) the mean square errors corresponding to the whole dataset.

The [FOkin.Discrete](#) class

Description

Container for the discretized components created by [FOkin.FOkinResults.discretize\(\)](#).

Superclass

[matlab.mixin.Copyable](#)

Properties

`threads` – (read only) array of `FOkin.Thread` objects. The length of the array is denoted by q .

`average_tau` – (read only) $q \times 1$ vector, containing the average of the time constants of each thread over the whole range of the `group_param` property vector of the invoking `FOkin.FOkinResults` object.

`rel_amplitude` – (read only) $q \times 1$ vector, containing the maximum of the absolute value of the `val` property of each element of `threads`, divided by the value of `abs_max_amplitude`.

`abs_max_amplitude` – (read only) the maximum of the absolute value of the whole set of the `val` properties collected from all elements of `threads`.

`neglected` – (read only) `FOkin.Neglected` object with empty property values for a new instance of `FOkin.Discrete`. The properties are assigned by calling the `neglect()` method of the parent `FOkin.FOkinDiscretized` object.

`expfit` – (read only) `FOkin.Expfit` object with empty property values for a new instance of `FOkin.Discrete`. The properties are assigned by calling the `do_expfit()` method of the parent `FOkin.FOkinDiscretized` object.

The `FOkin.FOkinDiscretized` class

Description

Objects of this class are created by invoking of `FOkin.FOkinResults.discretize()`. On creation all properties of the invoking object are copied to the constructed object and the results of the discretization are assigned to its `discrete` property.

Superclass

`FOkin.FOkinResults`

Properties

`discrete` – `FOkin.Discrete` object containing the results of the discretization.

Methods

The constructor of the class is not public.

`denorm()`, `renorm ()` – these methods of the superclass are overridden to extend their effect on the properties of the `discrete` property.

`neglect(limit)` – moves the corresponding elements of `discrete.threads`, `discrete.average_tau` and `discrete.rel_amplitude` to the equivalent sub-properties of the `discrete.neglected` property, provided that values of `discrete.rel_amplitude` of that elements are not higher than the value of `limit`. If any element is moved the value of `limit` is copied to

`discrete.neglected.limit`, and all sub-properties of `discrete.expfit` are set to []. Subsequent execution of the `showd()` and `do_expfit()` methods will ignore the neglected elements.

input arguments:

`limit` – positive number

`reset()` – moves all elements contained in the sub-properties of `discrete.neglected` to their original places and sets the values of these sub-properties, the `discrete.neglected.limit` property and the sub-properties of `discrete.expfit` to [].

`showd()` – graphically visualizes the results of discretization.

`do_expfit()` – corrects the results of discretization by exponential fitting. The number of the exponentials and the initial guess of the time constants are equal to the length and values of `discrete.average_tau`, respectively. The results of the fit are assigned to `discrete.expfit`.

`showexp(selection)` – graphically visualizes the results in `discrete.expfit` if they exist.

input argument:

`selection` – see the rules described for the input argument of `FOkin.FOkinResults.show(selection)`.

The `FOkin.Sections` class

Description

Container for the data created by `FOkin.SelectedLambdaOmega.do_sections()`.

Superclass

`matlab.mixin.Copyable`

Properties

`omega_slice_width` – (read only) copy of the `omega_slice_width` input argument of `FOkin.SelectedLambdaOmega.do_sections()`.

`best_lambda` – (read only) copy of the `best_lambda` property of the parent `SelectedLambdaOmega` object.

`best_lambda_1STD` – (read only) upper limit of the range of λ within the model mean of the Bayesian optimization problem is less than or equal to its minimum value plus 1 standard deviation of the noise error. For details see the description of `FOkin.SelectedLambdaOmega.do_sections()`.

`lambda_slice_width` – (read only) copy of the `lambda_slice_width` input argument of `FOkin.SelectedLambdaOmega.do_sections()`.

`best_omega` – (read only) copy of the `best_omega` property of the parent `SelectedLambdaOmega` object.

`best_omega_1STD` – (read only) lower limit of the range of ω within the model mean of the Bayesian optimization problem is less than or equal to its minimum value plus 1 standard deviation of the noise error.

`info` – (read only) struct with a single field of `previous`, the value of which is the copy of the `info` property of the parent `SelectedLambdaOmega` object.

Methods

The constructor of the class is not public.

`show()` – graphically visualizes the data contained in the object. For details see the description of `FOkin.SelectedLambdaOmega.do_sections()`.

The `FOkin.SelectedModel` class

Description

Defines the properties and methods common for `FOkin.SelectedLambda`, `FOkin.SelectedOmega` and `FOkin.SelectedLambdaOmega`. The objects of these subclasses are created by the `FOkin.select_model()` method.

Superclass

`matlab.mixin.Copyable`

Subclasses

`FOkin.SelectedLambda`, `FOkin.SelectedOmega`, `FOkin.SelectedLambdaOmega`

Properties

`name` – char array describing the object. Default value is a copy of the `name` property of the creating `FOkin` object.

`timestamp` – (read only) char array describing the date and time of the creation of the object.

`lambda_range` – (read only) copy of the `lambda` input argument of `FOkin.select_model()`.

`omega_range` – (read only) copy of the `omega` input argument of `FOkin.select_model()`.

`CV_spec` – (read only) char array describing the applied cross-validation method.

`maxiter` – (read only) copy of the `maxiter` input argument of `FOkin.select_model()`.

BO – (read only) [BayesianOptimization](#) object returned by the [bayesopt\(\)](#) function in the Statistics and Machine Learning Toolbox of MATLAB.

runtime – (read only) the runtime of the Bayesian optimization procedure needed for the model selection in seconds.

info – (read only) struct with the following fields:

weight, **t0**, **fwhm**, **start** – copies of the corresponding properties of the [FOkin](#) object invoked its [select_model\(\)](#) method.

warm – copy of the warm input argument of [FOkin.select_model\(\)](#).

opt – struct with the following fields:

fokin – struct of fields with names and values identical to that of the properties of the corresponding [FOkin.options](#) object.

elnet – struct of fields with names and values identical to that of the properties of the corresponding [FOkin.optimizer.options](#) object.

previous – copy of the **info** input argument of [FOkin.select_model\(\)](#).

Methods

The constructor of this class is not public.

[show \(\)](#) – graphically visualizes the results of model selection.

The [FOkin.SelectedLambdaOmega](#) class

Description

Container for the results of [FOkin.select_model\(\)](#) if both its **lambda** and **omega** input parameters are 2-vectors, indicating a Bayesian optimization for both the λ and the ω hyperparameters.

Superclass

[FOkin.SelectedModel](#)

Properties

best_lambda – (read only) the value of the λ hyperparameter at which the Bayesian optimization procedure found the minimum.

best_omega – (read only) the value of the ω hyperparameter at which the Bayesian optimization procedure found the minimum.

`best_value` – (read only) the value of the objective function (i.e., the value of the `meanMSPE` output argument of the underlying `FOkin.CV()` method) of the Bayesian optimization procedure at the minimum found.

`sections` – (read only) – `FOkin.Sections` object with empty property values for a newly created object. The properties are assigned by calling the `do_sections()` method.

Methods

The class has no own constructor.

`do_sections(lambda_slice_width, omega_slice_width, show)` – makes sections of the objective function of the Bayesian optimization procedure across the point of the minimum and in parallel with the axes of λ and ω . Along these sections the model means, model error bars and noise error bars of the Bayesian optimization problem are calculated in the same way as in the execution of the `bayesopt()` function. The limit of the range within the model mean is less than or equal to its minimum value plus 1 standard deviation of the noise error is also calculated towards the simpler models [6]. For λ , this direction is towards the higher values, while for ω , towards the lower ones. In addition, a selection of the points where the objective function was evaluated within a defined slice is also executed. These points together the model means, model error bars and noise error bars can be graphically visualized by the `show()` method of the `FOkin.Sections` object created by this method and assigned to the `sections` property.

input arguments:

`lambda_slice_width` – the minimum width of the range of λ in logarithmic scale within which the evaluated points are selected for a section along ω , unless the value is larger than the total interval of λ . The maximum width is the double of this value, which is achieved if the distances between the point of the minimum and the lower and upper limits of the interval of λ are not less than this argument.

`omega_slice_width` – the same as `lambda_slice_width` but applied for ω instead of λ .

`show` – logical, if true the `show()` method of the `FOkin.Sections` object created by this method and assigned to the `sections` property is invoked on execution of this method.

The `FOkin.SelectedLambda` class

Description

Container for the results of `FOkin.select_model()` if its `lambda` input parameter is a 2-vector and `omega` is a scalar, indicating a Bayesian optimization for the λ hyperparameter, while keeping ω at a constant value.

Superclass

Properties

best_lambda – (read only) the value of the λ hyperparameter at which the Bayesian optimization procedure found the minimum.

best_value – (read only) the value of the objective function of the Bayesian optimization procedure at the minimum found.

best_lambda_1STD – (read only) The upper limit of the range of λ within the model mean of the Bayesian optimization problem is less than or equal to its minimum value plus 1 standard deviation of the noise error. For details see the description of [FOkin.SelectedLambdaOmega.do_sections\(\)](#).

lambda_grid – (read only) if the [count_features\(\)](#) method was executed, an array of logarithmically equidistant points spanning the interval specified in the [lambda_range](#) property, appended by [best_lambda](#), otherwise is [].

num_features – (read only) if the [count_features\(\)](#) method was executed, an array containing the number of features in the solution matrix \mathbf{X} of GENP/MENP, corresponding to the values of λ in [lambda_grid](#) and the single value of ω in [omega_range](#), otherwise is [].

step_left_limit – (read only) if the [count_features\(\)](#) method was executed the lower limit of the region of [lambda_grid](#) in which the corresponding values in [num_features](#) are equivalent to that at [best_lambda](#), otherwise is [].

Methods

The class has no own constructor.

[count_features\(ngrid, verbose\)](#) – calculates the values for [lambda_grid](#) and [num_features](#).

input arguments:

ngrid – the size of [lambda_grid](#) and [num_features](#).

verbose – logical, if true the number of the actual step of the calculation is displayed on the consol.

[show\(\)](#) – graphically visualizes the results of the Bayesian optimization as well as that of the [count_features\(\)](#) method if executed.

The [FOkin.SelectedOmega](#) class

Description

Container for the results of `FOkin.select_model()` if its `omega` input parameter is a 2-vector and `lambda` is a scalar, indicating a Bayesian optimization for the ω hyperparameter, while keeping λ at a constant value.

Superclass

`FOkin.SelectedModel`

Properties

`best_omega` – (read only) the value of the ω hyperparameter at which the Bayesian optimization procedure found the minimum.

`best_value` – (read only) the value of the objective function of the Bayesian optimization procedure at the minimum found.

`best_omega_1STD` – (read only) The lower limit of the range of ω within the model mean of the Bayesian optimization problem is less than or equal to its minimum value plus 1 standard deviation of the noise error. For details see the description of `FOkin.SelectedLambdaOmega.do_sections()`.

`omega_grid` – (read only) if the `count_support()` method was executed an array of logarithmically equidistant points spanning the interval specified in the `omega_range` property, appended by `best_omega` and optionally by zero, otherwise is [].

`average_support_size` – (read only) if the `count_support()` method was executed an array containing the average support size in the solution matrix \mathbf{X} of GENP/MENP, corresponding to the values of ω in `omega_grid` and the single value of λ in `lambda_range`, otherwise is []. The support of an array is defined here as the subset of its elements the absolute values of which are higher than the value specified in the `options.nonzero_limit` property of the instantiating `FOkin` object. The average is taken over the sizes of the supports belonging to the individual columns of \mathbf{X} .

`step_right_limit` – (read only) if the `count_support()` method was executed the higher limit of the region of `omega_grid` in which the corresponding values in `average_support_size` are equivalent to that at `best_omega`, otherwise is [].

Methods

The class has no own constructor.

`count_support(ngrid, include_zero, verbose)` – calculates the values for `omega_grid` and `num_features`.

input arguments:

`ngrid` – the size of `omega_grid` and `average_support_size`.

`include_zero` – logical, if true `omega_grid` is appended by zero.

`verbose` – logical, if true the number of the actual step of the calculation is displayed on the consol.

`show()` – graphically visualizes the results of the Bayesian optimization as well as the `count_support()` method if executed.

The `FOkin.RisefitOptions` class

Description

Options for the `FOkin.risefit()` function to determine the `t0` and `fwhm` properties of a `FOkin` object exclusively from its data.

Superclass

`matlab.mixin.Copyable`

Properties

`individual` – logical, if true the elements of both the `t0` and `fwhm` output arguments of `FOkin.risefit()` will be determined independently, without supposing any correlation among them. If false, the dependence of the elements of both `t0` and `fwhm` on the `group_param` input argument is modeled by a spline function. For details see the description of `FOkin.calc_t0_fwhm()`. Default value is 0.

`separate_norm` – logical, if true the columns of the input argument `data` (corresponding to the different elements of the `group_param` input argument) are normalized individually by the maxima of the absolute value of their elements before further processing. Default value is 0.

`repeat` – logical, if true the optimization is executed in two phases. The first phase is executed as usual. Then the elements of the `fwhm` output argument are averaged and the `options.fwhm_fixed` property of the underlying `FOkin` object is assigned to the average value. The second phase is executed with the modified options. Default value is 0.

`elnet_lambda` – the value to be assigned to the `optimizer.lambda` property of the underlying `FOkin` object. Default value is 1.E-4.

`elnet_omega` – the value to be assigned to the `optimizer.omega` property of the underlying `FOkin` object. Default value is 1.E-10.

`maxiter` – positive integer specifying the number of objective function evaluations as stopping criteria for the underlying Bayesian optimization algorithm.

`show_details` – value of 0, 1, 2 or 3, determining the level of display for the intermediate results of the calculation as follows: 0 – no display, 1 – console display only, 2 – console display and low level of graphical visualization, 3 – full level display. Default level is 0.

`title_text` – char array assigned to the `name` property of the underlying `FOkin` object and displayed at the beginning of the titles of the plots in graphical visualization.

Publicly available functions

`A = FOkin.design_matrix(time, t0, tau, fwhm)` – calculates the design matrix for exponential decay convolved by an IRF modeled by a Gaussian. Invoked internally during building and rebuilding of `FOkin` objects.

input arguments:

`time` – m -vector, identical to the `time` input argument of `FOkin` constructor, preferably with quasi logarithmically equidistant arrangement.

`t0` – location of the peak of the IRF in units of the `time` input argument.

`tau` – n -vector, containing the time constants in increasing order and preferably with quasi logarithmically equidistant arrangement.

`fwhm` – FWHM of the IRF in units of the `time` input argument.

output argument:

`A` – the $m \times n$ design matrix.

`[t0, fwhm, MSE_total] = FOkin.risefit(data, time, group_param, opt, fokin_opt, elnetADMM_opt, elnetPDCO_opt)` – handy wrapper around the `FOkin.calc_t0_fwhm()` method for estimating the value of the `t0` and `fwhm` properties of a `FOkin` objects from its data themselves.

input arguments:

`data`, `time`, `group_param` – identical to the corresponding input arguments of `FOkin` constructor.

`opt` – `FOkin.RisefitOptions` object for tuning the operation of the function. Default value is a new instance of `FOkin.RisefitOptions`.

`fokin_opt` – `FOkinOptions` object for the underlying `FOkin` object. Default value is a new instance of `FOkinOptions`.

`elnetADMM_opt` – `MultiElnetADMMOptions` object for the underlying `MultiElnetADMM` object. Default value is a new instance of `MultiElnetADMM`.

`elnetPDCO_opt` – `MultiElnetPDCOOptions` object for the underlying `MultiElnetPDCO` object. Default value is a new instance of `MultiElnetPDCO`.

output arguments:

`t0` – $1 \times p$ vector, containing the values to be assigned to `FOkin.t0`.

`fwhm` – $1 \times p$ vector, containing the values to be assigned to `FOkin.fwhm`.

`MSE_total` – the value of the weighted mean square error calculated for the whole dataset.

`[best_lambda, best_omega, best_value, best_lambda_1STD, best_omega_1STD] = FOkin.process_selected(selected, lambda_slice_width, omega_slice_width, show)` – multipurposed utility function invoked internally by objects of different classes, but generally not needed by users. See the code in `+FOkin\process_selected.m` for details.

`stop = FOkin.FOkinPlotObjectiveModel(results, state)` – internally used by `FOkin.SelectModel()` for plotting of the results during the iterations of the `bayesopt()` function in the Statistics and Machine Learning Toolbox of MATLAB. This function visualizes better the position of a 2D model minimum than the original `plotObjectiveModel()` function of MATLAB, hence in the `FOkinOptions` class it is set the default plotting function.

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