Instruction for the computer codes of "D-CCA: A Decomposition-based Canonical Correlation Analysis for High-Dimensional Datasets"

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This is the "Readme" file for the computer codes to reproduce the simulation and real data results of the paper.

1. Software Requirements

Python: version 3.5.2

Matlab: version R2014b

R: version 3.3.3

The following packages are used for the 7 competing methods mentioned in the paper.

JIVE & R.JIVE algorithm: R package **r.jive** with version 2.1

AJIVE algorithm: version on 03/21/2018 from https://github.com/MeileiJiang/AJIVE Project

OnPLS algorithm: version on 09/26/2017 from https://github.com/tomlof/OnPLS

DISCO-SCA algorithm: KULEUVEN's software with version on 12/10/2013 from http://ppw.kuleuven.be/okp/software/disco-sca/download/ and the R package **RegularizedSCA** with version 0.5.3

COBE algorithm: version on 10/13/2015 from http://bsp.brain.riken.jp/~zhougx/resources/mcode/demo CIFE.zip

GDFM algorithm: version on 01/26/2018 from http://www.barigozzi.eu/BHS final codes.zip

2. Simulation Studies (in the folder simulation)

You need to change all the file paths in the codes.

Our proposed algorithm is written in the python file dcca.py

For setupX with X=1,2, use simulationX_dcca.py/simulationX_dcca_AR1.py and then result_plot.R/result_plot_AR1.R to generate Figures 3/S.1 and 4/S.2 in the paper. Use simulationX_dcca2.py/simulationX_dcca2_AR1.py to generate the results for Table 1/S.1. Use simulationX_data.py to simulate the data for Table 2, where D-CCA and the 7 other competing methods were respectively applied using simulationX_data.py,

simulationX_JIVE_and_RJIVE.R, simulationX_AJIVE.m, simulationX_OnPLS.py, simulationX_DISCOsca.R, simulationX_COBE.m and simulationX_gdfm.m. Then use result_table.R/result_table_AR1.R to generate the summary results shown in Tables 1/S.1, 2 and 3. You may use the R files with the prefix "jobs_" to submit jobs for the corresponding code files prefixed with "simulationX_" to run 1000 replications with different seeds in your computer UNIX cluster.

For **setup3**, use **simulation3_dcca.py** to generate the data and run our proposed D-CCA method. Run **simulation3_JIVE_and_RJIVE.R**, **simulation3_OnPLS.py** and **simulation3_gdfm.m** for JIVE/R.JIVE, OnPLS and GDFM methods, respectively. Use the MATLAB code **simulation3_others.m** to run the other methods and also to reproduce the Figure 5 for Setup 3. Use **result_table.R** to generate the summary results shown in Table 3 for Setup 3.

3. Real-Data Analysis (in the folder realdata)

Download the following datasets:

BRCA817_20140528_log_medcntr.txt: the gene expression matrix used for the paper[txt] on https://tcga-data.nci.nih.gov/docs/publications/brca 2015/

BRCA_freeze_3.26.2014_ver06102014.xlsx: <u>Data freeze details[excel]</u> on https://tcga-data.nci.nih.gov/docs/publications/brca 2015/

BRCA.methylation.27k.450k.txt: <u>BRCA.methylation.27k.450k.zip</u> - Full Methylation Data Set (139M) on https://tcga-data.nci.nih.gov/docs/publications/brca_2012/

You need to change all the filepaths in the codes.

Preprocess the datasets by BRCAdata preprocess.R. Run realdata analyze dcca.py for the proposed D-CCA method. Run JIVE/R.JIVE, OnPLS and GDFM methods by realdata analyze JIVEandRJIVE code files with name starting with realdata analyze OnPLS and realdata analyze gdfm, respectively. Run the other methods and the information Tables 4 and 5 of the paper in BRCAdata_analysis1_above90.m and BRCAdata_analysis1 below90.m. Use the Matlab codes with name starting with **realdata analyze gdfm** to generate the results in Table 6 for GDFM. Use the R codes with name starting with BRCAdata analysis2 to generate the summary results shown in Table 3 for TCGA datasets.