# Package 'SIDA'

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Title Sparse Integrative Discriminant Analysis for Multi-view

Type Package

Structured Data

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|---------------------------|--|
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| Url http                  | os://www.sandraesafo.com/software  |
| tic<br>m<br>th<br>m<br>It | tion The SIDA package implements the SIDA and SIDANet algorithms for joint association and classification studies. The algorithms consider the overall association between ulti-view data, and the separation within each view when choosing discriminant vectors at are associated and optimally separate subjects. SIDANet incorporates prior structural infortation in joint association and classification studies.  uses the normalized Laplacian of a graph to smooth coefficients of predictor variables, thus enturaging selection of predictors that are connected and shave similarly. |
| License                   | GPL (>=2.0)  |
| Imports                   | CVXR, doParallel, foreach, RSpectra, igraph, Matrix  |
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| R top                     | ics documented:  |
|                           | CorrelationPlots   |
|                           | cvSIDA   |
|                           | cvSIDANet  |
|                           | DataExample  |
|                           | DiscriminantPlots  |
|                           | sidaclassify   |
|                           | sidanet  |
|                           | SIDANetDataExample   |
|                           | sidanettunerange   |
|                           | sidatunerange  |
| Index                     | 20   |
|                           |  |
|                           | 1  |

2 CorrelationPlots

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# **Description**

Plots for visualizing correlation between estimated discriminant vectors for pairwise data.

# Usage

```
CorrelationPlots(Xtestdata, Ytest, hatalpha)
```

# **Arguments**

Xtestdata A list with each entry containing views of size  $ntest \times p_d$ , where d = 1, ..., D. Rows

are samples and columns are variables. Can use testing or training data

Ytest  $ntest \times 1$  vector of class membership.

hatalpha A list of estimated sparse discriminant vectors for each view.

#### **Details**

The function will return correlation plot(s).

#### Value

NULL output of plot

#### References

Sandra E. Safo, Eun Jeong Min, and Lillian Haine (2019), Sparse Linear Discriminant Analysis for Multi-view Structured Data, submitted

## See Also

```
cvSIDA,sidatunerange, DiscriminantPlots
```

```
library(SIDA)
data(DataExample)
##---- call sida algorithm to estimate discriminant vectors, and predict on testing data

Xdata=DataExample[[1]]
Y=DataExample[[2]]
Xtestdata=DataExample[[3]]
Ytest=DataExample[[4]]

#call sidatunerange to get range of tuning paramater
ngrid=10
mytunerange=sidatunerange(Xdata,Y,ngrid,standardize=TRUE,weight=0.5,withCov=FALSE)

# an example with Tau set as the lower bound
Tau=c(mytunerange$Tauvec[[1]][1], mytunerange$Tauvec[[2]][1])
```

cvSIDA 3

```
#call sida
mysida=sida(Xdata,Y,Tau,withCov=FALSE,Xtestdata=Xtestdata,Ytest=Ytest,AssignClassMethod='Joint',
plotIt=TRUE, standardize=TRUE,maxiteration=20,weight=0.5,thresh= 1e-03)

test.error=mysida$sidaerror

test.correlation=mysida$sidacorrelation

#estimated discriminant vectors and predicted class
hatalpha=mysida$hatalpha

predictedClass=mysida$PredictedClass

##-----Discriminant and correlation plots
#------Discriminant plot
mydisplot=DiscriminantPlots(Xtestdata,Ytest,mysida$hatalpha)

mycorrplot=CorrelationPlots(Xtestdata,Ytest,mysida$hatalpha)
```

cvSIDA

Cross validation for Sparse Integrative Discriminant Analysis for Multi-view Data

# **Description**

Peforms nfolds cross validation to select optimal tuning parameters for sida based on training data, which are then used with the training or testing data to predict class membership. Allows for inclusion of covariates which are not penalized. If you want to apply optimal tuning parameters to testing data, you may also use sida.

# Usage

```
cvSIDA(Xdata,Y,withCov=FALSE,plotIt=FALSE, Xtestdata=NULL,Ytest=NULL,
    isParallel=TRUE, ncores=NULL,gridMethod='RandomSearch',
    AssignClassMethod='Joint',nfolds=5,ngrid=8,standardize=TRUE,
    maxiteration=20,weight=0.5,thresh=1e-03)
```

## **Arguments**

Xdata A list with each entry containing training views of size  $n \times p_d$ , where d =

1, ..., D. Rows are samples and columns are variables. If covariates are available, they should be included as a separate view, and set as the last dataset. For binary or categorical covariates (assumes no ordering), we suggest the use of

indicator variables.

Y  $n \times 1$  vector of class membership.

withCov TRUE or FALSE if covariates are available. If TRUE, please set all covariates as

one dataset and should be the last dataset. For binary and categorical variables,

use indicator matrices/vectors. Default is FALSE.

4 cvSIDA

plotIt TRUE or FALSE. If TRUE, produces discriminants and correlation plots. De-

fault is FALSE.

Xtestdata A list with each entry containing testing views of size  $ntest \times p_d$ , where d =

1,...,D. Rows are samples and columns are variables. The order of the list should be the same as the order for the training data, Xdata. Use if you want to

predict on a testing dataset. If no Xtestdata, set to NULL.

Ytest  $ntest \times 1$  vector of test class membership. If no testing data provided, set to

NULL.

isParallel TRUE or FALSE for parallel computing. Default is TRUE.

ncores Number of cores to be used for parallel computing. Only used if isParallel=TRUE.

If isParallel=TRUE and ncores=NULL, defaults to half the size of the number

of system cores.

gridMethod GridSearch or RandomSearch. Optimize tuning parameters over full grid or

random grid. Default is RandomSearch.

AssignClassMethod

Classification method. Either Joint or Separate. Joint uses all discriminant vectors from D datasets to predict class membership. Separate predicts class mem-

bership separately for each dataset. Default is Joint

nfolds Number of cross validation folds. Default is 5.

ngrid Number of grid points for tuning parameters. Default is 10 for each view if

D=2. If D>2, default is 8.

standardize TRUE or FALSE. If TRUE, data will be normalized to have mean zero and

variance one for each variable. Default is TRUE.

maxiteration Maximum iteration for the algorithm if not converged. Default is 20.

weight Balances separation and association. Default is 0.5.

thresh threshold for convergence. Default is 0.001.

# Details

The function will return several R objects, which can be assigned to a variable. To see the results, use the "\$" operator.

# Value

sidaerror estimated classication error. If testing data provided, this will be test classifica-

tion error, otherwise, training error

sidacorrelation

sum of pairwise RV coefficients. Normalized to be within 0 and 1, inclusive.

hatalpha A list of estimated sparse discriminant vectors for each view.

PredictedClass Predicted class. If AssignClassMethod='Separate', this will be a  $ntest \times D$ 

matrix, with each column the predicted class for each data.

optTau Optimal tuning parameters for each view, not including covariates, if available.

gridValues Grid values used for searching optimal tuning paramters.

 ${\tt AssignClassMethod}$ 

Classification method used. Joint or Separate.

gridMethod Grid method used. Either GridSearch or RandomSearch

cvSIDANet 5

#### References

Sandra E. Safo, Eun Jeong Min, and Lillian Haine (2019), Sparse Linear Discriminant Analysis for Multi-view Structured Data, submitted

#### See Also

```
sida,CorrelationPlots,DiscriminantPlots
```

#### **Examples**

```
library(SIDA)
##---- read in sample data
data(DataExample)
Xdata=DataExample[[1]]
Y=DataExample[[2]]
Xtestdata=DataExample[[3]]
Ytest=DataExample[[4]]
##---- call cross validation
mycv=cvSIDA(Xdata,Y,withCov=FALSE,plotIt=FALSE, Xtestdata=Xtestdata,Ytest=Ytest,
            isParallel=TRUE,ncores=NULL,gridMethod='RandomSearch',
           AssignClassMethod='Joint',nfolds=5,ngrid=8,standardize=TRUE,
           maxiteration=20, weight=0.5,thresh=1e-03)
#check output
test.error=mycv$sidaerror
test.correlation=mycv$sidacorrelation
optTau=mycv$optTau
hatalpha=mycv$hatalpha
#-----Discriminant plot
mydisplot=DiscriminantPlots(Xtestdata,Ytest,mycv$hatalpha)
mycorrplot=CorrelationPlots(Xtestdata,Ytest,mycv$hatalpha)
```

cvSIDANet

Cross validation for Sparse Integrative Discriminant Analysis for Multi-view Structured (Network) Data

#### **Description**

Peforms nfolds cross validation to select optimal tuning parameters for sidanet based on training data, which are then used with the training or testing data to predict class membership. Allows for inclusion of covariates which are not penalized. If you want to apply optimal tuning parameters to testing data, you may also use sidanet.

6 cvSIDANet

#### Usage

 $\verb|cvSIDANet(Xdata,Y,myedges,myedgeweight,withCov=FALSE,plotIt=FALSE,Xtestdata=NULL,withCov=FALSE,plotIt=FALSE,Xtestdata=NULL,withCov=FALSE,plotIt=FALSE,Xtestdata=NULL,withCov=FALSE,plotIt=FALSE,Xtestdata=NULL,withCov=FALSE,plotIt=FALSE,Xtestdata=NULL,withCov=FALSE,plotIt=FALSE,Xtestdata=NULL,withCov=FALSE,plotIt=FALSE,Xtestdata=NULL,withCov=FALSE,plotIt=FALSE,Xtestdata=NULL,withCov=FALSE,plotIt=FALSE,Xtestdata=NULL,withCov=FALSE,plotIt=FALSE,Xtestdata=NULL,withCov=FALSE,plotIt=FALSE,Xtestdata=NULL,withCov=FALSE,plotIt=FALSE,Xtestdata=NULL,withCov=FALSE,plotIt=FALSE,Xtestdata=NULL,withCov=FALSE,plotIt=FALSE,Xtestdata=NULL,withCov=FALSE,plotIt=FALSE,Xtestdata=NULL,withCov=FALSE,withCov=FALSE,plotIt=FALSE,Xtestdata=NULL,withCov=FALSE,w$ 

Ytest=NULL,isParallel=TRUE,ncores=NULL,gridMethod='RandomSearch', AssignClassMethod='Joint',nfolds=5,ngrid=8,standardize=TRUE,

maxiteration=20, weight=0.5, thresh=1e-03, eta=0.5)

### **Arguments**

Xdata A list with each entry containing training views of size  $n \times p_d$ , where d =

1, ..., D. Rows are samples and columns are variables. If covariates are available, they should be included as a separate view, and set as the last dataset. For binary or categorical covariates (assumes no ordering), we suggest the use of

indicator variables.

Y  $n \times 1$  vector of class membership.

myedges A list with each entry containing a  $M_d \times 2$  matrix of edge information for each

view. If a view has no edge information, set to 0; this will default to SIDA. If covariates are available as a view (*D*th view), the edge information should be

set to 0.

myedgeweight A list with each entry containing a  $M_d \times 1$  vector of weight information for each

view. If a view has no weight information, set to 0; this will use the Laplacian of an unweighted graph. If covariates are available as a view (Dth view), the

weight information should be set to 0.

withCov TRUE or FALSE if covariates are available. If TRUE, please set all covariates as

one dataset and should be the last dataset. For binary and categorical variables,

use indicator matrices/vectors. Default is FALSE.

plotIt TRUE or FALSE. If TRUE, produces discriminants and correlation plots. De-

fault is FALSE.

Xtestdata A list with each entry containing testing views of size  $ntest \times p_d$ , where d =

1, ..., D. Rows are samples and columns are variables. The order of the list should be the same as the order for the training data, Xdata. Use if you want to

predict on a testing dataset. If no Xtestdata, set to NULL.

Ytest  $ntest \times 1$  vector of test class membership. If no testing data provided, set to

NULL.

isParallel TRUE or FALSE for parallel computing. Default is TRUE.

ncores Number of cores to be used for parallel computing. Only used if is Parallel=TRUE.

If isParallel=TRUE and ncores=NULL, defaults to half the size of the number

of system cores.

gridMethod GridSearch or RandomSearch. Optimize tuning parameters over full grid or

random grid. Default is RandomSearch.

AssignClassMethod

Classification method. Either Joint or Separate. Joint uses all discriminant vectors from D datasets to predict class membership. Separate predicts class mem-

bership separately for each dataset. Default is Joint

nfolds Number of cross validation folds. Default is 5.

ngrid Number of grid points for tuning parameters. Default is 10 for each view if

D=2. If D>2, default is 8.

standardize TRUE or FALSE. If TRUE, data will be normalized to have mean zero and

variance one for each variable. Default is TRUE.

cvSIDANet 7

maxiteration Maximum iteration for the algorithm if not converged. Default is 20.

weight Balances separation and association. Default is 0.5.

thresh Threshold for convergence. Default is 0.001.

eta Balances the selection of network, and variables within network. Default is 0.5.

#### **Details**

The function will return several R objects, which can be assigned to a variable. To see the results, use the "\$" operator.

#### Value

sidaerror Estimated classication error. If testing data provided, this will be test classifica-

tion error, otherwise, training error

sidacorrelation

Sum of pairwise RV coefficients. Normalized to be within 0 and 1, inclusive.

hatalpha A list of estimated sparse discriminant vectors for each view.

PredictedClass Predicted class. If AssignClassMethod='Separate', this will be a  $ntest \times D$ 

matrix, with each column the predicted class for each data.

optTau Optimal tuning parameters for each view, not including covariates, if available.

gridValues Grid values used for searching optimal tuning paramters.

 ${\tt AssignClassMethod}$ 

Classification method used. Joint or Separate.

gridMethod Grid method used. Either GridSearch or RandomSearch

#### References

Sandra E. Safo, Eun Jeong Min, and Lillian Haine (2019), Sparse Linear Discriminant Analysis for Multi-view Structured Data, submitted

## See Also

```
sidanet, CorrelationPlots, DiscriminantPlots
```

## **Examples**

```
library(SIDA)
##---- read in sample data
data(SIDANetDataExample)

##---- call cross validation

#example with two views having edge weights

Xdata=SIDANetDataExample[[1]]
Y=SIDANetDataExample[[2]]

Xtestdata=SIDANetDataExample[[3]]
Ytest=SIDANetDataExample[[4]]
myedges=SIDANetDataExample[[5]]
myedgeweight=SIDANetDataExample[[6]]
```

 $\verb|mycv=cvSIDANet(Xdata,Y,myedges,myedgeweight,withCov=FALSE,plotIt=FALSE,Xtestdata=Xtestdata,myedgeweight,withCov=FALSE,plotIt=FALSE,Xtestdata=Xtestdata,myedgeweight,withCov=FALSE,plotIt=FALSE,Xtestdata=Xtestdata,myedgeweight,withCov=FALSE,plotIt=FALSE,Xtestdata=Xtestdata,myedgeweight,withCov=FALSE,plotIt=FALSE,Xtestdata=Xtestdata,myedgeweight,withCov=FALSE,plotIt=FALSE,Xtestdata=Xtestdata,myedgeweight,withCov=FALSE,plotIt=FALSE,Xtestdata=Xtestdata,myedgeweight,withCov=FALSE,plotIt=FALSE,Xtestdata=Xtestdata,myedgeweight,withCov=FALSE,plotIt=FALSE,Xtestdata=Xtestdata,myedgeweight,withCov=FALSE,plotIt=FALSE,Xtestdata=Xtestdata,myedgeweight,withCov=FALSE,plotIt=FALSE,Xtestdata=Xtestdata,myedgeweight,withCov=FALSE,plotIt=FALSE,Xtestdata=Xtestdata,myedgeweight,withCov=FALSE,Xtestdata=Xtestdata,myedgeweight,withCov=FALSE,Xtestdata=Xtestdata,myedgeweight,withCov=FALSE,Xtestdata,myedgeweight,$ 

8 DataExample

```
\label{thm:constant} Y test=Y test, is Parallel=TRUE, ncores=NULL, gridMethod='RandomSearch', AssignClassMethod='Joint', nfolds=5, ngrid=8, standardize=TRUE, maxiteration=20, weight=0.5, thresh=1e-03, eta=0.5)
```

```
#check output
test.error=mycv$sidaneterror

test.correlation=mycv$sidanetcorrelation

optTau=mycv$optTau
hatalpha=mycv$hatalpha
#------Discriminant plot
mydisplot=DiscriminantPlots(Xtestdata,Ytest,mycv$hatalpha)
mycorrplot=CorrelationPlots(Xtestdata,Ytest,mycv$hatalpha)
```

DataExample

Data example for SIDA

# Description

Simulated data to demonstrate the use of SIDA.

## Usage

data(DataExample)

#### **Format**

A list with 4 elements

**Xdata** A list with each entry containing two views of training data with dimension  $160 \times 2000$  each. Rows are samples and columns are variables.

Y  $160 \times 1$  vector of training class membership. There are three classes each with size 80.

**Xtestdata** A list with each entry containing two views of testing data with dimension  $320 \times 2000$  each. Rows are samples and columns are variables.

**Ytest**  $320 \times 1$  vector of testing class membership. There are three classes each with size 160.

#### References

Sandra E. Safo, Eun Jeong Min, and Lillian Haine (2019), Sparse Linear Discriminant Analysis for Multi-view Structured Data, submitted

```
# see cvSIDA or sida examples
```

DiscriminantPlots 9

| DiscriminantPlots Discri | mınanı | Plots |
|--------------------------|--------|-------|
|--------------------------|--------|-------|

# **Description**

Plots discriminant vectors for visualizing class separation

# Usage

```
DiscriminantPlots(Xtestdata, Ytest, hatalpha)
```

# **Arguments**

Xtestdata A list with each entry containing views of size  $ntest \times p_d$ , where d = 1, ..., D.

Rows are samples and columns are variables. Can use testing or training data.

Ytest  $ntest \times 1$  vector of class membership.

hatalpha A list of estimated sparse discriminant vectors for each view.

#### **Details**

The function will return discriminant plots.

#### Value

NULL

#### References

Sandra E. Safo, Eun Jeong Min, and Lillian Haine (2019), Sparse Linear Discriminant Analysis for Multi-view Structured Data, submitted

## See Also

```
cvSIDA, sidatunerange, CorrelationPlots
```

```
library(SIDA)
##---- read in data
data(DataExample)

##---- call sida algorithm to estimate discriminant vectors, and predict on testing data

Xdata=DataExample[[1]]
Y=DataExample[[2]]
Xtestdata=DataExample[[3]]
Ytest=DataExample[[4]]

#call sidatunerange to get range of tuning paramater
ngrid=10
mytunerange=sidatunerange(Xdata,Y,ngrid,standardize=TRUE,weight=0.5,withCov=FALSE)
```

10 sida

sida

Sparse Integrative Discriminant Analysis for Multi-view Data

### **Description**

Performs sparse integrative disdcriminant analysis of multi-view data to 1) obtain discriminant vectors that are associated and optimally separate subjects into different classes 2) estimate misclassification rate, and total correlation coefficient. Allows for the inclusion of other covariates which are not penalized in the algorithm. It is recommended to use cvSIDA to choose best tuning parameter.

# Usage

```
sida(Xdata,Y,Tau,withCov=FALSE,Xtestdata=Xtestdata,Ytest=Ytest,
    AssignClassMethod='Joint',plotIt=FALSE, standardize=TRUE,
    maxiteration=20,weight=0.5,thresh= 1e-03)
```

#### **Arguments**

Xdata

A list with each entry containing training views of size  $n \times p_d$ , where d = 1, ..., D views. Rows are samples and columns are variables. If covariates are available, they should be included as a separate view, and set as the last dataset. For binary or categorical covariates (assumes no ordering), we suggest the use of indicator variables.

Υ

 $n \times 1$  vector of class membership.

Tau

 $d \times 1$  vector of tuning parameter. It is recommended to use sidatunerange to obtain lower and upper bounds for the tuning parameters since too large a tuning parameter will result in a trivial solution vector (all zeros) and too small may result in non-sparse vectors.

sida 11

withCov TRUE or FALSE if covariates are available. If TRUE, please set all covariates as

one dataset and should be the last dataset. For binary and categorical variables,

use indicator matrices/vectors. Default is FALSE.

Xtestdata A list with each entry containing testing views of size  $ntest \times p_d$ , where d =

1, ..., D. Rows are samples and columns are variables. The order of the list should be the same as the order for the training data, Xdata. Use if you want to

predict on a testing dataset. If no Xtestdata, set to NULL.

Ytest  $ntest \times 1$  vector of test class membership. If no testing data provided, set to

NULL.

AssignClassMethod

Classification method. Either Joint or Separate. Joint uses all discriminant vectors from D datasets to predict class membership. Separate predicts class mem-

bership separately for each dataset. Default is Joint

plotIt TRUE or FALSE. If TRUE, produces discriminants and correlation plots. De-

fault is FALSE

standardize TRUE or FALSE. If TRUE, data will be normalized to have mean zero and

variance one for each variable. Default is TRUE.

maxiteration Maximum iteration for the algorithm if not converged. Default is 20.

weight Balances separation and association. Default is 0.5.

thresh Threshold for convergence. Default is 0.001.

#### **Details**

The function will return several R objects, which can be assigned to a variable. To see the results, use the "\$" operator.

#### Value

sidaerror Estimated classication error. If testing data provided, this will be test classifica-

tion error, otherwise, training error

sidacorrelation

Sum of pairwise RV coefficients. Normalized to be within 0 and 1, inclusive.

hatalpha A list of estimated sparse discriminant vectors for each view.

PredictedClass Predicted class. If AssignClassMethod='Separate', this will be a  $ntest \times D$ 

matrix, with each column the predicted class for each data.

#### References

Sandra E. Safo, Eun Jeong Min, and Lillian Haine (2019), Sparse Linear Discriminant Analysis for Multi-view Structured Data, submitted

## See Also

cvSIDA, sidatunerange, CorrelationPlots, DiscriminantPlots

```
library(SIDA)
##--- read in data
data(DataExample)
```

12 sidaclassify

```
Xdata=DataExample[[1]]
Y=DataExample[[2]]
Xtestdata=DataExample[[3]]
Ytest=DataExample[[4]]
##---- call sida algorithm to estimate discriminant vectors, and predict on testing data
#call sidatunerange to get range of tuning paramater
ngrid=10
mytunerange=sidatunerange(Xdata,Y,ngrid,standardize=TRUE,weight=0.5,withCov=FALSE)
# an example with Tau set as the lower bound
Tau=c(mytunerange$Tauvec[[1]][1], mytunerange$Tauvec[[2]][1])
mysida=sida(Xdata,Y,Tau,withCov=FALSE,Xtestdata=Xtestdata,Ytest=Ytest,
            AssignClassMethod='Joint',plotIt=TRUE, standardize=TRUE,
            maxiteration=20,weight=0.5,thresh= 1e-03)
test.error=mysida$sidaerror
test.correlation=mysida$sidacorrelation
hatalpha=mysida$hatalpha
predictedClass=mysida$PredictedClass
##----plot discriminant and correlation plots
#-----Discriminant plot
mydisplot=DiscriminantPlots(Xtestdata, Ytest, mysida$hatalpha)
mycorrplot=CorrelationPlots(Xtestdata, Ytest, mysida$hatalpha)
```

sidaclassify

Classification approach for Sparse Integrative Discriminant Analysis

## **Description**

Performs classification using nearest centroid on separate or combined estimated discriminant vectors, and predicts class membership.

#### Usage

```
sidaclassify(hatalpha, Xtestdata, Xdata, Y, AssignClassMethod='Joint', standardize=TRUE)
```

# **Arguments**

hatalpha

A list of estimated sparse discriminant vectors for each view. This may be obtained from sida or cvSIDA

sidaclassify 13

Xtestdata A list wi

A list with each entry containing testing views of size  $ntest \times p_d$ , where d = 1, ..., D views. Rows are samples and columns are variables. The order of the list should be the same as the order for the training data, Xdata. If covariates are available, they should be included as a separate view, and set as the last dataset. For binary or categorical covariates (assumes no ordering), we suggest the use of indicator variables. If you want to obtain training error, set as Xdata.

Xdata

A list with each entry containing training views of size  $n \times p_d$ , where d = 1, ..., D views. Rows are samples and columns are variables. If covariates are available, they should be included as a separate view, and set as the last dataset. For binary or categorical covariates (assumes no ordering), we suggest the use of indicator variables.

/

 $n \times 1$  vector of class membership. Same size as the number of training samples.

AssignClassMethod

Classification method. Either Joint or Separate. Joint uses all discriminant vectors from D datasets to predict class membership. Separate predicts class membership separately for each dataset. Default is Joint

standardize

TRUE or FALSE. If TRUE, data will be normalized to have mean zero and variance one for each variable. Default is TRUE.

#### **Details**

The function will return an R object, showing the predicted class and the classification method. To see the results, use the "\$" operator.

## Value

PredictedClass Predicted class. If AssignClassMethod='Separate', this will be a  $ntest \times D$  matrix, with each column the predicted class for each data.

AssignClassMethod

Classification method used. Joint or Separate.

#### References

Sandra E. Safo, Eun Jeong Min, and Lillian Haine (2019), Sparse Linear Discriminant Analysis for Multi-view Structured Data, submitted

# See Also

```
cvSIDA, sida, cvSIDANet, sidanet
```

```
##---- read in data
data(DataExample)

Xdata=DataExample[[1]]
Y=DataExample[[2]]
Xtestdata=DataExample[[3]]
Ytest=DataExample[[4]]

#call sidatunerange to get range of tuning paramater
ngrid=10
```

14 sidanet

sidanet

Sparse Integrative Discriminant Analysis for Multi-view Structured (Network) Data

#### **Description**

Performs sparse integrative disdcriminant analysis of multi-view structured (network) data to 1) obtain discriminant vectors that are associated and optimally separate subjects into different classes 2) estimate misclassification rate, and total correlation coefficient. The Laplacian of the underlying graph is used to smooth the discriminant vectors to encourage variables within a view that are connected to have a similar effect. Allows for the inclusion of other covariates which are not penalized in the algorithm. It is recommended to use cvSIDANet to choose best tuning parameter.

# Usage

```
sidanet(Xdata,Y,myedges,myedgeweight,Tau,withCov=FALSE,Xtestdata=NULL,Ytest=NULL,
    AssignClassMethod='Joint',plotIt=FALSE, standardize=TRUE,
    maxiteration=20,weight=0.5,thresh= 1e-03,eta=0.5,mynormLaplacianG=NULL)
```

## **Arguments**

Xdata A list with each entry containing training views of size  $n \times p_d$ , where d =

 $1,\ldots,D$ . Rows are samples and columns are variables. If covariates are available, they should be included as a separate view, and set as the last dataset. For binary or categorical covariates (assumes no ordering), we suggest the use of

indicator variables.

Y  $n \times 1$  vector of class membership.

myedges A list with each entry containing a  $M_d \times 2$  matrix of edge information for each

view. If a view has no edge information, set to 0; this will default to SIDA. If covariates are available as a view (*D*th view), the edge information should be

set to 0.

sidanet 15

myedgeweight A list with each entry containing a  $M_d \times 1$  vector of weight information for each

view. If a view has no weight information, set to 0; this will use the Laplacian of an unweighted graph. If covariates are available as a view (Dth view), the

weight information should be set to 0.

Tau  $d \times 1$  vector of tuning parameter. It is recommended to use sidatunerange to

obtain lower and upper bounds for the tuning parameters since too large a tuning parameter will result in a trivial solution vector (all zeros) and too small may

result in non-sparse vectors.

withCov TRUE or FALSE if covariates are available. If TRUE, please set all covariates as

one dataset and should be the last dataset. For binary and categorical variables,

use indicator matrices/vectors. Default is FALSE.

Xtestdata A list with each entry containing testing views of size  $ntest \times p_d$ , where d =

1,...,D. Rows are samples and columns are variables. The order of the list should be the same as the order for the training data, Xdata. Use if you want to

predict on a testing dataset. If no Xtestdata, set to NULL.

Ytest  $ntest \times 1$  vector of test class membership. If no testing data provided, set to

NULL.

AssignClassMethod

Classification method. Either Joint or Separate. Joint uses all discriminant vectors from D datasets to predict class membership. Separate predicts class mem-

bership separately for each dataset. Default is Joint

plotIt TRUE or FALSE. If TRUE, produces discriminants and correlation plots. De-

fault is FALSE

standardize TRUE or FALSE. If TRUE, data will be normalized to have mean zero and

variance one for each variable. Default is TRUE.

maxiteration Maximum iteration for the algorithm if not converged. Default is 20.

weight Balances separation and association. Default is 0.5.

thresh Threshold for convergence. Default is 0.001.

eta Balances the selection of network, and variables within network. Default is 0.5.

mynormLaplacianG

The normalized Laplacian of a graph. Set to NULL and this would be estimated

using edge matrix and edge weights.

#### **Details**

The function will return several R objects, which can be assigned to a variable. To see the results, use the "\$" operator.

## Value

sidaneterror Estimated classication error. If testing data provided, this will be test classifica-

tion error, otherwise, training error

sidanetcorrelation

Sum of pairwise RV coefficients. Normalized to be within 0 and 1, inclusive.

hatalpha A list of estimated sparse discriminant vectors for each view.

PredictedClass Predicted class. If AssignClassMethod='Separate', this will be a  $ntest \times D$ 

matrix, with each column the predicted class for each data.

16 sidanet

#### References

Sandra E. Safo, Eun Jeong Min, and Lillian Haine (2019), Sparse Linear Discriminant Analysis for Multi-view Structured Data, submitted

#### See Also

```
cvSIDANet, sidatunerange, CorrelationPlots, DiscriminantPlots
```

```
library(SIDA)
##---- read in data
data(SIDANetDataExample)
##---- call sidanet algorithm to estimate discriminant vectors, and predict on testing data
#call sidanettunerange to get range of tuning paramater
Xdata=SIDANetDataExample[[1]]
Y=SIDANetDataExample[[2]]
Xtestdata=SIDANetDataExample[[3]]
Ytest=SIDANetDataExample[[4]]
myedges=SIDANetDataExample[[5]]
myedgeweight=SIDANetDataExample[[6]]
ngrid=10
mytunerange=sidanettunerange(Xdata,Y,ngrid,standardize=TRUE,weight=0.5,eta=0.5,
                myedges,myedgeweight)
# an example with Tau set as the lower bound
Tau=c(mytunerange$Tauvec[[1]][1], mytunerange$Tauvec[[2]][1])
#example with two views having edge weights
mysidanet=sidanet(Xdata,Y,myedges,myedgeweight,Tau,Xtestdata=Xtestdata,Ytest=Ytest)
test.error=mysidanet$sidaneterror
test.correlation=mysidanet$sidanetcorrelation
hatalpha=mysidanet$hatalpha
predictedClass=mysidanet$PredictedClass
##----plot discriminant and correlation plots
#-----Discriminant plot
mydisplot=DiscriminantPlots(Xtestdata,Ytest,mysidanet$hatalpha)
mycorrplot=CorrelationPlots(Xtestdata, Ytest, mysidanet$hatalpha)
```

SIDANetDataExample

Data example for SIDANet

#### **Description**

Simulated data to demonstrate the use of SIDANet.

#### **Usage**

data(SIDANetDataExample)

#### **Format**

A list with 6 elements:

**XdataNet** A list with each entry containing two views of training data with dimension  $240 \times 2000$  each. Rows are samples and columns are variables.

**YNet**  $240 \times 1$  vector of training class membership. There are three classes each with size 80.

**XtestdataNet** A list with each entry containing two views of testing data with dimension  $480 \times 2000$  each. Rows are samples and columns are variables.

**YtestNet**  $480 \times 1$  vector of testing class membership. There are three classes each with size 160.

**myedges** A list with each entry containing a  $36 \times 2$  matrix of edge information for each view. Assumes variable 1 is connected to variables 2 to 10, variable 11 is connected to variables 12 to 20, variable 21 is connected to variables 22 to 30 and variable 31 is connected to variables 32 to 40. All remaining variables are singletons.

**myedgeweight** A list with each entry containing edgeweight. In this example, views 1 and 2 have edge weights so the Laplacian of a weighted graph will be used.

#### References

Sandra E. Safo, Eun Jeong Min, and Lillian Haine (2019), Sparse Linear Discriminant Analysis for Multi-view Structured Data, submitted

# **Examples**

# see cvSIDANet or sidanet examples

sidanettunerange

Tuning paramter grid values for sidanet

#### **Description**

Sidanet function to provide tuning parameter grid values for each view, not including covariates, if available. It is recommended to use this to get lower and upper bounds of tuning parameters for each view that can be used in sidanet. This function is called by cvSIDANet to select optimal tuning parameters.

18 sidanettunerange

## Usage

## **Arguments**

Xdata A list with each entry containing training views of size  $n \times p_d$ , where d =

1, ..., D views. Rows are samples and columns are variables. If covariates are available, they should be included as a separate view, and set as the last dataset. For binary or categorical covariates (assumes no ordering), we suggest the use

of indicator variables.

Y  $n \times 1$  vector of class membership. Same size as the number of training samples.

ngrid Number of grid points for tuning parameters.

standardize TRUE or FALSE. If TRUE, data will be normalized to have mean zero and

variance one for each variable. Default is TRUE.

weight Balances separation and association. Default is 0.5.

eta Balances the selection of network, and variables within network. Default is 0.5.

myedges A list with each entry containing a  $M_d \times 2$  matrix of edge information for each

view. If a view has no edge information, set to 0; this will default to SIDA. If covariates are available as a view (Dth view), the edge information should be

set to 0.

myedgeweight A list with each entry containing a  $M_d \times 1$  vector of weight information for each

view. If a view has no weight information, set to 0; this will use the Laplacian of an unweighted graph. If covariates are available as a view (Dth view), the

weight information should be set to 0.

withCov TRUE or FALSE if covariates are available. If TRUE, set all covariates as one

dataset and should be the last dataset. For binary and categorical variables, use

indicator matrices/vectors. Default is FALSE.

# **Details**

The function will return an R object with grid values for each data, not including covariates, if available. To see the results, use the "\$" operator.

# Value

Tauvec Grid values for each data, not including covariates, if available.

#### References

Sandra E. Safo, Eun Jeong Min, and Lillian Haine (2019), Sparse Linear Discriminant Analysis for Multi-view Structured Data, submitted

# See Also

sidanet

# **Examples**

# see examples in sidanet

sidatunerange 19

| tunerange Tuning paramter grid values for sida |
|--|
|--|

# **Description**

Sida function to provide tuning parameter grid values for each view, not including covariates, if available. It is recommended to use this to get lower and upper bounds of tuning parameters for each view that can be used in sida. This function is called by cvSIDA to select optimal tuning parameters.

#### Usage

sidatunerange(Xdata,Y,ngrid,standardize=TRUE,weight=0.5,withCov=FALSE)

## **Arguments**

| Xdata       | A list with each entry containing each $n \times p_d$ training view, where $d=1,,D$ views. Rows are samples and columns are variables. If covariates are available, they should be included as a separate view, and set as the last dataset. For binary or categorical covariates (assumes no ordering), we suggest the use of indicator variables. |
|-------------|---|
| Υ           | $n \times 1$ vector of class membership. Same size as the number of training samples.   |
| ngrid       | Number of grid points for tuning parameters.  |
| standardize | TRUE or FALSE. If TRUE, data will be normalized to have mean zero and variance one for each variable. Default is TRUE.  |
| weight      | Balances separation and association. Default is 0.5.  |
| withCov     | TRUE or FALSE if covariates are available. If TRUE, set all covariates as one dataset and should be the last dataset. For binary and categorical variables, use   |

## **Details**

The function will return an R object with grid values for each data, not including covariates, if available. To see the results, use the "\$" operator.

#### Value

Tauvec grid values for each data, not including covariates, if available.

indicator matrices/vectors. Default is FALSE.

# References

Sandra E. Safo, Eun Jeong Min, and Lillian Haine (2019), Sparse Linear Discriminant Analysis for Multi-view Structured Data, submitted

## See Also

sida

# **Examples**

## see examples in sida

# **Index**

```
CorrelationPlots, 2, 5, 7, 9, 11, 16 cvSIDA, 2, 3, 9, 11, 13 cvSIDANet, 5, 13, 16 DataExample, 8 DiscriminantPlots, 2, 5, 7, 9, 11, 16 sida, 5, 10, 13, 19 sidaclassify, 12 sidanet, 7, 13, 14, 18 SIDANetDataExample, 17 sidanettunerange, 17 sidatunerange, 2, 9, 11, 16, 19
```