# Package 'mvlearnR'

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Type Package

Title Multiview Learning Methods in R

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URL https://www.sandrasafo.com/software; https:
 //multi-viewlearn.shinyapps.io/MultiView\_Modeling/

**Description** The mylearnR package and accompanying Shiny App is intended for integrating data from multiple sources

(e.g. genomics, proteomics, metabolomics). It is a compilation of various Multiview learning methods

including SIDA and SIDANet (Sparse Integrative Discriminant Analysis for Multiview Structured Data), SELPCCA (Sparse Estimation via Linear Programming for canonical correlation analysis [CCA]), and SELP-Predict.

The SIDA and SIDANet algorithms are for joint association and classification studies.

The algorithms consider the overall association between multiview data, and the separation within each view when choosing discriminant vectors

that are associated and optimally separate subjects. SIDANet incorporates prior structural information in joint association and classification studies.

It uses the normalized Laplacian of a graph to smooth coefficients of predictor variables, thus encouraging selection of predictors that are connected and

behave similarly. The SELPCCA method is an unsupervised method for associating two high dimensional data types.

The algorithm obtains linear combinations of subsets of variables for each data type that contribute to overall dependency structure between the data types. SELP-Predict is a two-

stage method for associating two views and predicting

binary, continuous, poisson, or time-to-

event data. Additional plotting and filtering functions such as variable importance plots, volcano plots, discriminant and correlation plots, relevance network and biplots are also included.

**License** GPL (>= 3)

**Encoding** UTF-8

LazyData true

LazyDataCompression xz

RoxygenNote 7.3.1

**Imports** stats, graphics, doParallel, parallel, parallelly, CVXR, foreach, igraph,

2 R topics documented:

RSpectra, Matrix, dplyr, ggplot2, umap,ggthemes,methods, ROCit, gridExtra, pscl, survival
Suggests knitr, rmarkdown, testthat (>= 3.0.0)
<b>Depends</b> R (>= 3.5.0)
VignetteBuilder knitr
NeedsCompilation no
Config/testthat/edition 3

# ${\sf R}$ topics documented:

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BetweenViewBiplot 3

BetweenViewBiplot Biplots for Discriminant Scores or Canonical Correlation Variates between pairs of views

# Description

Biplots to visualize discriminant scores/ canonical variates between pairs of views. It shows how selected variables from the first and second discriminant (for SIDA and SIDANet) or canonical correlation (for SELPCCA) vectors in a view is related to selected variables in another view. Variables farther from the origin and close to first or second axis have higher impact on first or second discriminant/canonical vectors, respectively. Variables farther from the origin and between both first and second axes have similar higher contributions to the first and second discriminant/canonical correlation vectors. In both situations, for SIDA and SIDANet, this suggests that these variables contribute more to the separation of classes and association of views. For SELPCCA, this suggests that these variables contribute more to the association between the two views. This plot can only be generated for classification and association problems with 3 or more classes (SIDA and SIDANet), or for CCA problems with two or more canonical correlation vectors requested (i.e. ncancorr > 1 for SELPCCA). This plot shows the scores and loadings from pairs of views together. The scores are the sum of scores for each view. Solid and dashed lines represent vectors for Views 1 and 2, respectively.

### Usage

```
BetweenViewBiplot(
  fit,
  Y,
  Xtest = NULL,
  color.palette = NULL,
  keep.loadings = NULL,
  plotIt = TRUE
)
```

#### **Arguments**

fit	the output from	SIDA.	SIDANet.	and SELPCO	CA methods

Y a vector of class membership for grouping canonical correlation variates and

discriminant scores.

Xtest list of D entries containing test data. If not null, scores for biplots will be con-

structed for testing data.

color.palette character vector of length K (number of classes), specifying the colors to use for

the classes, respectively. Defaults to shades of blue and orange (color.BlueOrange).

Other option includes red and green combinations (color.GreenRed)

keep.loadings numeric vector of length D (number of views), specifying how many variables

to represent on loadings plot for each view. This is useful in situations where the number of variables selected is large, and could clutter the plot. If this number is more than the variables selected, it will be set to the maximum number of

variables selected for each view. Default is plotting all selected variables.

plotIt boolean, whether to print the result or just return it. default is TRUE.

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#### **Details**

The function will return loading plots, one for each view.

#### Value

NULL

#### References

Sandra E. Safo, Eun Jeong Min, and Lillian Haine (2023), Sparse Linear Discriminant Analysis for Multi-view Structured Data, Biometrics. Sandra E. Safo, Jeongyoun Ahn, Yongho Jeon, and Sungkyu Jung (2018), Sparse Generalized Eigenvalue Problem with Application to Canonical Correlation Analysis for Integrative Analysis of Methylation and Gene Expression Data. Biometrics

#### See Also

cvSIDA DiscriminantPlots CorrelationPlots

### **Examples**

CorrelationPlots

Correlation Plots

# **Description**

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

# Usage

```
CorrelationPlots(
  Xtestdata = Xtestdata,
  Ytest = Ytest,
  hatalpha = hatalpha,
  method.used = "SIDA",
  color.palette = NULL,
  plotIt = TRUE
)
```

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#### **Arguments**

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

method.used A character specifying the integration method used. These are used for appro-

priate labeling. Options are "SIDA" and "SELPCCA". Default is "SIDA"

color . palette character vector of length K (number of classes), specifying the colors to use for

the classes, respectively. Defaults to shades of blue and orange (color.BlueOrange).

Other option includes red and green combinations (color.GreenRed)

plotIt boolean; if TRUE, plots the plots. If FALSE, only returns the plots. This is

useful to customize the ggplots.

#### **Details**

The function will return either a single ggplot (n views == 2), or a list of ggplots (n views > 2).

#### Value

ggplot

#### References

Sandra E. Safo, Eun Jeong Min, and Lillian Haine (2022), Sparse Linear Discriminant Analysis for Multi-view Structured Data, Biometrics.

# See Also

cvSIDA sidatunerange DiscriminantPlots

```
## Not run:
 #call sida
data(sidaData)
##---- call sida algorithm to estimate discriminant vectors, and predict on testing data
Xdata=sidaData[[1]]
Y=sidaData[[2]]
Xtestdata=sidaData[[3]]
Ytest=sidaData[[4]]
#call sidatunerange to get range of tuning parameter
ngrid=10
\label{lem:mytunerange} 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=FALSE, standardize=TRUE,maxiteration=20,weight=0.5,thresh= 1e-03)
test.error=mysida$sidaerror
test.correlation=mysida$sidacorrelation
```

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

predictedClass=mysida$PredictedClass

##---plot discriminant and correlation plots
#-----Correlation plot
CorrelationPlots(Xtestdata,Ytest,mysida$hatalpha)

## End(Not run)
```

COVIDData

Multiomics data pertaining to COVID-19

# **Description**

RNA Sequencing (RNASeq) and Proteomics data pertaining to COVID-19. Clinical data are also available. Please refer to Overmyer et.al (2021) for a description of the data and Lipman et.al (2022) for how data were pre-processed.

# Usage

COVIDData

# **Format**

A list with 3 elements:

Proteomic Proteomics data. A data frame of size  $120 \times 264$ . Rows are samples and columns are variables.

RNAseq RNASeq data. A data frame of size  $120 \times 5800$ . Rows are samples and columns are variables.

Clinical Clinical and demographic data. A data frame of size  $120 \times 18$ . Rows are samples and columns are variables.

### References

Multi-omic analysis reveals enriched pathways associated with COVID-19 and COVID-19 severity. PLOS ONE, 17(4) Overmyer, K.A., Shishkova, E., Miller, I.J., Balnis, J., Bernstein, M.N., Peters-Clarke, T.M., Meyer, J.G., Quan, Q., Muehlbauer, L.K., Trujillo, E.A., et al.: Large-scale multi-omic analysis of covid-19 severity. Cell systems 12(1), 23–40 (2021)

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cvselpscca	Cross validation	for Sparse Cand	nical Correlation Analysis

#### **Description**

Performs n-fold cross validation to select optimal tuning parameters for SELPCCA based on training data. If you want to apply optimal tuning parameters to testing data, you may also use multiplesca.

# Usage

```
cvselpscca(
  Xdata1 = Xdata1,
  Xdata2 = Xdata2,
  ncancorr = ncancorr,
  CovStructure = "Iden",
  isParallel = TRUE,
  ncores = NULL,
  nfolds = 5,
  ngrid = 10,
  standardize = TRUE,
  thresh = 1e-04,
  maxiteration = 20
)
```

# **Arguments**

Xdata1	A matrix of size $n \times p$ f	for first dataset.	Rows are sampl	es and columns are
--------	---------------------------------	--------------------	----------------	--------------------

variables.

Xdata2 A matrix of size  $n \times q$  for second dataset. Rows are samples and columns are

variables.

ncancorr Number of canonical correlation vectors. Default is 1.

CovStructure Covariance structure to use in estimating sparse canonical correlation vectors.

Either "Iden" or "Ridge". Iden assumes the covariance matrix for each dataset is identity. Ridge uses the sample covariance for each dataset. See reference

article for more details.

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.

nfolds Number of cross validation folds. Default is 5.

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

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

variance one for each variable. Default is TRUE.

thresh Threshold for convergence. Default is 0.0001.

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

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#### **Details**

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

#### Value

The output is a list containing the following components.

hatalpha Estimated sparse canonical correlation vectors for first dataset.

hatbeta Estimated sparse canonical correlation vectors for second dataset.

CovStructure Covariance structure used in estimating sparse canonical correlation vectors. Ei-

ther "Iden" or "Ridge".

optTau Optimal tuning parameters for each dataset.

maxcorr Estimated canonical correlation coefficient.

tunerange Grid values for each dataset used for searching optimal tuning paramters.

#### References

Sandra E. Safo, Jeongyoun Ahn, Yongho Jeon, and Sungkyu Jung (2018), Sparse Generalized Eigenvalue Problem with Application to Canonical Correlation Analysis for Integrative Analysis of Methylation and Gene Expression Data. Biometrics

# See Also

```
multiplescca
```

```
## Not run:
##--- read in data
data(selpData)
Xdata1=selpData[[1]]
Xdata2=selpData[[2]]
##---- call cross validation to estimate first canonical correlation vectors
ncancorr=1
\verb|mycv=cvselpscca| X data 1 = X data 1, X data 2 = X data 2, \verb|ncancorr=ncancorr|, CovStructure="Iden"|, the property of the
                                                            isParallel=TRUE,ncores=NULL,nfolds=5,ngrid=10,
                                                            standardize=TRUE, thresh=0.0001, maxiteration=20)
#check output
train.correlation=mycv$maxcorr
optTau=mycv$optTau
hatalpha=mycv$hatalpha
hatbeta=mycv$hatbeta
#obtain correlation plot using training data
scoresX1=Xdata1%*% hatalpha
scoresX2=Xdata2%*% hatbeta
plot(scoresX1, scoresX2, lwd=3,
                   xlab=paste(
                           "First Canonical correlation variate for dataset", 1),
                  ylab=paste("First Canonical correlation variate for dataset", 2),
```

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```
main=paste("Correlation plot for datasets",1, "and" ,2, ",", "\u03C1 =", mycv$maxcorr))
#obtain correlation plot using testing data
Xtestdata1=selpData[[3]]
Xtestdata2=selpData[[4]]
scoresX1=Xtestdata1%*%hatalpha
scoresX2=Xtestdata2%*%hatbeta
mytestcorr=round(abs(cor(Xtestdata1%*%hatalpha, Xtestdata2%*%hatbeta)),3)
plot(scoresX1, scoresX2,lwd=3,xlab=paste(
  "First Canonical correlation variate for dataset", 1),
  ylab=paste("First Canonical correlation variate for dataset", 2),
  main=paste("Correlation plot for datasets",1, "and" ,2, ",", "\u03C1 =", mytestcorr))
## End(Not run)
                        Cross validation for Sparse Integrative Discriminant Analysis for
```

cvSIDA

Multi-View Data

# **Description**

Performs 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 = Xdata,
  Y = 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 = 0.001
)
```

## **Arguments**

Xdata

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

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For binary or categorical covariates (assumes no ordering), we suggest the use of indicator variables.

Y  $n \times 1$  vector of class membership. Numeric, coded as 1, 2, ....

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 =

 $1,\ldots,D$ . 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 8 for each view if D =

2. If D > 2, default is 5.

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

A list with the following components:

sidaerror Estimated classification error. If testing data provided, this will be test classifi-

cation 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.

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

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

PredictedClass.train

Predicted class for train data. If AssignClassMethod='Separate', this will  $ntrain \times$ 

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 parameters.

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 (2022), Sparse Linear Discriminant Analysis for Multi-view Structured Data, Biometrics

### See Also

sida

```
## Not run:
   #call sida
data(sidaData)
##---- call sida algorithm to estimate discriminant vectors, and predict on testing data
Xdata=sidaData[[1]]
Y=sidaData[[2]]
Xtestdata=sidaData[[3]]
Ytest=sidaData[[4]]
##---- call cross validation
\verb|mycv=cvSIDA| (X data, Y, \verb|withCov=FALSE, plotIt=FALSE, X test data=X test data, Y test=Y test, A test data (A test data) (A
                                    isParallel=FALSE,gridMethod='RandomSearch',
                                   As sign Class Method = '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
#Obtain more performance metrics (applicable to two classes only)
   #train metrics
   Y.pred=mycv$PredictedClass.train-1 #to get this in 0 and 1
   Y.train=Y-1 #to get this in 0 and 1
   train.metrics=PerformanceMetrics(Y.pred,Y.train,family='binomial')
  print(train.metrics)
   #obtain predicted class
   Y.pred=mycv$PredictedClass-1 #to get this in 0 and 1
   Ytest.in=Ytest-1 #to get this in 0 and 1
   test.metrics=PerformanceMetrics(Y.pred,Ytest.in,family='binomial')
```

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```
print(test.metrics)
## End(Not run)
```

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.

### Usage

```
cvSIDANet(
  Xdata = Xdata,
  Y = Y,
  myedges = myedges,
  myedgeweight = myedgeweight,
  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 = 0.001,
  eta = 0.5
)
```

### **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.

Υ

 $n \times 1$  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 (Dth view), the edge information should be set to 0.

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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 =

 $1,\ldots,D$ . 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. Numeric, coded as 1, 2, .... 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 8 for each view if D =

2. If D > 2, default is 5.

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.

#### **Details**

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

#### Value

A list containing the following information:

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.

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

PredictedClass Predicted class for test data. If AssignClassMethod='Separate', this will be a

 $ntest \times D$  matrix, with each column the predicted class for each data.

PredictedClass.train

Predicted class for train data. If AssignClassMethod='Separate', this will be a  $ntrain \times D$  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.

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 (2022), Sparse Linear Discriminant Analysis for Multi-view Structured Data, Biometrics.

#### See Also

sidanet

```
## Not run:
##---- read in data
data(sidanetData)
##---- call sidanet algorithm to estimate discriminant vectors, and predict on testing data
#call sidanettunerange to get range of tuning paramater
Xdata=sidanetData[[1]]
Y=sidanetData[[2]]
Xtestdata=sidanetData[[3]]
Ytest=sidanetData[[4]]
myedges=sidanetData[[5]]
myedgeweight=sidanetData[[6]]
mycv=cvSIDANet(Xdata,Y,myedges,myedgeweight,withCov=FALSE,plotIt=FALSE,Xtestdata=Xtestdata,
    Ytest=Ytest, isParallel=FALSE, 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
## End(Not run)
```

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# **Description**

Obtain upper and lower bounds of tuning parameters for each canonical correlation vector. It is recommended to use cyselpscca to choose optimal tuning parameters for each dataset.

### Usage

```
cvtunerange(
  Xdata1 = Xdata1,
  Xdata2 = Xdata2,
  ncancorr = ncancorr,
  CovStructure = "Iden",
  standardize = TRUE
)
```

# **Arguments**

Xdata1 A matrix of size  $n \times p$  for first dataset. Rows are samples and columns are

variables.

Xdata2 A matrix of size  $n \times q$  for second dataset. Rows are samples and columns are

variables.

ncancorr Number of canonical correlation vectors. Default is one.

CovStructure Covariance structure to use in estimating sparse canonical correlation vectors.

Either "Iden" or "Ridge". Iden assumes the covariance matrix for each dataset is identity. Ridge uses the sample covariance for each dataset. See reference

article for more details.

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 tuning ranges for sparse estimation of canonical correlation vectors. To see the results, use the "\$" operator.

#### Value

The output is a list containing the following components.

TauX1 range A  $ncancorr \times 2$  matrix of upper and lower bounds of tuning parameters for each

canonical correlation vector for first dataset.

TauX2range A  $ncancorr \times 2$  matrix of upper and lower bounds of tuning parameters for each

canonical correlation vector for second dataset.

# References

Sandra E. Safo, Jeongyoun Ahn, Yongho Jeon, and Sungkyu Jung (2018), Sparse Generalized Eigenvalue Problem with Application to Canonical Correlation Analysis for Integrative Analysis of Methylation and Gene Expression Data. Biometrics

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#### See Also

```
multiplescca cvselpscca
```

# **Examples**

```
## Not run:
##---- read in data
data(selpData)
Xdata1=selpData[[1]]
Xdata2=selpData[[2]]
  ##---- estimate first canonical correlation vectors
ncancorr=1
#use cvtunerange for range of tuning parameters
mytunerange=cvtunerange(Xdata1=Xdata1, Xdata2=Xdata2, ncancorr=ncancorr,
                        CovStructure="Iden", standardize=TRUE)
print(mytunerange)
#Fix Tau for first and second datasets as 1.1 and 1.0 respectively
Tau=matrix(c(1,1.2,1),nrow=1)
mysparsevectors=multiplescca(Xdata1=Xdata1, Xdata2=Xdata2, ncancorr=ncancorr,
                             Tau=Tau, CovStructure="Iden", standardize=TRUE,
                             maxiteration=20, thresh=0.0001)
#example with two canonical correlation vectors
#use cvselpscca to obtain optimal tuning parameters
mycv=cvselpscca(Xdata1=Xdata1, Xdata2=Xdata2, ncancorr=ncancorr,
                CovStructure="Iden",isParallel=TRUE,ncores=NULL,nfolds=5,
                ngrid=10, standardize=TRUE,thresh=0.0001,maxiteration=20)
Tau=mycv$optTau
mysparsevectors=multiplescca(Xdata1=Xdata1, Xdata2=Xdata2, ncancorr=ncancorr,
                          Tau=Tau, CovStructure="Iden", standardize=TRUE, maxiteration=20,
                             thresh=0.0001)
## End(Not run)
```

devianceTable

Deviance Table for predicted, supervised data.

# Description

Produced a deviance table for supervised predictions.

# Usage

```
devianceTable(fit, Xtestdata1, Xtestdata2, Ytest)
```

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#### **Arguments**

fit the output from the filter\_supervised() function

Xtestdata1 a matrix or data.frame with the first view's test X data

Xtestdata2 a matrix or data.frame with the second view's test X data

Ytest a vector of test response values

#### Value

A data.frame

DiscriminantPlots

Discriminant Plots

### **Description**

Plots discriminant scores (for SIDA) and canonical variates (for SELPCCA) for visualizing class separation

# Usage

```
DiscriminantPlots(
  Xtestdata = Xtestdata,
  Ytest = Ytest,
  hatalpha = hatalpha,
  method.used = "SIDA",
  color.palette = NULL,
  plotIt = TRUE
)
```

# **Arguments**

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

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.

method.used A character specifying the integration method used. These are used for appro-

priate labeling. Options are "SIDA" and "SELPCCA". Default is "SIDA". For SELPCCA, ncancorr  $\geq 2$ . If ncancorr > 2, plot will be generated for the first

two canonical variates.

color.palette character vector of length K (number of classes), specifying the colors to use for

the classes, respectively. Defaults to shades of blue and orange (color.BlueOrange).

Other option includes red and green combinations (color.GreenRed)

plotIt boolean, if TRUE, prints the plots. If FALSE, returns the ggplots as an object or

list. This is useful to customize the ggplots.

# **Details**

The function will return discriminant plots.

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#### Value

NULL

#### References

Sandra E. Safo, Eun Jeong Min, and Lillian Haine (2023), Sparse Linear Discriminant Analysis for Multi-view Structured Data, Biometrics.

#### See Also

cvSIDA sidatunerange CorrelationPlots

### **Examples**

```
## Not run:
#call sida
data(sidaData)
##---- call sida algorithm to estimate discriminant vectors, and predict on testing data
Xdata=sidaData[[1]]
Y=sidaData[[2]]
Xtestdata=sidaData[[3]]
Ytest=sidaData[[4]]
#call sidatunerange to get range of tuning parameter
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=FALSE, standardize=TRUE,maxiteration=20,weight=0.5,thresh= 1e-03)
test.error=mvsida$sidaerror
test.correlation=mysida$sidacorrelation
#estimated discriminant vectors and predicted class
hatalpha=mysida$hatalpha
predictedClass=mysida$PredictedClass
##----plot discriminant plots
#-----Discriminant plot
mydisplot=DiscriminantPlots(Xtestdata,Ytest,mysida$hatalpha)
## End(Not run)
```

 ${\tt filter\_supervised}$ 

Supervised Filtering

# **Description**

Performs univariate supervised filtering on multi-source data. A separate model will be fit for each feature within each view of data and all features with p-values less than the specified threshold will be retained.

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#### Usage

```
filter_supervised(
   X,
   Y,
   method = "linear",
   padjust = FALSE,
   adjmethod = "BH",
   thresh = 0.05,
   center = FALSE,
   scale = FALSE,
   standardize = FALSE,
   log2TransForm = FALSE,
   Xtest = NULL
)
```

### **Arguments**

X A list containing all data sources. Each row must represent a subject and each

column represents a feature.

Y An outcome vector of length equal to the number of rows in each view of X.

method Options are "linear" for linear regression, "logistic" for logistic regression, "t.test"

for a 2-sample unpaired T-test, or "kw" for a Kruskal-Wallis test. Default is "lin-

ear".

padjust Boolean on whether or not to adjust pvalue for multiple testing. Default is "F".

adjmethod Options are "holm", "hochberg", "hommel", "bonferroni", "BH" "BY", "fdr", "none".

Default is "BH" if padjust is True.

thresh P-value threshold to determine which features to keep after filtering. Default

will keep all features with a p-value < 0.05.

center Boolean on whether or not to center the features prior to filtering.

scale Boolean on whether or not to scale the features to have variance 1 prior to filter-

ing.

standardize Boolean on whether or not to center and scale the features to have mean 0 and

variance 1 prior to filtering.

log2TransForm Boolean on whether or not to log2 transform the features prior to filtering. Will

return an error if TRUE but data have negative values.

Xtest Optional list containing test data. If included, filtering will be performed only

on the training data, X, but Xtest will be subsetted to the same group of features.

#### Value

A list containing the following (and others):

X List of the filtered X data
Y Vector of the outcome

Xtest List of the subsetted Xtest data

method Method used for filtering

pval.mat Dataset containing the calculated p-values for each feature, coefficients, and

whether significant.

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# **Examples**

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

Xdata=sidaData[[1]]
Y=sidaData[[2]]

data.red=filter_supervised(Xdata, Y, method="t.test", padjust=FALSE, adjmethod=NULL, thresh=0.05,
center=FALSE, scale=FALSE, standardize=FALSE, log2TransForm=FALSE, Xtest=NULL)

##-----Plot Result via UMAP
umapPlot(data.red)
```

filter\_unsupervised

**Unsupervised Filtering** 

# Description

Performs univariate unsupervised filtering on multi-source data. A separate model will be fit for each feature within each view of data and all features with p-values less than the specified threshold will be retained.

# Usage

```
filter_unsupervised(
   X,
   method = "variance",
   pct.keep = 10,
   center = FALSE,
   scale = FALSE,
   standardize = FALSE,
   log2TransForm = FALSE,
   Xtest = NULL
)
```

# **Arguments**

X	A list containing all data sources. Each row must represent a subject and each column represents a feature.
method	Options are "variance" which will keep the pct.keep percent of features with the highest variance, and "IQR", which will keep the features with the median amount of variance (+/- pct.keep/2). Default is "variance".
pct.keep	Percent of variables to keep in each view of data. Default is 10%.
center	Boolean on whether or not to center the features after filtering.
scale	Boolean on whether or not to scale the features after filtering.
standardize	Boolean on whether or not to center and scale the features to have mean 0 and variance 1 after filtering.
log2TransForm	Boolean on whether or not to log2 transform the features prior to filtering. Will return an error if TRUE but data have negative values.
Xtest	Optional list containing test data. If included, filtering will be performed only on the training data, X, but Xtest will be subsetted to the same group of features.

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# Value

A list containing the following

X List of the filtered X data

Xtest List of the subsetted Xtest data

method Method used for filtering

var.mat Dataset containing the calculated mean and variances for each feature.

# **Examples**

Loadings Loadings

# Description

function to get loadings for variables selected by SIDA, SIDANet, and SELPCCA methods.

# Usage

```
Loadings(fit)
```

# **Arguments**

fit the output from cvSIDA, cvSIDANet, or cvselpcca methods

# Value

A data.frame with three columns. The first two columns are the non-zero loadings The last column is the View from which the loadings were obtained.

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LoadingsPlots

Loadings Plots

### **Description**

Plots discriminant and canonical vectors to visualize how selected variables contribute to the first and second discriminant (for SIDA and SIDANet) or canonical correlation (for SELPCCA) vectors. Variables farther from the origin and close to first or second axis have higher impact on first or second discriminant/canonical vectors, respectively. Variables farther from the origin and between both first and second axes have similar higher contributions to the first and second discriminant/canonical correlation vectors. In both situations, for SIDA and SIDANet, this suggests that these variables contribute more to the separation of classes and association of views. For SELPCCA, this suggests that these variables contribute more to the association between the two views. This plot can only be generated for classification and association problems with 3 or more classes (SIDA and SIDANet), or for CCA problems with two or more canonical correlation vectors requested (i.e. ncancorr > 1 for SELPCCA).

### Usage

```
LoadingsPlots(
  fit,
  color.line = "darkgray",
  keep.loadings = NULL,
  plotIt = TRUE
)
```

# **Arguments**

fit the output from SIDA, SIDANet, and SELPCCA methods

color.line color to use for plotting direction vectors. Default is "darkgray".

keep.loadings numeric, specifying how many variables to represent on loadings plot. This is

useful in situations where the number of variables selected is large, and could clutter the plot. If this number is more than the variables selected, it will be set to the maximum number of variables selected for each view. Default is plotting

all selected variables.

plotIt boolean, if TRUE, prints the plots. If FALSE, returns the ggplots as an object or

list. This is useful to customize the ggplots.

# **Details**

The function will either return nothing (if plotIt == TRUE), or return loading plots, one for each view.

#### Value

NULL

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#### References

Sandra E. Safo, Eun Jeong Min, and Lillian Haine (2023), Sparse Linear Discriminant Analysis for Multi-view Structured Data, Biometrics. Sandra E. Safo, Jeongyoun Ahn, Yongho Jeon, and Sungkyu Jung (2018), Sparse Generalized Eigenvalue Problem with Application to Canonical Correlation Analysis for Integrative Analysis of Methylation and Gene Expression Data. Biometrics

#### See Also

cvSIDA DiscriminantPlots CorrelationPlots

# **Examples**

multiplescca

Sparse canonical correlation vectors for fixed tuning parameters

# **Description**

Function for estimating canonical correlation vectors for a fixed tuning parameters for each dataset.

# Usage

```
multiplescca(
  Xdata1 = Xdata1,
  Xdata2 = Xdata2,
  ncancorr = ncancorr,
  Tau = Tau,
  CovStructure = "Iden",
  standardize = TRUE,
  maxiteration = 20,
  thresh = 1e-04
)
```

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# **Arguments**

Xdata1 A matrix of size  $n \times p$  for first dataset. Rows are samples and columns are

variables.

Xdata2 A matrix of size  $n \times q$  for second dataset. Rows are samples and columns are

variables.

ncancorr Number of canonical correlation vectors. Default is 1.

Tau A vector of matrix of fixed tuning parameters for each dataset.

CovStructure Covariance structure to use in estimating sparse canonical correlation vectors.

Either "Iden" or "Ridge". Iden assumes the covariance matrix for each dataset is identity. Ridge uses the sample covariance for each dataset. See reference

article for more details.

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.

thresh Threshold for convergence. Default is 0.0001.

#### **Details**

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

#### Value

The output is a list containing the following components.

hatalpha Estimated sparse canonical correlation vectors for first dataset.

hatbeta Estimated sparse canonical correlation vectors for second dataset.

maxcorr Estimated canonical correlation coefficient.

#### References

Sandra E. Safo, Jeongyoun Ahn, Yongho Jeon, and Sungkyu Jung (2018), Sparse Generalized Eigenvalue Problem with Application to Canonical Correlation Analysis for Integrative Analysis of Methylation and Gene Expression Data. Biometrics

### See Also

cvselpscca cvtunerange

```
## Not run:
##---- read in data
data(selpData)

Xdata1=selpData[[1]]
Xdata2=selpData[[2]]

##---- estimate first canonical correlation vectors
ncancorr=1
```

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```
#use cvtunerange for range of tuning parameters
 mytunerange=cvtunerange(Xdata1=Xdata1, Xdata2=Xdata2, ncancorr=ncancorr,
                          CovStructure="Iden", standardize=TRUE)
 print(mytunerange)
 #Fix Tau for first and second datasets as 1.1 and 1.0 respectively
 Tau=matrix(c(1,1.2,1),nrow=1)
 mysparsevectors=multiplescca(Xdata1=Xdata1, Xdata2=Xdata2, ncancorr=ncancorr,
                               Tau=Tau, CovStructure="Iden", standardize=TRUE,
                               maxiteration=20, thresh=0.0001)
 #example with two canonical correlation vectors
 #use cvselpscca to obtain optimal tuning parameters
 mycv=cvselpscca(Xdata1=Xdata1, Xdata2=Xdata2, ncancorr=ncancorr,
                  CovStructure="Iden", isParallel=TRUE, ncores=NULL, nfolds=5,
                  ngrid=10, standardize=TRUE,thresh=0.0001,maxiteration=20)
 Tau=mycv$optTau
 mysparsevectors=multiplescca(Xdata1=Xdata1, Xdata2=Xdata2, ncancorr=ncancorr,
                            Tau=Tau, CovStructure="Iden", standardize=TRUE, maxiteration=20,
                               thresh=0.0001)
 ## End(Not run)
networkPlot
                         Network visualization of selected variables from integrative analysis
                         methods
```

# **Description**

Wrapper function to visualize graph of similarity matrix for selected variables. We estimate pairwise similarity matrix using low-dimensional representations of our sparse integrative analysis methods (selpcca, sida, sidanet). We follow ideas in González et al. 2012 to create bipartite graph (bigraph) where variables or nodes from one view are connected to variables or nodes from another view. We construct the bigraph from a pairwise similarity matrix obtained from the outputs of our integrative analysis methods. We estimate the similarity score between a pair of selected variables from two views by calculating the inner product of each selected variable and the sum of canonical variates (for SELPCCA) or discriminant vectors (for SIDA, SIDANet) for the pairs of views. As noted in González et al. 2012, the entries in the similarity matrix is a robust approximation of the Pearson correlation between pairs of variables and the two views under consideration. This network graph has potential to shed light on the complex associations between pairs of views.

### Usage

```
networkPlot(
  object,
  cutoff = NULL,
  color.node = NULL,
  lty.edge = c("solid", "dashed"),
  show.edge.labels = FALSE,
  show.color.key = TRUE,
  vertex.frame.color = "red",
  layout.fun = NULL,
```

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```
save = NULL,
name.save = NULL
)
```

### **Arguments**

object the output from SIDA, SIDANet, and SELPCCA methods

cutoff a vector containing numeric values between 0 and 1 of similarity cutoff to use

when generating graphs. Length of vector is number of pairwise data combinations. Variable pairs with high similarity measure may be of interest. The relevance of the associations can be explored by changing the cutoff. This can also be used to reduce the size of the graph, for dense network. Default is 0.5 meaning that graph will only be generated for variable pairs with similarity value

greater than 0.5 for each data pair.

color . node vector of length two, specifying the colors of nodes for pairs of views. Defaults

to white and yellow.

1ty.edge character vector of length 2, specifying the line type for edges with positive

and negative weights, respectively. Can be one of "solid", "dashed", "dotted", "dotdash", "longdash" and "twodash". See igraph package for more details. Defaults to c("solid", "dashed"), where positive weights are solid lines, and nega-

tive weights are dashed lines.

show.edge.labels

boolen indicating whether or not to show weights as edge labels.

show.color.key boolen indicating whether or not to show color key on plot. Defaults to TRUE.

Positive weights or similarity values (correlations) are indicated as red and neg-

ative values are indicated as green.

vertex.frame.color

a character string of color to use as frame for nodes. Defaults to "red".

layout.fun a function, specifying how the vertices will be placed on the graph. Refer to

igraph package using help(layout) for more details. Default is layout.fruchterman.reingold.

save should the plot be saved? If so, choose one of these options: "jpeg", "tiff", "png"

or "pdf"

name. save character string for the name of the file to be saved.

#### **Details**

The function will return D R objects, where D is the number of views. To see the results, use the "\$" operator.

### Value

A network graph for variables selected. Each list will contain similarity matrix, cutoff used, and indices of pairings.

networkGraph a graph object for each pair of views (if more than two views) that can be inter-

rogated in cytoscape

SimilarityMatrix

the similarity matrix used for generating the network for each pair of views

cutoff the cutoff used when generating network

pairs The pairs of views for which network(s) were generated

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#### References

Elise Palzer and Sandra E. Safo 2023. Submitted González I., Lê Cao K-A., Davis, M.J. and Déjean, S. (2012). Visualising associations between paired omics data sets. J. Data Mining 5:19.

# **Examples**

```
## Not run:
##---- load SIDA data
data("sidaData")
Xdata <- sidaData[[1]]
Y <- sidaData[[2]]
Xtestdata <- sidaData[[3]]
Ytest <- sidaData[[4]]
##---- call cross validation
mycv=cvSIDA(Xdata,Y,withCov=FALSE,plotIt=FALSE, Xtestdata=Xtestdata,
Ytest=Ytest, isParallel = FALSE)
##---- Obtain relevance network
networkPlot(mycv,cutoff=0.7)
## End(Not run)</pre>
```

PerformanceMetrics

Performance Metrics

# **Description**

Estimates performance metrics for a predicted model. Currently works for binary and continuous outcomes

### Usage

```
PerformanceMetrics(Y.pred, Y.test, family = "binomial")
```

### **Arguments**

Y.pred	A vector of predicted values. For SELPCCA, this is a vector of predicted probabilities. For SIDA and SIDANet, this is a vector of predicted class.
Y.test	A vector of observed test values.
family	A string to denote the family for which metrics should be provided. Options are "gaussian", "binomial".

#### **Details**

For a binary outcome, we provide the following metrics: "Accuracy", "Error rate", "Sensitivity", "Specificity", "Matthews Correlation Coefficient (MCC)", "Balanced Accuracy", "Balanced Error Rate", "F1 Score", "False.Discovery.Rate", and "Positive Predictive Value".

For a continuous outcome, we provide the following metrics: "Mean Squared Error", "Root Mean.Squared Error", "Relative Squared Error", "Root Relative Squared.Error", "Root Absolute Error", "Mean Absolute Error".

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#### Value

An output of performance metrics:

Metrics A table of estimated metrics

#### See Also

```
cvSIDA selpscca.pred predict.SELPCCA
```

### **Examples**

```
## Not run:
data(sidaData)
Xdata=sidaData[[1]]
Y=sidaDataΓ[2]]
Xtestdata=sidaData[[3]]
Ytest=sidaData[[4]]
##---- call cross validation
 mycv=cvSIDA(Xdata,Y,withCov=FALSE,plotIt=FALSE, Xtestdata=Xtestdata,Ytest=Ytest,
             isParallel=FALSE, 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
 #train metrics
 Y.pred=mycv$PredictedClass.train-1 #to get this in 0 and 1
 Y.train=Y-1 #to get this in 0 and 1
 train.metrics=PerformanceMetrics(Y.pred,Y.train,family='binomial')
 print(train.metrics)
 #obtain predicted class
 Y.pred=mycv$PredictedClass-1 #to get this in 0 and 1
 Ytest.in=Ytest-1 #to get this in 0 and 1
 test.metrics=PerformanceMetrics(Y.pred,Ytest.in,family='binomial')
 print(test.metrics)
## End(Not run)
```

PerformanceMetricsPlot

Performance Metrics Plot

# **Description**

Creates a ggplot showing either an AUC curve (family == "binomial") or a scatter of predicted vs. observed values (family == "gaussian")

### Usage

```
PerformanceMetricsPlot(Y.pred, Y.test, family = "binomial")
```

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### **Arguments**

Y.pred	A vector of predicted values. For SELPCCA, this is a vector of predicted probabilities. For SIDA and SIDANet, this is a vector of predicted class.
Y.test	A vector of observed test values.
family	A string to denote the family for which metrics should be provided. Options are "gaussian", "binomial".

#### Details

For a binary outcome, plots an AUC curve. For a continuous (gaussian) outcome, plots a scatter of observed vs. predicted values.

### Value

A ggplot object

#### See Also

cvSIDA selpscca.pred predict.SELPCCAPerformanceMetrics

```
## Not run:
data(sidaData)
Xdata=sidaData[[1]]
Y=sidaData[[2]]
Xtestdata=sidaData[[3]]
Ytest=sidaData[[4]]
##---- call cross validation
mycv=cvSIDA(Xdata,Y,withCov=FALSE,plotIt=FALSE, Xtestdata=Xtestdata,Ytest=Ytest,
             isParallel=FALSE,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
 #train metrics
 Y.pred=mycv$PredictedClass.train-1 #to get this in 0 and 1
 Y.train=Y-1 #to get this in 0 and 1
 train.metrics=PerformanceMetrics(Y.pred,Y.train,family='binomial')
 print(train.metrics)
 #obtain predicted class
 Y.pred=mycv$PredictedClass-1 #to get this in 0 and 1
 Ytest.in=Ytest-1 #to get this in 0 and 1
PerformanceMetricsPlot(Y.pred,Ytest.in,family='binomial')
## End(Not run)
```

30 predict.SELPCCA

عدنات مديد	CELDOCA
predict.	SFL PCCA

Prediction for out-of-sample data for SELPCCA predict

# **Description**

A wrapper function to obtain the canonical variates for an out-of-sample dataset based on a fitted SELPCCA model and then use that information to predict Y based on the fitted GLM or Cox model.

### Usage

```
## S3 method for class 'SELPCCA'
predict(object, newdata, newdata2, type = "response", ...)
```

### **Arguments**

object A fitted model of class SELPCCA

newdata A matrix of size  $n \times p$  for the first dataset. Rows are samples and columns are

variables.

newdata2 A matrix of size  $n \times q$  for the second dataset. Rows are samples and columns

are variables.

type See predict.glm() and predict.coxph() for type options and defaults.

... Additional arguments passed to predict.

### Value

An object containing the output from predict.glm() or predict.coxph()

# See Also

```
cvSIDA sidatunerange
```

```
## Not run:
##---- read in data
data(sidaData)
Xdata1=sidaData[[1]][[1]]
Xdata2=sidaData[[1]][[2]]
Xtestdata1=sidaData[[3]][[1]]
Xtestdata2=sidaData[[3]][[2]]
Y=sidaData[[2]]-1
myresult=selpscca.pred(Xdata1, Xdata2, Y,fitselpCCA=NULL, family="binomial",
                      event=NULL,model.separately=FALSE, ncancorr=1,
                      {\tt CovStructure="Iden", isParallel=FALSE, ncores=NULL,}
                      nfolds=5, ngrid=10, standardize=TRUE,thresh=0.0001,
                      maxiteration=20, showProgress=T)
#check output
train.correlation=myresult$selp.fit$maxcorr
optTau=myresult$selp.fit$optTau
```

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```
hatalpha=myresult$selp.fit$hatalpha
hatbeta=myresult$selp.fit$hatbeta
predictionModel=summary(myresult$mod.fit)
##Performance metrics
##Train Performance Metrics
newPredictions=predict(myresult, newdata=Xdata1, newdata2=Xdata2, type="response")
Y.pred=newPredictions$pred.mod #predicted probabilities
train.metrics=PerformanceMetrics(Y.pred,Y.train,family='binomial',isPlot=TRUE)
print(train.metrics)
##Test Performance Metrics
Y.test=sidaData[[4]]-1
newPredictions=predict(myresult, newdata=Xtestdata1, newdata2=Xtestdata2, type="response")
Y.pred=newPredictions$pred.mod #predicted probabilities
test.metrics=PerformanceMetrics(Y.pred,Y.test,family='binomial',isPlot=TRUE)
print(test.metrics)
## End(Not run)
```

selpData

Data example for SELPscca

# **Description**

Simulated data with one true canonical correlation vectors for first and second datasets. The first 20 and 15 variables are nonzero (i.e., signal variables) in the first canonical correlation vectors for the first and second datasets respectively.

### **Usage**

selpData

#### **Format**

A list with 7 elements:

Xdata1 A matrix of size  $80 \times 200$  for first dataset. Rows are samples and columns are variables.

Xdata2 A matrix of size  $80 \times 150$  for second dataset. Rows are samples and columns are variables.

Xtestdata1 A matrix of size  $400 \times 200$  for first dataset. Rows are samples and columns are variables.

Xtestdata2 A matrix of size  $400 \times 150$  for second dataset. Rows are samples and columns are variables.

TrueAlpha The first canonical correlation vector for Xdata1.

TrueBeta The first canonical correlation vector for Xdata2.

TrueCorr The first canonical correlation coefficient.

#### References

Sandra E. Safo, Jeongyoun Ahn, Yongho Jeon, and Sungkyu Jung (2018), Sparse Generalized Eigenvalue Problem with Application to Canonical Correlation Analysis for Integrative Analysis of Methylation and Gene Expression Data. Biometrics

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selpscca.pred

2-step supervised SELPCCA

### **Description**

Performs n-fold cross validation to select optimal tuning parameters for SELPCCA based on training data. Then uses the results to build a GLM or survival model for a pre-specified outcome.

# Usage

```
selpscca.pred(
 Xdata1,
 Xdata2,
  fitselpCCA = NULL,
  family = "gaussian",
  event = NULL,
 model.separately = FALSE,
 ncancorr = 1,
 CovStructure = "Iden",
  isParallel = TRUE,
 ncores = NULL,
 nfolds = 5,
 ngrid = 10,
  standardize = TRUE,
  thresh = 1e-04,
 maxiteration = 20,
  showProgress = T
)
```

# **Arguments**

Xdata1	A matrix of size $n \times p$ for first dataset.	Rows are samples and columns are
	variables	

Xdata2 A matrix of size  $n \times q$  for second dataset. Rows are samples and columns are

variables.

A vector of size n for the outcome. Continuous outcomes do not have to be Υ

centered or scaled. If family="survival", Y is a vector of size n indicating the time at which the event occurred or the observation was censored. See 'event'

for more information on how to use function for a survival outcome.

fitselpCCA The output of cvselpscca() function or multiplescca(). If NULL, the algorithm

will fit a cyselpscca model.

family A string to denote the type of prediction model to build. Options are "gaussian",

> "binomial", "poisson", or "survival". When family="survival", a proportional Cox model will be fitted. Otherwise a generalized linear model will be used.

A vector of size n needed when family="survival" to denote whether or not the event

event of interest occurred at timepoint Y. Let event=NULL when family does

not equal "survival".

selpscca.pred 33

model.separately

A boolean to denote whether or not to use separate prediction models for Xdata1 and Xdata2. When model.separately=FALSE, a single model will be fit using the output for both detects.

the output for both datasets.

ncancorr Number of canonical correlation vectors. Default is 1.

CovStructure Covariance structure to use in estimating sparse canonical correlation vectors.

Either "Iden" or "Ridge". Iden assumes the covariance matrix for each dataset is identity. Ridge uses the sample covariance for each dataset. See reference

article for more details.

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.

nfolds Number of cross validation folds. Default is 5.

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

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

variance one for each variable. Note that this only standardizes Xdata1 and

Xdata2. Y will not be standardized. Default is TRUE.

thresh Threshold for convergence. Default is 0.0001.

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

showProgress A boolean for whether or not the function should display text output at various

stages in the function to indicate progress. Default is TRUE.

#### **Details**

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

### Value

The output is a list containing the following components.

selp.fit The output of the cvselpscca() function.

mod.fit The output of the glm() or coxph() regression model.

data.matrix The data matrix that was used to build the regression model.

family The type of outcome specified.

# References

Sandra E. Safo, Jeongyoun Ahn, Yongho Jeon, and Sungkyu Jung (2018), Sparse Generalized Eigenvalue Problem with Application to Canonical Correlation Analysis for Integrative Analysis of Methylation and Gene Expression Data. Biometrics

# See Also

cvselpscca

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### **Examples**

```
## Not run:
##--- read in data
data(sidaData)
Xdata1=sidaData[[1]][[1]]
Xdata2=sidaData[[1]][[2]]
Y=sidaData[[2]]-1
myresult=selpscca.pred(Xdata1, Xdata2, Y,fitselpCCA=NULL, family="binomial",
             event=NULL,model.separately=FALSE, ncancorr=1,
             CovStructure="Iden", isParallel=FALSE, ncores=NULL,
             nfolds=5, ngrid=10, standardize=TRUE,thresh=0.0001,
             maxiteration=20, showProgress=T)
#check output
train.correlation=myresult$selp.fit$maxcorr
optTau=myresult$selp.fit$optTau
hatalpha=myresult$selp.fit$hatalpha
hatbeta=myresult$selp.fit$hatbeta
predictionModel=summary(myresult$mod.fit)
##Performance metrics
##Train Performance Metrics
newPredictions=predict(myresult, newdata=Xdata1, newdata2=Xdata2, type="response")
Y.pred=newPredictions$pred.mod #predicted probabilities
train.metrics=PerformanceMetrics(Y.pred,Y.train,family='binomial',isPlot=TRUE)
print(train.metrics)
##Test Performance Metrics
Y.test=sidaData[[4]]-1
\verb|newPredictions=predict(myresult, newdata=Xtestdata1, newdata2=Xtestdata2, type="response")| \\
Y.pred=newPredictions$pred.mod #predicted probabilities
test.metrics = Performance Metrics (Y.pred, Y.test, family = 'binomial', isPlot = TRUE)
print(test.metrics)
## End(Not run)
```

sida

Sparse Integrative Discriminant Analysis for Multi-View Data

# **Description**

Performs sparse integrative discriminant 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 = Xdata,
```

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```
Y = Y,
Tau = Tau,
withCov = FALSE,
Xtestdata = NULL,
Ytest = NULL,
AssignClassMethod = "Joint",
plotIt = FALSE,
standardize = TRUE,
maxiteration = 20,
weight = 0.5,
thresh = 0.001
)
```

### Arguments

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

 $1, \ldots, D$  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. Numeric, coded as 1, 2, ....

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 =

 $1,\ldots,D$ . 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.

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#### Value

The output is a list containing the following components.

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 (2022), Sparse Linear Discriminant Analysis for Multi-view Structured Data, Biometrics.

#### See Also

```
cvSIDA sidatunerange
```

```
## Not run:
 #call sida
data(sidaData)
##---- call sida algorithm to estimate discriminant vectors, and predict on testing data
Xdata=sidaData[[1]]
Y=sidaData[[2]]
Xtestdata=sidaData[[3]]
Ytest=sidaData[[4]]
#call sidatunerange to get range of tuning parameter
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=FALSE, 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
## End(Not run)
```

sidaclassify 37

sidaclassify

Classification approach for SIDA and SIDANet

# **Description**

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

# Usage

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

# **Arguments**

hatalpha A list of estimated sparse discriminant vectors for each view. This may be ob-

tained from sida or cvSIDA.

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

 $1,\ldots,D$  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 =

 $1, \ldots, D$  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.

Numeric, coded as 1, 2, ....

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.

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

variance one for each variable. Default is TRUE.

## Value

Υ

An R object containing the following information:

PredictedClass Predicted class. If AssignClassMethod='Separate', this will be a ntestD matrix, with each column the predicted class for each data.

AssignClassMethod

Classification method used. Either Joint or Separate.

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#### References

Sandra E. Safo, Eun Jeong Min, and Lillian Haine (2022), Sparse Linear Discriminant Analysis for Multi-view Structured Data, Biometrics.

#### See Also

cvSIDA sida

# **Examples**

```
## Not run:
 #call sida
data(sidaData)
##---- call sida algorithm to estimate discriminant vectors, and predict on testing data
Xdata=sidaData[[1]]
Y=sidaData[[2]]
Xtestdata=sidaData[[3]]
Ytest=sidaData[[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])
\verb|mysida=sida(Xdata,Y,Tau,withCov=FALSE,Xtestdata=Xtestdata,Ytest=Ytest)|\\
#classification with combined estimated vectors
mysida.classify.Joint=sidaclassify(mysida$hatalpha,Xtestdata,Xdata,Y,
                                    AssignClassMethod='Joint')
mysida.PredClass.Joint=mysida.classify.Joint$PredictedClass
#classification with separate estimated vectors
mysida.classify.Separate=sidaclassify(mysida$hatalpha,Xtestdata,Xdata,Y,
                                      AssignClassMethod='Separate')
{\it mysida.} PredClass. Separate = {\it mysida.} classify. Separate \\\$ PredictedClass
## End(Not run)
```

sidaData

Data example for SIDA

# Description

Simulated data to demonstrate the use of SIDA.

# Usage

sidaData

sidanet 39

#### **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 two 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 two 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.

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 = Xdata,
 Y = Y,
 myedges = myedges,
 myedgeweight = myedgeweight,
 Tau = Tau,
 withCov = FALSE,
 Xtestdata = NULL,
  Ytest = NULL,
 AssignClassMethod = "Joint",
 plotIt = FALSE,
  standardize = TRUE,
 maxiteration = 20,
 weight = 0.5,
  thresh = 0.001,
 eta = 0.5,
 mynormLaplacianG = NULL
```

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### **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. Numeric, coded as 1, 2, ....

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 Md×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. Numeric, coded as 1, 2, .... If no

testing data provided, set to NULL.

 ${\tt AssignClassMethod}$ 

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.

sidanet 41

#### Value

A list containing the following information:

sidaneterror Estimated classification error. If testing data provided, this will be test classifi-

cation 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.

#### References

Sandra E. Safo, Eun Jeong Min, and Lillian Haine (2022), Sparse Linear Discriminant Analysis for Multi-view Structured Data, Biometrics.

#### See Also

cvSIDANet

```
## Not run:
##---- read in data
data(sidanetData)
##---- call sidanet algorithm to estimate discriminant vectors, and predict on testing data
#call sidanettunerange to get range of tuning paramater
Xdata=sidanetData[[1]]
Y=sidanetData[[2]]
Xtestdata=sidanetData[[3]]
Ytest=sidanetData[[4]]
myedges=sidanetData[[5]]
myedgeweight=sidanetData[[6]]
\label{lem:mytunerange} mytunerange=sidanettunerange(Xdata,Y,ngrid,standardize=TRUE,weight=0.5,eta=0.5,minute).
                              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
## End(Not run)
```

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sidanetData

Data example for SIDANet

### **Description**

Simulated data to demonstrate the use of SIDANet.

### Usage

sidanetData

### **Format**

A list with 6 elements:

XdataNet A list with each entry containing two views of training data with dimension  $240 \times 1000$  each. Rows are samples and columns are variables.

YNet 240 × 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  $480 \times 1000$  each. Rows are samples and columns are variables.

YtestNet 480 × 1 vector of testing class membership. There are three classes each with size 160.

myedges A list with each entry containing a 36 × 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.

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.

sidanettunerange 43

#### Usage

```
sidanettunerange(
  Xdata = Xdata,
  Y = Y,
  ngrid = 8,
  standardize = TRUE,
  weight = 0.5,
  eta = 0.5,
  myedges = myedges,
  myedgeweight = myedgeweight,
  withCov = FALSE
)
```

# 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. Numeric, coded as 1, 2, ....

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, 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.

#### **Details**

The function will return several R objects, which can be assigned to a variable. 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 (2022), Sparse Linear Discriminant Analysis for Multi-view Structured Data, Biometrics.

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#### See Also

sidanet

#### **Examples**

```
## Not run:
##---- read in data
data(sidanetData)
##---- call sidanet algorithm to estimate discriminant vectors, and predict on testing data
#call sidanettunerange to get range of tuning paramater
Xdata=sidanetData[[1]]
Y=sidanetData[[2]]
Xtestdata=sidanetData[[3]]
Ytest=sidanetData[[4]]
myedges=sidanetData[[5]]
myedgeweight=sidanetData[[6]]
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
## End(Not run)
```

sidatunerange

Tuning parameter 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 = 10,
  standardize = TRUE,
  weight = 0.5,
```

sidatunerange 45

```
withCov = TRUE
)
```

### **Arguments**

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

 $1, \ldots, D$  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. Numeric, coded as 1, 2, ....

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

D=2. If D>2, default is 5.

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, 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.

### **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

An R object containing the following information:

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

# References

Sandra E. Safo, Eun Jeong Min, and Lillian Haine (2022), Sparse Linear Discriminant Analysis for Multi-view Structured Data, Biometrics.

# See Also

sida

```
## Not run:
    #call sida
data(sidaData)
##---- call sida algorithm to estimate discriminant vectors, and predict on testing data

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

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

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```
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=FALSE, 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
#obtain more performance metrics (applicable to two classes)
 #train metrics
 Y.pred=mysidaPredictedClass.train-1 #to get this in 0 and 1
 Y.train=Y-1 #to get this in 0 and 1
 train.metrics=PerformanceMetrics(Y.pred,Y.train,family='binomial')
 print(train.metrics)
 #obtain test predicted class
 Y.pred=mysida$PredictedClass-1 #to get this in 0 and 1
 Ytest.in=Ytest-1 #to get this in 0 and 1
 test.metrics = Performance Metrics (Y.pred, Ytest.in, family = 'binomial')\\
 print(test.metrics)
## End(Not run)
```

umapPlot

UMAP Plot

# **Description**

Wrapper function to plot a UMAP of the results after supervised filtering. See "umap" R package for more details on the method.

# Usage

```
umapPlot(
  fit,
  useFilteredData = TRUE,
  usePrincipleComponents = TRUE,
  plotIt = TRUE
)
```

### **Arguments**

Boolean on whether to plot UMAP on filtered or original data. Default is filtered data

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```
use {\tt Principle Components}
```

boolean on whether to apply PCA first

plotIt boolean, whether to print the result or just return it (default = TRUE)

#### Value

A graph of the UMAP

# **Examples**

VarImportance

Variable Importance Table

### **Description**

returns Variable Importance tables for SIDA, SIDANet, or SELPCCA

# Usage

```
VarImportance(fit)
```

# **Arguments**

fit

the output from cvSIDA, cvSIDANet, or cvselpcca methods

### Value

A dataframe of the absolute loadings for variables selected. The variables are normalized to the variable with the largest weight.

```
## Not run:
##---- load SIDA data
data("sidaData")
Xdata <- sidaData[[1]]
Y <- sidaData[[2]]
Xtestdata <- sidaData[[3]]
Ytest <- sidaData[[4]]
##---- call cross validation
mycv=cvSIDA(Xdata,Y,withCov=FALSE,plotIt=FALSE, Xtestdata=Xtestdata,Ytest=Ytest, isParallel = FALSE)
##---- Obtain variable importance plot</pre>
```

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```
VarImportance(mycv)
## End(Not run)
```

VarImportancePlot

Variable Importance Plot

# Description

Wrapper function to visualize loadings for variables selected by SIDA, SIDANet, and SELPCCA methods.

# Usage

```
VarImportancePlot(fit, max.loadings = 20, plotIt = TRUE)
```

# **Arguments**

fit the output from cvSIDA, cvSIDANet, or cvselpcca methods

max.loadings the maximum number of variables to show per view (default = 20)

plotIt boolean; if TRUE shows the plots, otherwise returns them as a list of ggplots

### Value

A graph of the absolute loadings for variables selected. The variables are normalized to the variable with the largest weight.

```
## Not run:
#' ##---- load SIDA data
data("sidaData")
Xdata <- sidaData[[1]]
Y <- sidaData[[2]]
Xtestdata <- sidaData[[3]]
Ytest <- sidaData[[4]]
##---- call cross validation
mycv=cvSIDA(Xdata,Y,withCov=FALSE,plotIt=FALSE, Xtestdata=Xtestdata,Ytest=Ytest, isParallel = FALSE)
##---- Obtain variable importance plot
VarImportancePlot(mycv, max.loadings = 15)
## End(Not run)</pre>
```

volcanoPlot 49

# **Description**

Wrapper function for volcano plots of the results after supervised filtering.

#### **Usage**

```
volcanoPlot(fit, plotIt = TRUE)
```

#### **Arguments**

fit the output from the filter\_supervised() function

plotIt boolean, whether to print the result (TRUE) or just return it

# Value

A graph of the volcano plot

### **Examples**

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

#make omics data numeric
Proteomics= apply(as.matrix(COVIDData[[1]]), 2, as.numeric)
RNASeq= apply(as.matrix(COVIDData[[2]]), 2, as.numeric)
Clinical= COVIDData[[3]]
X=list(Proteomics, RNASeq)
Y=Clinical$DiseaseStatus.Indicator

data.red=filter_supervised(X, Y, method="t.test", padjust=TRUE,adjmethod="BH",thresh=0.05,center=TRUE, scale=TRUE, Xtest=NULL)

##-----Volcano Plot of Result
volcanoPlot(data.red)
```

WithinViewBiplot

Biplots for Discriminant Scores or Canonical Correlation Variates for each View

# **Description**

Biplots to visualize discriminant scores/ canonical variates and how selected variables contribute to the first and second discriminant (for SIDA and SIDANet) or canonical correlation (for SELPCCA) vectors. Variables farther from the origin and close to first or second axis have higher impact on first or second discriminant/canonical vectors, respectively. Variables farther from the origin and between both first and second axes have similar higher contributions to the first and second discriminant/canonical correlation vectors. In both situations, for SIDA and SIDANet, this suggests that these variables contribute more to the separation of classes and association of views. For

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SELPCCA, this suggests that these variables contribute more to the association between the two views. This plot can only be generated for classification and association problems with 3 or more classes (SIDA and SIDANet), or for CCA problems with two or more canonical correlation vectors requested (i.e. ncancorr > 1 for SELPCCA).

### Usage

```
WithinViewBiplot(
   fit,
   Y,
   Xtest = NULL,
   color.palette = NULL,
   keep.loadings = NULL,
   plotIt = TRUE
)
```

#### **Arguments**

fit the output from SIDA, SIDANet, and SELPCCA methods

Y a vector of class membership for grouping canonical correlation variates and

discriminant scores.

Xtest list of D entries containing test data. If not null, scores for biplots will be con-

structed for testing data.

color . palette character vector of length K (number of classes), specifying the colors to use for

the classes, respectively. Defaults to shades of blue and orange (color.BlueOrange).

Other option includes red and green combinations (color.GreenRed)

keep.loadings numeric vector of length D (number of views), specifying how many variables

to represent on loadings plot for each view. This is useful in situations where the number of variables selected is large, and could clutter the plot. If this number is more than the variables selected, it will be set to the maximum number of

variables selected for each view. Default is plotting all selected variables.

plotIt boolean, if TRUE, prints the plots. If FALSE, returns the ggplots as an object or

list. This is useful to customize the ggplots.

### Details

The function will either show the plots (if plotIt == TRUE) or return a list of loading plots, one for each view.

# Value

NULL

#### References

Sandra E. Safo, Eun Jeong Min, and Lillian Haine (2023), Sparse Linear Discriminant Analysis for Multi-view Structured Data, Biometrics. Sandra E. Safo, Jeongyoun Ahn, Yongho Jeon, and Sungkyu Jung (2018), Sparse Generalized Eigenvalue Problem with Application to Canonical Correlation Analysis for Integrative Analysis of Methylation and Gene Expression Data. Biometrics

### See Also

cvSIDA DiscriminantPlots CorrelationPlots

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