

Work Log for September

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September 29, 2014

5 Week of September 29th - October 4th

5.1 Goals for the Week

1. Find out what causes some of the probabilities are going outrageously high
2. If possible, NSE Patch
3. More information on Codon Position
4. Look into an R Vim extension or RStudio
5. (Optional) Find out what `trace()` does

5.2 Progress/Notes

5.2.1 What I know from Last Week (kept here for ease of access)

Here's what I know about the NaN error

1. ~~one~~ One or more of the elements of `lpProp` is going to NaN.
2. It is not always the same element. For my first run, it was `zraS`. The second was `ecnA`.
3. It is not because $\log(0) = -\infty$. Multiple elements are going to `-Inf` (106 in the first run, 87 in the second run). Moreover, the `roc` code also tends to generate `-Inf` values (though not nearly as many in each run, only 1 or 2).
4. It doesn't appear that the scale is going out of control. Scale and acceptance rate stay similar to the values used in the ROC model.
5. It happens in `cubfits` and `cubappr`
6. It is not just happening for one amino acid. For the first run, it happened in Amino Acid 5 (F). In the run, it happened in both 8 and 9 (I and K). The third run happened in 11 (N). In the fourth run, it happened in 3 and 8 (D and I). In the fifth, it was 4 (E).

7. It is `lp.vec`, the return from `my.inverse.mlogit.r`
8. `my.inverse.mlogit` passes NON NaN values (though they are stupidly large like `1.452498e+18` instead of `-0.5610390`) to `invmlgit`, and it returns NaN values.
9. The code gets stuck in the following loop

```
if(tmp_exp == HUGE_VAL || tmp_exp == 0.0){
*flag_out_range = 1;
*scale_exp = (tmp_exp == HUGE_VAL) ? max_exp : -max_exp;
do{
*scale_exp *= 0.5;
tmp_exp = exp(*scale_exp);
} while(tmp_exp == HUGE_VAL);
*scale_exp = max_exp - *scale_exp;
}
```

That's what causes the slow down.

But this means the problem comes earlier. At some point in the code, some probabilities are going to infinity, which causes the `HUGE_VALUE` loop (and the slowdown), and eventually causes NaN values.

Cedric suggested that it may be caused by the covariance matrix exploding.

10. ~~All~~ On average, the values for `lpProp` are generally too low. `mean(lpProp[is.finite(lpProp)])` returns `-588.3597` in from the first run, and `-554.7103` in the second run.

5.2.2 Find out what causes some of the probabilities are going outrageously high

Theories:

One value is going to infinity, for its own reasons. This causes the other values to drop in response, which explains the drop in the average `lpProp` values. Through some means (addition of the bias? Seems unlikely, `logdmultinomCodAllR` returns NaN values before the bias comes into effect), I think one of the probabilities goes above 1. Then the odds ratio $\frac{p_{\tilde{e}_{ij}}}{1-p_{\tilde{e}_{ij}}} > 1$, which causes the probabilities to EXPLODE. But, it stays under a cap, because `stable_exp.c` has the `HUGE_VALUE` loop (included above) that keeps things "under control". In attempting to scale the probabilities, it just slows down the code (because it's trying to scale down exponential growth by halves). Eventually, the value becomes so high that the C code cannot process it and returns NaN, which the R code refuses to use for the acceptance vector, and the code crashes.

To test this theory, I ran one crash test run of the NSE code (documented), with random seed 83455 and got a NaN number for `lp.vec` at amino acid 4, in `lp.vec[7472]`. I'm now rerunning the code with that random seed, and tracking the values of `lp.vec[7472]`. If I'm correct, it should eventually reach above 1, and then skyrocket from there.

One other possibility is that it's some kind of numerical error e.g. underflow, and the value `lp.vec[7472]` will suddenly jump from $-30ish$ to 1×10^{18}

5.2.3 Compare Min, Max, and Average Values

`grep (min/max/avg/NaN/inf) (file) | sort | (head/tail)`

5.2.4 If possible, NSE Patch

5.2.5 More information on Codon Position

5.2.6 Look into an R Vim extension or RStudio

RStudio installed (also CMake), and it's VERY nice. Very intuitive, good use of screen real estate, and it holds a lot of information that I need at once. It keeps launching into `/home/lbrown/PACKAGES/rstudio/bin` though.

5.2.7 (Optional) Find out what `trace()` does

5.3 Goals for next Week

1. Future Goal