

## **The BGLR (Bayesian Generalized Linear Regression) R-Package**

By

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### **Contents**

<b>1. Introduction .....</b>	<b>2</b>
<b>2. Structure of the software .....</b>	<b>3</b>
<i>Files and folders. ....</i>	<i>3</i>
<i>Data.....</i>	<i>4</i>
<b>3. Running BGLR.....</b>	<b>5</b>
3.1. Loading the BGLR package .....	5
3.2. Fitting a fixed effects model to a continuous outcome .....	5
3.3. Fitting a fixed effects model to a binary outcome.....	7
3.4. Fitting fixed effects model to a right-censored outcome .....	9
3.5. Fitting marker effects as random.....	11
3.6. Extracting estimates of marker effects and predictions.....	13
3.7. Predicting un-observed outcomes using BGLR .....	14

## 1. Introduction

The BLR (Bayesian Linear Regression, <http://cran.r-project.org/web/packages/BLR/index.html> ) package of R (<http://cran.r-project.org>) implements several types of Bayesian regression models, including fixed effects, Bayesian Lasso (BL, Park and Casella 2008) and Bayesian Ridge Regression. BLR can only handle continuous outcomes. We have produced a modified (beta) version of BLR (BGLR=Bayesian Generalized Linear Regression) that extends BLR by allowing regressions for binary and censored outcomes. Most of the inputs, processes and outputs are as in BLR. Two supporting documents (BLR.pdf and Perez2010.pdf) provide additional information about that. Here we focus on describing changes in inputs, internal process and outputs introduced to handle binary and censored outcomes. Users that are not familiar with BLR are strongly encouraged to first read BLR.pdf. Future developments will be released first in the R-forge webpage <https://r-forge.r-project.org/projects/bglr/> and subsequently as R-packages.

**Censored outcomes.** In BGLR censored outcomes are dealt with as a missing data problem. BGLR handles three types of censoring: left, right and interval censored. For an interval censored data-point the information available is  $a_i < y_i < b_i$  where:  $a_i$  and  $b_i$  are known lower and upper bounds and  $y_i$  is the actual phenotype which for censored data points is un-observed. Right censoring occurs when  $b_i$  is also unknown, therefore, the only information available is  $a_i < y_i$ . In a time-to-event setting this means that we know that time to event exceeded the time at censoring given by  $a_i$ . Left censoring occurs when  $a_i$  is unknown; therefore, the only information available is:  $y_i < b_i$ . In BGLR censored outcomes are then specified with three vectors,  $\mathbf{y} = \{y_i\}$ ,  $\mathbf{a} = \{a_i\}$  and  $\mathbf{b} = \{b_i\}$ . The configuration of the triplet  $\{a_i, y_i, b_i\}$  for un-censored, right-censored, left-censored and interval censored are described in the table below.

	a	y	b
Un-censored	NA	$y_i$	NA
Right Censored	$a_i$	NA	$\infty$
Left Censored	$-\infty$	NA	$b_i$
Interval Censored	$a_i$	NA	$b_i$

Relative to BLR, the only modification introduced in the Gibbs sampler required for handling censored data points consist of sampling, at each iteration of the Gibbs sampler, the censored phenotypes form the corresponding fully-conditional densities which in BGLR are truncated normal densities.

**Binary outcomes** are modeled using the threshold model, or probit link. Here, probability of success is  $p(y_i = 1) = \Phi(\eta_i)$  where  $\Phi(\cdot)$  is the standard normal cumulative distribution function (also known as normal probit link) and  $\eta_i$  is a linear predictor which can include the type of fixed or random effects handled by BLR. In order to run a regression for binary outcomes, the response must be coded with 0's (failure) and 1's (success), and the argument family should be set to 'bernoulli' (further details are given in the examples provided below).

## 2. Structure of the software

The program is provided as a zipped file (BGLR.zip), the folders and files included in BGLR are described in Figure 1.

**Files and folders.** The package includes four folders: **data**, a wheat dataset (further details are give below), **doc**, which contains documentation for BGLR and BLR, **program** which contains the software that implements BGLR and **output**, this is an empty folder which is used to store outputs from the examples provided in BGLR.pdf.

```

BGLR
|-- data
|   |-- wheatData.rda
|-- doc
|   |-- BGLR.doc
|   |-- BLR.pdf
|-- output
|-- program
|   |-- BGLR.rda
|   |-- libs
|       |-- linux
|       |   |-- BLR.so
|       |-- mac
|       |   |-- i386
|       |   |-- ppc
|       |   |-- x86_64
|       |-- win
|           |-- i386
|           |-- x64

```

**Figure 1.** Folders and Files included in BGLR.

**Data.** The data folder contains a dataset (**wheatData.rda**) which comprises phenotypic (**Y**, 4 traits), marker (**X**, 1,279 markers) and pedigree (**A**, a matrix containing 2×kinship coefficients derived from pedigree) information for 599 lines of wheat. This dataset is also available with BLR (type `library(BLR); data(wheat)` to access this data via BLR). Further details about this data can be found in Crossa et al. (2010).

### 3. Running BGLR

In this section we introduce examples that illustrate the use of the BGLR package for regressions using molecular markers and other covariates.

#### 3.1. Loading the BGLR package

Box 1 provides the code required to load BGLR.

Box 1. Loading BGLR	
1	<code>setwd('BGLR') #Must execute using BGLR as working directory.</code>
2	<code>load('program/BGLR.rda')</code>

#### 3.2. Fitting a fixed effects model to a continuous outcome

In the following example we illustrate how fit a ‘fixed effects’ linear model to a continuous outcome using BGLR (line 18 in Box 1). The code in lines 5-6 loads the program and the wheat dataset (`wheatData.rda`) that contains phenotypic and genotypic information of 599 pure lines of wheat, this dataset is also available with the BLR package (de los Campos and Pérez 2010). **BGLR requires libraries `SuppDists`, and `bayesm`**, these libraries are loaded when BGLR is executed. If you have installed these libraries in a local directory, you must modify the call to BGLR indicating where these libraries are installed using the `lib.loc` argument of BGLR.

Phenotypes are simulated in lines 9-13. The prior assigned to the residual variance is defined in line 17. Details about the priors used in BLR and on how to choose hyper-parameters are explained in BLR.pdf and in Pérez et al. (2010). The linear model is fitted using BGLR in lines 18-19. The argument `y` in BGLR is used to provide phenotypes, for continuous outcomes this must be a numeric vector and the argument `XF` is a design matrix for fixed effects. In addition to phenotypes, we indicate the number of iterations of the Gibbs sampler (6000) and the number

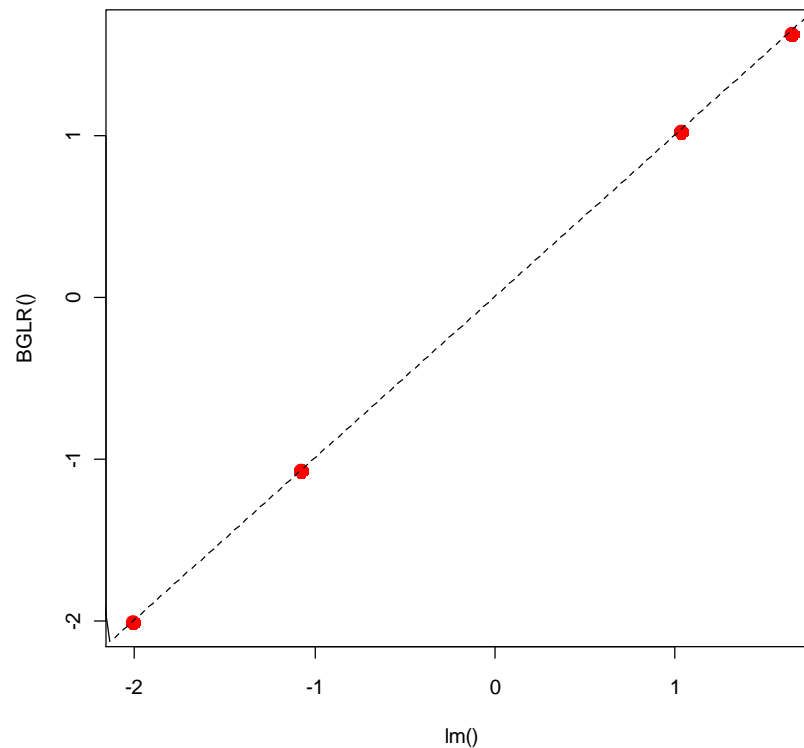
that we want to discard as burn-in (1000 in the example). For comparison we include in line 21 code that fits the same linear model via ordinary least squares using the `lm()` function. Results from both BGLR and `lm` are displayed in Figure 1, the code used to produce this figure is given in lines 24-25 of Box 2.

### Box 2. Fitting a fixed effects model to a continuous outcome

```

1  rm(list=ls())
2  setwd('BGLR')
3
4  # loads BGLR & Data
5  load('program/BGLR.rda')
6  load('data/wheatData.rda')
7
8  # simulation of data
9  X<-X[,1:4]
10 N<-nrow(X)
11 b<-c(-2,2,-1,1)
12 error<-rnorm(N)
13 y<-X%*%b+ error
14
15 # fits model using BGLR
16 DF=5
17 prior=list(varE=list(df=DF,S=var(y)/2*(DF-2)))
18 fm1<-BGLR(y=y,XF=X,nIter=6000,burnIn=1000,
19           prior=prior, saveAt='output/box2_')
20 # fits the same model using lm()
21 fm2<- lm(y~X)
22
23 # compares results from BGLR() & lm()
24 plot(fm1$bF~fm2$coeff[-1],pch=19,col=2,cex=1.5,
25      xlab="lm()", ylab="BGLR()") ; abline(a=0,b=1,lty=2)

```



**Figure 1.** Estimated effects in a linear model for a continuous outcome (BGLR vs lm).

### 3.3. Fitting a fixed effects model to a binary outcome

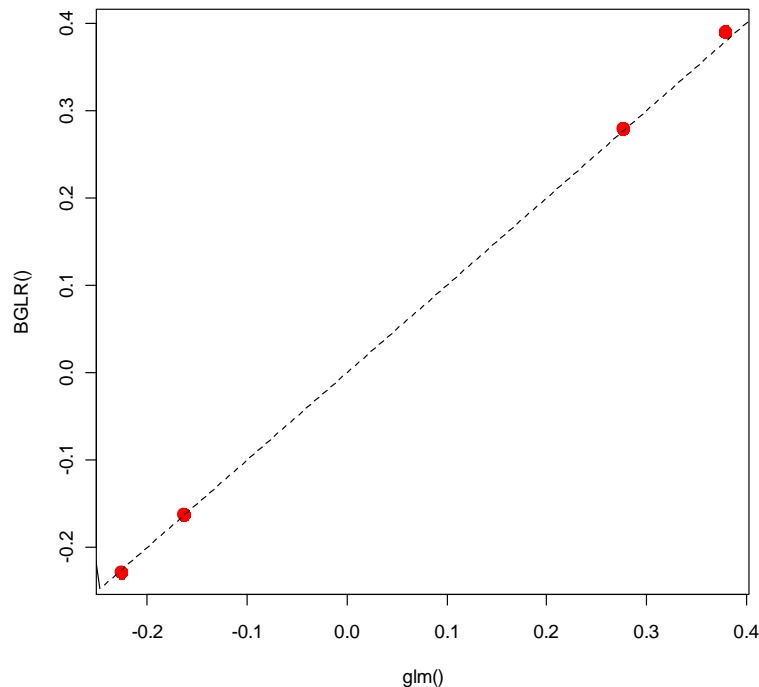
We now turn into an example involving a binary outcome. Using the same simulation used in Box 2, we generate a binary outcome by dichotomizing the simulated phenotype (see line 13 of Box 2). The model is fitted using BGLR in lines 21-22. For comparison, we also fit the model using the `glm()` function of R (line 23). In BGLR we set the argument `family="bernoulli"` (see line 22) to indicate that the response is binary. Note that for binary outcomes we do not have a residual variance parameter, therefore, for this example there is no need to provide a prior. Estimates of effects derived using BGLR and `glm` are given in Figure 2.

### Box 3. Fitting a fixed effects model to a binary outcome

```

1 rm(list=ls())
2 setwd('BGLR')
3 # loads libraries
4 load('program/BGLR.rda')
5 load("data/wheatData.rda")
6
7
8
9
10 # simulation of data
11 X<-X[,1:4]
12 N<-nrow(X)
13 b<-c(-2,2,-1,1)
14 error<-rnorm(N)
15 y<-X%*%b+ error
16 yBin<-ifelse(y>0,1,0)
17
18
19
20 # fits models
21 fm1<-BGLR(y=yBin,XF=X,nIter=6000,burnIn=1000,
22 family="bernoulli",saveAt="output/box3_")
23 fm2<- glm(yBin~X,family=binomial(link='probit'))
24
25 plot(fm1$bF~fm2$coeff[-1],pch=19,col=2,cex=1.5,
26 xlab="glm()", ylab="BGLR()") ; abline(a=0,b=1,lty=2)

```

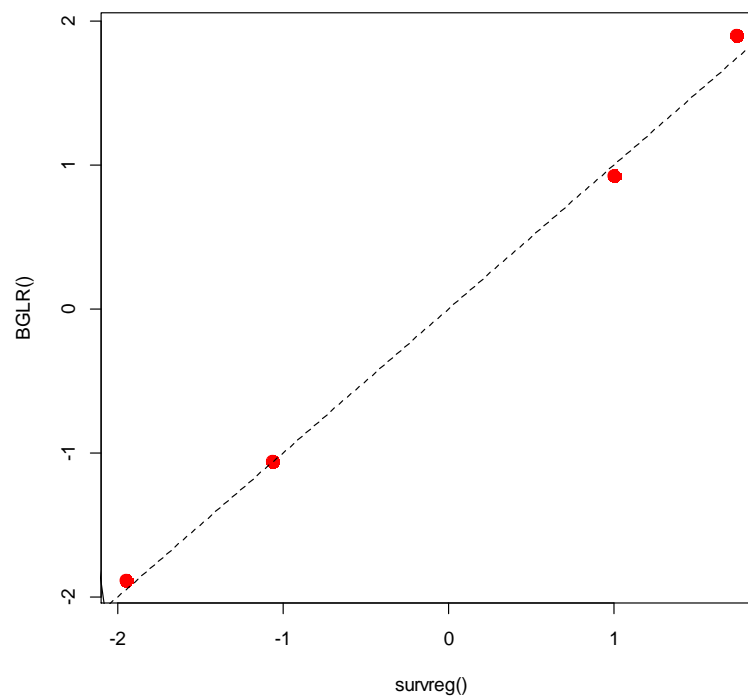


**Figure 2.** Estimated effects in fixed effects model for a binary outcome (BGLR vs glm)



### 3.4. Fitting fixed effects model to a right-censored outcome

We now illustrate how to use BGLR to fit a model to a right-censored outcome. The code is given in Box 4. The beginning of the code (lines 1-14) is as in the examples introduced in Box 2 and 3. In lines 20-22 we generate 200 right-censored data points. These are defined using the conventions explained in Table 1. Subsequently, we fit the model using `BGLR()` in line 30. Relative to uncensored outcomes (see example in Box 2) the only difference here is that the response is specified via 3 vectors ( $y, a, b$ ) which are defined using the conventions explained in Table 1. For comparison we fit the same model using the `survreg()` function of the survival package (lines 34-39). Figure 3 gives estimates of effects derived from `survreg()` and `BGLR()`.



**Figure 3.** Estimated effects in fixed effects model for a binary outcome (BGLR vs survreg)

**Box 4. Fitting a fixed effects model to a censored outcome**

```

1  rm(list=ls())
2  # loading libraries
3  setwd('BGLR')
4
5  load('program/BGLR.rda')
6  load("data/wheatData.rda")
7  library(SuppDists) ; library(bayesm); library(survival)
8
9  # simulation of data
10 X<-X[,1:4]
11 N<-nrow(X)
12 b<-c(-2,2,-1,1)
13 error<-rnorm(N)
14 y<-X%*%b+ error
15
16 n<-nrow(X)
17 cen<-sample(1:n,size=200)
18 yCen<-y
19 yCen[cen]<-NA ; a<-rep(NA,n) ; b<-rep(NA,n)
20 a[cen]<-y[cen]-runif(min=0,max=1,n=200)
21 b[cen]<-Inf
22
23 # fits the model using BGLR
24 DF<-5
25 prior=list(varE=list(df=DF,S=var(y)/2*(DF-2)))
26
27 fm1<-BGLR(y=yCen,a=a,b=b,XF=X,nIter=6000,burnIn=1000,
28           saveAt="output/box4_")
29
30 # fits the model using survreg
31 event<-ifelse(is.na(yCen),0,1)
32 time<-ifelse(is.na(yCen),a,yCen)
33
34 surv.object<- Surv(time=time,event=event,type='right')
35 fm2<-survreg(surv.object~X, dist="gaussian")
36
37 plot(fm1$bF~fm2$coeff[-1],pch=19,col=2,cex=1.5,
38      xlab="survreg()", ylab="BGLR()") ; abline(a=0,b=1,lty=2)
39
40
41
42
43
44

```

### **3.5. Fitting marker effects as random**

We now turn into the problem of using BGLR for fitting a Whole-Genome Regression (WGR) model to continuous, binary or censored outcomes. In these models, the number of predictors typically exceeds the number of phenotypes; therefore, shrinkage estimation procedures are commonly used. BGLR offers two alternative shrinkage (Bayesian) estimation methods: Bayesian Ridge Regression (BRR) and the Bayesian Lasso (BL, Park and Casella 2008). Here we illustrate how to fit models for continuous, binary and a censored outcome using the BL. For the BL we need to provide a prior to the regularization parameter ( $\lambda$ ) which controls the extent of shrinkage of estimates of effects. A discussion of how to choose these hyper-parameters based on prior information about trait heritability and on the number of markers involved is given in BLR.pdf and in Pérez et al. (2010).

In the example given in Box 5 we fit the BL using, for the 599 wheat lines available in the wheat dataset, 1,279 markers. Lines 5-6 give the code required for loading BGLR and the wheat dataset. In line 13 we extract one of the four phenotypes, this will be used as a continuous response. Subsequently we generate (lines 16-22) a right-censored outcome by censoring 200 out of the 599 records. These lines prepare the triplets (y,a,b) needed to specify the censored outcome in BGLR. Finally, in line 25 we generate a binary outcome. Lines 28-40 are used to fit the models. As the number of markers included in the model increases the number of iterations required for convergence also increases, in the example of Box 5, and only for illustration purposes, we use 12,000 iterations; however, convergence with large-p may require running much longer chains.

Box 6 gives code that illustrates how to extract estimates of marker effects and predictions from the fitted model.

**Box 5. Fitting a Whole Genome Regression Using the Bayesian LASSO for continuous, censored and binary outcomes**

```

1  rm(list=ls())
2  setwd('BGLR')
3
4  # loading libraries
5  load('program/BGLR.rda')
6  load("data/wheatData.rda")
7  library(SuppDists) ; library(bayesm); library(survival)
8
9  n<- nrow(Y)
10
11 # extracts phenotypes
12 #continous
13 y<-Y[,1]
14
15 #censored
16 cen<-sample(1:n,size=200)
17 yCen<-y
20 yCen[cen]<-NA ; a<-rep(NA,n) ; b<-rep(NA,n)
21 a[cen]<-y[cen]-runif(min=0,max=1,n=200)
22 b[cen]<-Inf
23
24 #binary
25 yBin<-ifelse(y>0,1,0)
26
27 # prior
28 DF<-5
29 prior=list(varE=list(df=DF,S=var(y)/2*(DF-2)),
30            lambda=list(value=25,type='random', rate=1e-4,shape=0.55)
31            )
32 # models
33 fm1<-BGLR(y=y,XL=X,nIter=12000,burnIn=2000,
34           saveAt="output/box5_con_",prior=prior)
35 fm2<-BGLR(y=yCen,a=a,b=b,XL=X,nIter=12000,burnIn=2000,
36           saveAt="output/box5_cen_",prior=prior)
37 fm3<-BGLR(y=yBin,a=a,b=b,XL=X,nIter=12000,burnIn=2000,
38           saveAt="output/box5_bin_",prior=prior,
39           family='bernoulli')
40
41

```

### 3.6. Extracting estimates of marker effects and predictions

Box 6 illustrates how to extract: the estimated posterior means and posterior standard deviations of marker effects (see lines 3-8) and posterior means of the linear predictor (e.g., `fm$yHat`, see line 12). For binary and censored outcomes the linear posterior mean of the linear predictor constitutes an estimate of the conditional expectation. For binary outcomes, BGLR uses the probit link; therefore an estimate of the expected value of the response, or probability of success, can be obtained by evaluating the standard normal cumulative distribution function at the posterior mean of the linear predictor (see line 20 in Box 6).

#### Box 6. Extracting and Displaying Estimates of Marker Effects and Predictions

```

1
2  ## Vulcano plot (posterior SD vs estimated effects)
3  plot(fm1$SD.bL~fm1$bL,col=2,
4        main='Vulcano Plot (continuous outcome)',
5        xlab='Estimated Effect',ylab='Est. Posterior SD')
6
7  ## Estimated effects, continuous versus censored
8  plot(fm1$bL~fm2$bL,col=2, main='Estimated Effects',
9        xlab='Censored', ylab='Continuos')
10
11 ## Predictions: continuous versus censored outcome
12 plot(fm1$yHat~fm2$yHat,col=2, main='Predictions',
13        xlab='Censored', ylab='Continuos')
14
15 ## Estimated effects, continuous versus binary
16 plot(fm1$bL~fm3$bL,col=2, main='Estimated Effects',
17        xlab='Binary', ylab='Continuos')
18
19 ## Predictions: continuous versus binary outcome
20 plot(fm1$yHat~pnorm(fm3$yHat),col=2, main='Predictions',
21        xlab='Binary (probability)', ylab='Continuos')

```

### 3.7. Predicting un-observed outcomes using BGLR

We close this note by illustrating how to use BGLR for the prediction of yet-to-be observed phenotypes. In principle there are at least two ways of carrying out this task. One possibility is to partition the data (both predictors and response) into training and a validation dataset, the training dataset is provided to BGLR to derive parameter estimates, which could then be used to predict observations in the validating dataset. An alternative is to provide the whole data to BGLR with the response values of the observations in the validation set replaced with missing values. BGLR will return predictions for these data-points as well and such predictions can be used to assess the ability of the model to predict un-observed phenotypes. In the case of continuous and binary outcomes this is done simply by setting the entries of  $y$  corresponding to the validation dataset equal to NA (see example below); for censored outcomes, the triplets corresponding to the validation set needs to be set to  $(a_i = -\infty, y_i = \text{NA}, b_i = \infty)$  so that these are completely un-informative.

**Prediction of binary outcomes.** The example in Box 7 illustrates how to derive predictions for a validation dataset in case of a binary outcome. The code in lines 1-17 loads libraries and the wheat dataset and defines the prior density. These lines are essentially as in our previous examples. In lines 22-23 we generate a validation set by setting 100 randomly chosen entries of the response to missing values. The model is fitted in lines 25-26. Lines 28-29 illustrate how to calculate mean-squared prediction error and 'area under the curve'.

**Box 7. Fitting a Whole Genome Regression Using the Bayesian LASSO for continuous, censored and binary outcomes**

```

1  rm(list=ls())
2  # loading libraries
3  setwd('BGLR')
4
5  load('program/BGLR.rda')
6  load("data/wheatData.rda")
7  library(SuppDists) ; library(bayesm) ; library(pROC)
8
9
10 # extracts phenotypes
11 #continuous
12 y<-Y[,1]
13 #binary
14 yBin<-ifelse(y>0,1,0)
15 # prior
16 prior=list(lambda=list(value=25,type='random',
17                        rate=1e-4,shape=0.55))
20 # generates testing dataset
21 tst<-sample(1:599,size=100,replace=FALSE)
22 yNA<-yBin ; yNA[tst]<-NA
23
24 # model
25 fm<-BGLR(y=yNA, XL=X,nIter=12000,burnIn=2000,
26         saveAt="output/box7_",prior=prior,family="bernoulli")
27
28 mean((yBin[tst]-pnorm(fm$yHat[tst]))^2) # mean-sq. error
29 auc(response=yBin[tst],predictor=fm$yHat[tst])

```

**Prediction of censored outcomes.** The example in Box 8 illustrates how to derive predictions for a validation dataset in case of a censored outcome. Lines 1-24 are used to load libraries and the dataset and to define the prior. These are essentially as in our previous examples. In lines 26-29 we generate a validation set using 100 lines randomly chosen among the un-censored observations. Note that in order for these phenotypes to be un-informative we need to set the triplets of the lines in the validation dataset to  $(a_i = -\infty, y_i = \text{NA}, b_i = \infty)$ . The model is fitted in lines 22-23 and prediction accuracy is quantified in line 34.

**Box 8. Fitting a Whole Genome Regression Using the Bayesian LASSO for continuous, censored and binary outcomes**

```

1  rm(list=ls())
2  # loading libraries
3  setwd('BGLR')
4
5
6  load('program/BGLR.rda')
7  load("data/wheatData.rda")
8  library(SuppDists) ; library(bayesm); library(survival)
9
10 # phenotypes
11 n<-nrow(X)
12 cen<-sample(1:n,size=200)
13 y<-Y[,1] ; yCen<-y ; n=length(y)
14 yCen[cen]<-NA ; a<-rep(NA,n) ; b<-rep(NA,n)
15 a[cen]<-y[cen]-runif(min=0,max=1,n=200)
16 b[cen]<-Inf
17
18
19 # prior
20 DF<-5
21 prior=list(varE=list(df=DF,S=0.5*(DF-2)),
22            lambda=list(value=25,type='random',
23                        rate=1e-4,shape=0.55))
24
25 # generates testing dataset
26 tst<-sample(which(!is.na(yCen)),size=100,replace=FALSE)
27 yNA<-yCen ; yNA[tst]<-NA
28 aNA<-a ; aNA[tst]<- -Inf
29 bNA<-b ; bNA[tst]<- Inf
30
31 # model
32 fm<-BGLR(y=yNA,a=aNA,b=bNA,XL=X,nIter=12000,burnIn=2000,
33          saveAt="output/box8_",prior=prior)
34 cor(fm$yHat[tst],yCen[tst])

```

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