
A Fully Bayesian Model for RNA-seq Data

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1 The Model

Let $y_{g,n}$ be the expression level of gene g ($g = 1, \dots, G$) in library n ($n = 1, \dots, N$). Let $\mu(n, \phi_g, \alpha_g, \delta_g)$ be the function given by:

$$\mu(n, \phi_g, \alpha_g, \delta_g) = \begin{cases} \phi_g - \alpha_g & \text{library } n \text{ is in treatment group 1} \\ \phi_g + \delta_g & \text{library } n \text{ is in treatment group 2} \\ \phi_g + \alpha_g & \text{library } n \text{ is in treatment group 3} \end{cases}$$

Then:

$$\begin{aligned} y_{g,n} &\sim \text{Poisson}(\exp(c_n + \varepsilon_{g,n} + \mu(n, \phi_g, \alpha_g, \delta_g))) \\ c_n &\sim \text{N}(0, \sigma_c^2) \\ \sigma_c &\sim \text{U}(0, \sigma_{c0}) \\ \varepsilon_{g,n} &\sim \text{N}(0, \sigma_g^2) \\ \sigma_g^2 &\sim \text{Inv-Gamma}\left(\text{shape} = \frac{d}{2}, \text{rate} = \frac{d \cdot \tau^2}{2}\right) \\ d &\sim \text{U}(0, d_0) \\ \tau^2 &\sim \text{Gamma}(\tau^2 \mid \text{shape} = a_\tau, \text{rate} = b_\tau) \\ \phi_g &\sim \text{N}(\theta_\phi, \sigma_\phi^2) \\ \theta_\phi &\sim \text{N}(0, \gamma_\phi^2) \\ \sigma_\phi &\sim \text{U}(0, \sigma_{\phi 0}) \\ \alpha_g &\sim \pi_\alpha^{1-I(\alpha_g)} [(1 - \pi_\alpha) \text{N}(\theta_\alpha, \sigma_\alpha^2)]^{I(\alpha_g)} \\ \theta_\alpha &\sim \text{N}(0, \gamma_\alpha^2) \\ \sigma_\alpha &\sim \text{U}(0, \sigma_{\alpha 0}) \\ \pi_\alpha &\sim \text{Beta}(a_\alpha, b_\alpha) \\ \delta_g &\sim \pi_\delta^{1-I(\delta_g)} [(1 - \pi_\delta) \text{N}(\theta_\delta, \sigma_\delta^2)]^{I(\delta_g)} \\ \theta_\delta &\sim \text{N}(0, \gamma_\delta^2) \\ \sigma_\delta &\sim \text{U}(0, \sigma_{\delta 0}) \\ \pi_\delta &\sim \text{Beta}(a_\delta, b_\delta) \end{aligned}$$

where:

- $I(x) = 0$ if $x = 0$ and 1 otherwise.
- Independence is implied unless otherwise specified.
- The parameters to the left of the “ \sim ” are implicitly conditioned on the parameters to the right.

2 Full Conditional Distributions

Define:

- $k(n)$ = treatment group of library n .
- $\lambda_{g,n} = \exp(c_n + \varepsilon_{g,n} + \mu(n, \phi_g, \alpha_g, \delta_g))$
- G_α = number of genes for which $\alpha_g \neq 0$
- G_δ = number of genes for which $\delta_g \neq 0$
- $I(x) = 0$ if $x = 0$ and 1 otherwise.

Then:

$$\begin{aligned}
p(c_n \mid \dots) &\propto \exp \left(\sum_{g=1}^G [y_{g,n} \log \lambda_{g,n} - \lambda_{g,n}] - \frac{c_n^2}{2\sigma_c^2} \right) \\
p \left(\frac{1}{\sigma_c^2} \mid \dots \right) &= \text{Gamma} \left(\frac{1}{\sigma_c^2} \mid \text{shape} = \frac{N-1}{2}, \text{rate} = \frac{1}{2} \sum_{n=1}^N c_n^2 \right) I \left(\frac{1}{\sigma_c^2} > \frac{1}{\sigma_{c0}^2} \right) \\
p(\varepsilon_{g,n} \mid \dots) &\propto \exp \left(y_{g,n} \log \lambda_{g,n} - \lambda_{g,n} - \frac{\varepsilon_{g,n}^2}{2\sigma_g^2} \right) \\
p \left(\frac{1}{\sigma_g^2} \mid \dots \right) &= \text{Gamma} \left(\frac{1}{\sigma_g^2} \mid \text{shape} = \frac{N+d}{2}, \text{rate} = \frac{1}{2} \left(d \cdot \tau^2 + \sum_{n=1}^N \varepsilon_{g,n}^2 \right) \right) \\
p(d \mid \dots) &\propto \Gamma(d/2)^{-G} \left(\frac{d \cdot \tau^2}{2} \right)^{Gd/2} \left(\prod_{g=1}^G \sigma_g^2 \right)^{-(d/2+1)} \exp \left(-\frac{d \cdot \tau^2}{2} \sum_{g=1}^G \frac{1}{\sigma_g^2} \right) I(0 < d < d_0) \\
p(\tau^2 \mid \dots) &= \text{Gamma} \left(\tau^2 \mid \text{shape} = a_\tau + \frac{Gd}{2}, \text{rate} = b_\tau + \frac{d}{2} \sum_{g=1}^G \frac{1}{\sigma_g^2} \right) \\
p(\phi_g \mid \dots) &\propto \exp \left(\sum_{n=1}^N [y_{g,n} \log \lambda_{g,n} - \lambda_{g,n}] - \frac{(\phi_g - \theta_\phi)^2}{2\sigma_\phi^2} \right) \\
p(\theta_\phi \mid \dots) &= \text{N} \left(\frac{\gamma_\phi^2 \sum_{g=1}^G \phi_g}{G\gamma_\phi^2 + \sigma_\phi^2}, \frac{\gamma_\phi^2 \sigma_\phi^2}{G\gamma_\phi^2 + \sigma_\phi^2} \right) \\
p \left(\frac{1}{\sigma_\phi^2} \mid \dots \right) &= \text{Gamma} \left(\text{shape} = \frac{G-1}{2}, \text{rate} = \frac{1}{2} \sum_{g=1}^G (\phi_g - \theta_\phi)^2 \right) I \left(\frac{1}{\sigma_\phi^2} > \frac{1}{\sigma_{\phi0}^2} \right)
\end{aligned}$$

$$\begin{aligned}
p(\alpha_g \mid \dots) &\propto \exp \left(\sum_{k(n) \neq 2} [y_{g,n} \log \lambda_{g,n} - \lambda_{g,n}] - I(\alpha_g \neq 0) \frac{(\alpha_g - \theta_\alpha)^2}{2\sigma_\alpha^2} \right) \\
p(\theta_\alpha \mid \dots) &= N \left(\frac{\gamma_\alpha^2 \sum_{\alpha_g \neq 0} \alpha_g}{G_\alpha \gamma_\alpha^2 + \sigma_\alpha^2}, \frac{\gamma_\alpha^2 \sigma_\alpha^2}{G_\alpha \gamma_\alpha^2 + \sigma_\alpha^2} \right) \\
p\left(\frac{1}{\sigma_\alpha^2} \mid \dots\right) &= \text{Gamma} \left(\frac{1}{\sigma_\alpha^2} \mid \text{shape} = \frac{G_\alpha - 1}{2}, \text{rate} = \frac{1}{2} \sum_{\alpha_g \neq 0} (\alpha_g - \theta_\alpha)^2 \right) \\
p(\pi_\alpha \mid \dots) &= \text{Beta}(G - G_\alpha + \alpha_\tau, G_\alpha + b_\tau) \\
p(\delta_g \mid \dots) &\propto \exp \left(\sum_{k(n)=2} [y_{g,n} \log \lambda_{g,n} - \lambda_{g,n}] - I(\delta_g \neq 0) \frac{(\delta_g - \theta_\delta)^2}{2\sigma_\delta^2} \right) \\
p(\theta_\delta \mid \dots) &= N \left(\frac{\gamma_\delta^2 \sum_{\delta_g \neq 0} \delta_g}{G_\delta \gamma_\delta^2 + \sigma_\delta^2}, \frac{\gamma_\delta^2 \sigma_\delta^2}{G_\delta \gamma_\delta^2 + \sigma_\delta^2} \right) \\
p\left(\frac{1}{\sigma_\delta^2} \mid \dots\right) &= \text{Gamma} \left(\frac{1}{\sigma_\delta^2} \mid \text{shape} = \frac{G_\delta - 1}{2}, \text{rate} = \frac{1}{2} \sum_{\delta_g \neq 0} (\delta_g - \theta_\delta)^2 \right) \\
p(\pi_\delta \mid \dots) &= \text{Beta}(G - G_\delta + \delta_\tau, G_\delta + b_\tau)
\end{aligned}$$

A Derivations of the Full Conditionals

Recall:

- $k(n)$ = treatment group of library n .
- $\lambda_{g,n} = \exp(c_n + \varepsilon_{g,n} + \mu(n, \phi_g, \alpha_g, \delta_g))$
- G_α = number of genes for which $\alpha_g \neq 0$
- G_δ = number of genes for which $\delta_g \neq 0$
- $I(x) = 0$ if $x = 0$ and 1 otherwise.

Then from the model in Section 1, we get:

$$p(c_n \mid \dots) \propto \left[\prod_{g=1}^G \text{Poisson}(y_{g,n} \mid \exp(c_n + \varepsilon_{g,n} + \mu(n, \phi_g, \alpha_g, \delta_g))) \right] \cdot \text{N}(c_n \mid 0, \sigma_c^2)$$

$$p(\sigma_c \mid \dots) = \left[\prod_{n=1}^N \text{N}(c_n \mid 0, \sigma_c^2) \right] \cdot \text{U}(\sigma_c \mid 0, \sigma_{c0})$$

$$p(\varepsilon_{g,n} \mid \dots) \propto \text{Poisson}(y_{g,n} \mid \exp(c_n + \varepsilon_{g,n} + \mu(n, \phi_g, \alpha_g, \delta_g))) \cdot \text{N}(\varepsilon_{g,n} \mid 0, \sigma_g^2)$$

$$p(\sigma_g^2 \mid \dots) \propto \left[\prod_{n=1}^N \text{N}(\varepsilon_{g,n} \mid 0, \sigma_g^2) \right] \cdot \text{Inv-Gamma}\left(\sigma_g^2 \mid \text{shape} = \frac{d}{2}, \text{rate} = \frac{d \cdot \tau^2}{2}\right)$$

$$p(d \mid \dots) \propto \left[\prod_{g=1}^G \text{Inv-Gamma}\left(\sigma_g^2 \mid \text{shape} = \frac{d}{2}, \text{rate} = \frac{d \cdot \tau^2}{2}\right) \right] \cdot \text{U}(d \mid 0, d_0)$$

$$p(\tau^2 \mid \dots) \propto \left[\prod_{g=1}^G \text{Inv-Gamma}\left(\sigma_g^2 \mid \text{shape} = \frac{d}{2}, \text{rate} = \frac{d \cdot \tau^2}{2}\right) \right] \cdot \text{Gamma}(\tau^2 \mid \text{shape} = a_\tau, \text{rate} = b_\tau)$$

$$p(\phi_g \mid \dots) \propto \left[\prod_{n=1}^N \text{Poisson}(y_{g,n} \mid \exp(c_n + \varepsilon_{g,n} + \mu(n, \phi_g, \alpha_g, \delta_g))) \right] \cdot \text{N}(\phi_g \mid \theta_\phi, \sigma_\phi^2)$$

$$p(\theta_\phi \mid \dots) \propto \left[\prod_{g=1}^G \text{N}(\phi_g \mid \theta_\phi, \sigma_\phi^2) \right] \cdot \text{N}(\theta_\phi \mid 0, \gamma_\phi^2)$$

$$p(\sigma_\phi \mid \dots) \propto \left[\prod_{g=1}^G \text{N}(\phi_g \mid \theta_\phi, \sigma_\phi^2) \right] \cdot \text{U}(\sigma_\phi \mid 0, \sigma_{\phi 0})$$

$$\begin{aligned}
p(\alpha_g \mid \dots) &\propto \left[\prod_{k(n) \neq 2} \text{Poisson}(y_{g,n} \mid \exp(c_n + \varepsilon_{g,n} + \mu(n, \phi_g, \alpha_g, \delta_g))) \right] \pi_\alpha^{1-I(\alpha_g)} [(1 - \pi_\alpha) \text{N}(\alpha_g \mid \theta_\alpha, \sigma_\alpha^2)]^{I(\alpha_g)} \\
p(\theta_\alpha \mid \dots) &\propto \left[\prod_{g=1}^G \pi_\alpha^{1-I(\alpha_g)} [(1 - \pi_\alpha) \text{N}(\alpha_g \mid \theta_\alpha, \sigma_\alpha^2)]^{I(\alpha_g)} \right] \cdot \text{N}(\theta_\alpha \mid 0, \gamma_\alpha^2) \\
p(\sigma_\alpha \mid \dots) &\propto \left[\prod_{g=1}^G \pi_\alpha^{1-I(\alpha_g)} [(1 - \pi_\alpha) \text{N}(\alpha_g \mid \theta_\alpha, \sigma_\alpha^2)]^{I(\alpha_g)} \right] \cdot \text{U}(\sigma_\alpha \mid 0, \sigma_{\alpha 0}) \\
p(\pi_\alpha \mid \dots) &\propto \left[\prod_{g=1}^G \pi_\alpha^{1-I(\alpha_g)} [(1 - \pi_\alpha) \text{N}(\alpha_g \mid \theta_\alpha, \sigma_\alpha^2)]^{I(\alpha_g)} \right] \cdot \text{Beta}(\pi_\alpha \mid a_\alpha, b_\alpha) \\
p(\delta_g \mid \dots) &\propto \left[\prod_{k(n)=2} \text{Poisson}(y_{g,n} \mid \exp(c_n + \varepsilon_{g,n} + \mu(n, \phi_g, \delta_g, \delta_g))) \right] \pi_\delta^{1-I(\delta_g)} [(1 - \pi_\delta) \text{N}(\delta_g \mid \theta_\delta, \sigma_\delta^2)]^{I(\delta_g)} \\
p(\theta_\delta \mid \dots) &\propto \left[\prod_{g=1}^G \pi_\delta^{1-I(\delta_g)} [(1 - \pi_\delta) \text{N}(\delta_g \mid \theta_\delta, \sigma_\delta^2)]^{I(\delta_g)} \right] \cdot \text{N}(\theta_\delta \mid 0, \gamma_\delta^2) \\
p(\sigma_\delta \mid \dots) &\propto \left[\prod_{g=1}^G \pi_\delta^{1-I(\delta_g)} [(1 - \pi_\delta) \text{N}(\delta_g \mid \theta_\delta, \sigma_\delta^2)]^{I(\delta_g)} \right] \cdot \text{U}(\sigma_\delta \mid 0, \sigma_{\delta 0}) \\
p(\pi_\delta \mid \dots) &\propto \left[\prod_{g=1}^G \pi_\delta^{1-I(\delta_g)} [(1 - \pi_\delta) \text{N}(\delta_g \mid \theta_\delta, \sigma_\delta^2)]^{I(\delta_g)} \right] \cdot \text{Beta}(\pi_\delta \mid a_\delta, b_\delta)
\end{aligned}$$

A.1 Transformations of Standard Deviations

Let σ be a standard deviation parameter and let $p(\sigma \mid \dots)$ be its full conditional distribution. Then, by a transformation of variables,

$$\begin{aligned}
p(\sigma^2 \mid \dots) &= p(\sqrt{\sigma^2} \mid \dots) \cdot \left| \frac{d}{d\sigma^2} \sqrt{\sigma^2} \right| \\
&= p(\sigma \mid \dots) \frac{1}{2} (\sigma^2)^{-1/2}
\end{aligned}$$

I use this transformation several times in the next sections.

A.2 $p(c_n \mid \dots)$: Metropolis

$$\begin{aligned}
p(c_n \mid \dots) &\propto \left[\prod_{g=1}^G \text{Poisson}(y_{g,n} \mid \lambda_{g,n}) \right] \cdot \text{N}(c_n \mid 0, \sigma_c^2) \\
&\propto \left[\prod_{g=1}^G \lambda_{g,n}^{y_{g,n}} \exp(-\lambda_{g,n}) \right] \exp\left(-\frac{c_n^2}{2\sigma_c^2}\right) \\
&= \exp\left(\sum_{g=1}^G [y_{g,n} \log \lambda_{g,n} - \lambda_{g,n}] - \frac{c_n^2}{2\sigma_c^2}\right) \\
&= \exp\left(\sum_{g=1}^G [y_{g,n}(c_n + \varepsilon_{g,n} + \mu(n, \phi_g, \alpha_g, \delta_g)) - \exp(c_n + \varepsilon_{g,n} + \mu(n, \phi_g, \alpha_g, \delta_g))] - \frac{c_n^2}{2\sigma_c^2}\right) \\
&= \exp\left(c_n G \bar{y}_{\cdot n} + \sum_{g=1}^G [y_{g,n}(\varepsilon_{g,n} + \mu(n, \phi_g, \alpha_g, \delta_g))] - \sum_{g=1}^G \exp(c_n + \varepsilon_{g,n} + \mu(n, \phi_g, \alpha_g, \delta_g)) - \frac{c_n^2}{2\sigma_c^2}\right) \\
&= \exp\left(c_n G \bar{y}_{\cdot n} + \sum_{g=1}^G [y_{g,n}(\varepsilon_{g,n} + \mu(n, \phi_g, \alpha_g, \delta_g))] - \exp(c_n) \sum_{g=1}^G \exp(\varepsilon_{g,n} + \mu(n, \phi_g, \alpha_g, \delta_g)) - \frac{c_n^2}{2\sigma_c^2}\right)
\end{aligned}$$

$$p(c_n) \propto \exp\left(-\frac{c_n^2}{2\sigma_c^2} + c_n G \bar{y}_{\cdot n} e_n^c \sum_g \exp(e_{gn} + \mu_{g,k(n)})\right)$$

A.3 $p\left(\frac{1}{\sigma_c^2} \mid \dots\right)$ Truncated Gamma

$$\begin{aligned}
p(\sigma_c^2 \mid \dots) &= p(\sigma_c \mid \dots) \frac{1}{2} (\sigma_c^2)^{-1/2} \quad (\text{transformation in Section A.1}) \\
&\propto \left[\prod_{n=1}^N \text{N}(c_n \mid 0, \sigma_c^2) \right] \cdot \text{U}(\sigma_c \mid 0, \sigma_{c0}) \frac{1}{2} (\sigma_c^2)^{-1/2} \\
&\propto \prod_{n=1}^N \frac{1}{\sqrt{\sigma_c^2}} \exp\left(-\frac{c_n^2}{2\sigma_c^2}\right) \cdot \text{I}(0 < \sigma_c < \sigma_{c0}) (\sigma_c^2)^{-1/2} \\
&= (\sigma_c^2)^{-N/2} \exp\left(-\frac{1}{\sigma_c^2} \frac{1}{2} \sum_{n=1}^N c_n^2\right) \cdot \text{I}(0 < \sigma_c < \sigma_{c0}) (\sigma_c^2)^{-1/2} \\
&= (\sigma_c^2)^{-(N/2-1/2+1)} \exp\left(-\frac{1}{\sigma_c^2} \frac{1}{2} \sum_{n=1}^N c_n^2\right) \cdot \text{I}(0 < \sigma_c < \sigma_{c0})
\end{aligned}$$

which is the kernel of a truncated inverse gamma distribution. Hence:

$$p\left(\frac{1}{\sigma_c^2} \mid \cdots\right) = \text{Gamma}\left(\frac{1}{\sigma_c^2} \mid \text{shape} = \frac{N-1}{2}, \text{rate} = \frac{1}{2} \sum_{n=1}^N c_n^2\right) I\left(\frac{1}{\sigma_c^2} > \frac{1}{\sigma_{c0}^2}\right)$$

A.4 $p(\varepsilon_{g,n} \mid \cdots)$ Metropolis

$$\begin{aligned} p(\varepsilon_{g,n} \mid \cdots) &= \text{Poisson}(y_{g,n} \mid \lambda_{g,n}) \cdot \text{N}(\varepsilon_{g,n} \mid 0, \sigma_g^2) \\ &\propto \lambda_{g,n}^{y_{g,n}} \exp(-\lambda_{g,n}) \exp\left(-\frac{\varepsilon_{g,n}^2}{2\sigma_g^2}\right) \\ &= \exp\left(y_{g,n} \log \lambda_{g,n} - \lambda_{g,n} - \frac{\varepsilon_{g,n}^2}{2\sigma_g^2}\right) \\ &= \exp\left(y_{g,n}(c_n + \varepsilon_{g,n} + \mu(n, \phi_g, \alpha_g, \delta_g)) - \exp(c_n + \varepsilon_{g,n} + \mu(n, \phi_g, \alpha_g, \delta_g)) - \frac{\varepsilon_{g,n}^2}{2\sigma_g^2}\right) \end{aligned}$$

A.5 $p\left(\frac{1}{\sigma_g^2} \mid \cdots\right)$ Gamma

$$\begin{aligned} p(\sigma_g^2 \mid \cdots) &= \left[\prod_{n=1}^N \text{N}(\varepsilon_{g,n} \mid 0, \sigma_g^2) \right] \cdot \text{Inv-Gamma}\left(\sigma_g^2 \mid \text{shape} = \frac{d}{2}, \text{rate} = \frac{d \cdot \tau^2}{2}\right) \\ &\propto \left[\prod_{n=1}^N (\sigma_g^2)^{-1/2} \exp\left(-\frac{1}{\sigma_g^2} \frac{\varepsilon_{g,n}^2}{2}\right) \right] \cdot (\sigma_g^2)^{-(d/2+1)} \exp\left(-\frac{1}{\sigma_g^2} \frac{d \cdot \tau^2}{2}\right) \\ &= \left[(\sigma_g^2)^{-N/2} \exp\left(-\frac{1}{\sigma_g^2} \frac{1}{2} \sum_{n=1}^N \varepsilon_{g,n}^2\right) \right] \cdot (\sigma_g^2)^{-(d/2+1)} \exp\left(-\frac{1}{\sigma_g^2} \frac{d \cdot \tau^2}{2}\right) \\ &= (\sigma_g^2)^{-((N+d)/2+1)} \exp\left(-\frac{1}{\sigma_g^2} \frac{1}{2} \left(d \cdot \tau^2 + \sum_{n=1}^N \varepsilon_{g,n}^2\right)\right) \end{aligned}$$

which is the kernel of an inverse gamma distribution. Hence:

$$p\left(\frac{1}{\sigma_g^2} \mid \cdots\right) = \text{Gamma}\left(\frac{1}{\sigma_g^2} \mid \text{shape} = \frac{N+d}{2}, \text{rate} = \frac{1}{2} \left(d \cdot \tau^2 + \sum_{n=1}^N \varepsilon_{g,n}^2\right)\right)$$

A.6 $p(d \mid \dots)$: Metropolis

$$\begin{aligned}
p(d \mid \dots) &= \left[\prod_{g=1}^G \text{Inv-Gamma} \left(\sigma_g^2 \mid \text{shape} = \frac{d}{2}, \text{rate} = \frac{d \cdot \tau^2}{2} \right) \right] \cdot \text{U}(d \mid 0, d_0) \\
&\propto \prod_{g=1}^G \Gamma(d/2)^{-1} \left(\frac{d \cdot \tau^2}{2} \right)^{d/2} (\sigma_g^2)^{-(d/2+1)} \exp \left(-\frac{1}{\sigma_g^2} \frac{d \cdot \tau^2}{2} \right) I(0 < d < d_0) \\
&\propto \Gamma(d/2)^{-G} \left(\frac{d \cdot \tau^2}{2} \right)^{Gd/2} \left(\prod_{g=1}^G \sigma_g^2 \right)^{-(d/2+1)} \exp \left(-\frac{d \cdot \tau^2}{2} \sum_{g=1}^G \frac{1}{\sigma_g^2} \right) I(0 < d < d_0)
\end{aligned}$$

A.7 $p(\tau^2 \mid \dots)$: Gamma

$$\begin{aligned}
p(\tau^2 \mid \dots) &= \left[\prod_{g=1}^G \text{Inv-Gamma} \left(\sigma_g^2 \mid \text{shape} = \frac{d}{2}, \text{rate} = \frac{d \cdot \tau^2}{2} \right) \right] \cdot \text{Gamma}(\tau^2 \mid \text{shape} = a_\tau, \text{rate} = b_\tau) \\
&\propto \left[\Gamma(d/2)^{-G} \left(\frac{d \cdot \tau^2}{2} \right)^{Gd/2} \left(\prod_{g=1}^G \sigma_g^2 \right)^{-(d/2+1)} \exp \left(-\frac{d \cdot \tau^2}{2} \sum_{g=1}^G \frac{1}{\sigma_g^2} \right) \right] \cdot (\tau^2)^{a_\tau-1} \exp(-b_\tau \tau^2) \\
&\propto \left[(\tau^2)^{Gd/2} \exp \left(-\tau^2 \cdot \frac{d}{2} \sum_{g=1}^G \frac{1}{\sigma_g^2} \right) \right] \cdot (\tau^2)^{a_\tau-1} \exp(-b_\tau \tau^2) \\
&= (\tau^2)^{Gd/2+a_\tau-1} \exp \left(-\tau^2 \left(b_\tau + \frac{d}{2} \sum_{g=1}^G \frac{1}{\sigma_g^2} \right) \right)
\end{aligned}$$

Hence:

$$p(\tau^2 \mid \dots) = \text{Gamma} \left(\tau^2 \mid \text{shape} = a_\tau + \frac{Gd}{2}, \text{rate} = b_\tau + \frac{d}{2} \sum_{g=1}^G \frac{1}{\sigma_g^2} \right)$$

A.8 $p(\phi_g \mid \dots)$: Metropolis

$$\begin{aligned}
p(\phi_g \mid \dots) &= \left[\prod_{n=1}^N \text{Poisson}(y_{g,n} \mid \lambda_{g,n}) \right] \cdot \text{N}(\phi_g \mid \theta_\phi, \sigma_\phi^2) \\
&\propto \left[\prod_{n=1}^N \lambda_{g,n}^{y_{g,n}} \exp(-\lambda_{g,n}) \right] \cdot \exp\left(-\frac{(\phi_g - \theta_\phi)^2}{2\sigma_\phi^2}\right) \\
&\exp\left(\sum_{n=1}^N [y_{g,n} \log \lambda_{g,n} - \lambda_{g,n}] - \frac{(\phi_g - \theta_\phi)^2}{2\sigma_\phi^2}\right) \\
&\exp\left(\sum_{n=1}^N [y_{g,n}(c_n + \varepsilon_{g,n} + \mu(n, \phi_g, \alpha_g, \delta_g)) - \exp(c_n + \varepsilon_{g,n} + \mu(n, \phi_g, \alpha_g, \delta_g))] - \frac{(\phi_g - \theta_\phi)^2}{2\sigma_\phi^2}\right)
\end{aligned}$$

A.9 $p(\theta_\phi \mid \dots)$: Normal

$$\begin{aligned}
p(\theta_\phi \mid \dots) &= \left[\prod_{g=1}^G \text{N}(\phi_g \mid \theta_\phi, \sigma_\phi^2) \right] \cdot \text{N}(\theta_\phi \mid 0, \gamma_\phi^2) \\
&\propto \left[\prod_{g=1}^G \exp\left(-\frac{(\phi_g - \theta_\phi)^2}{2\sigma_\phi^2}\right) \right] \exp\left(-\frac{\theta_\phi^2}{2\gamma_\phi^2}\right) \\
&= \exp\left(-\sum_{g=1}^G \frac{(\phi_g - \theta_\phi)^2}{2\sigma_\phi^2}\right) \exp\left(-\frac{\theta_\phi^2}{2\gamma_\phi^2}\right) \\
&= \exp\left(-\frac{\sum_{g=1}^G \phi_g^2 - 2\theta_\phi \sum_{g=1}^G \phi_g + G\theta_\phi^2}{2\sigma_\phi^2}\right) \exp\left(-\frac{\theta_\phi^2}{2\gamma_\phi^2}\right) \\
&= \exp\left(-\frac{\sum_{g=1}^G \phi_g^2 - 2\theta_\phi \sum_{g=1}^G \phi_g + G\theta_\phi^2}{2\sigma_\phi^2} - \frac{\theta_\phi^2}{2\gamma_\phi^2}\right) \\
&= \exp\left(-\frac{\gamma_\phi^2 \sum_{g=1}^G \phi_g^2 - 2\gamma_\phi^2 (\sum_{g=1}^G \phi_g) \theta_\phi + G\gamma_\phi^2 \theta_\phi^2}{2\sigma_\phi^2 \gamma_\phi^2} - \frac{\sigma_\phi^2 \theta_\phi^2}{2\sigma_\phi^2 \gamma_\phi^2}\right) \\
&= \exp\left(-\frac{\gamma_\phi^2 \sum_{g=1}^G \phi_g^2 - 2\gamma_\phi^2 (\sum_{g=1}^G \phi_g) \theta_\phi + (G\gamma_\phi^2 + \sigma_\phi^2) \theta_\phi^2}{2\sigma_\phi^2 \gamma_\phi^2}\right) \\
&\propto \exp\left(-\frac{(G\gamma_\phi^2 + \sigma_\phi^2) \left(\theta_\phi - \frac{\gamma_\phi^2 (\sum_{g=1}^G \phi_g)}{G\gamma_\phi^2 + \sigma_\phi^2}\right)^2}{2\sigma_\phi^2 \gamma_\phi^2}\right)
\end{aligned}$$

Hence:

$$p(\theta_\phi \mid \dots) = N \left(\frac{\gamma_\phi^2 \sum_{g=1}^G \phi_g}{G\gamma_\phi^2 + \sigma_\phi^2}, \frac{\gamma_\phi^2 \sigma_\phi^2}{G\gamma_\phi^2 + \sigma_\phi^2} \right)$$

A.10 $p \left(\frac{1}{\sigma_\phi^2} \mid \dots \right)$: Truncated Gamma

$$\begin{aligned} p(\sigma_\phi^2 \mid \dots) &= p(\sigma_\phi \mid \dots) \frac{1}{2} (\sigma_\phi^2)^{-1/2} \quad (\text{transformation in Section A.1}) \\ &\propto \left[\prod_{g=1}^G N(\phi_g \mid \theta_\phi, \sigma_\phi^2) \right] \cdot U(\sigma_\phi \mid 0, \sigma_{\phi 0}) (\sigma_\phi^2)^{-1/2} \\ &\propto \prod_{g=1}^G (\sigma_\phi^2)^{-1/2} \exp \left(-\frac{(\phi_g - \theta_\phi)^2}{2\sigma_\phi^2} \right) I(0 < \sigma_\phi^2 < \sigma_{\phi 0}^2) (\sigma_\phi^2)^{-1/2} \\ &= (\sigma_\phi^2)^{-G/2} \exp \left(-\sum_{g=1}^G \frac{(\phi_g - \theta_\phi)^2}{2\sigma_\phi^2} \right) I(0 < \sigma_\phi^2 < \sigma_{\phi 0}^2) (\sigma_\phi^2)^{-1/2} \\ &= (\sigma_\phi^2)^{-(G/2-1/2+1)} \exp \left(-\frac{1}{\sigma_\phi^2} \frac{1}{2} \sum_{g=1}^G (\phi_g - \theta_\phi)^2 \right) I(0 < \sigma_\phi^2 < \sigma_{\phi 0}^2) \end{aligned}$$

which is a truncated inverse gamma distribution. Hence:

$$p \left(\frac{1}{\sigma_\phi^2} \mid \dots \right) = \text{Gamma} \left(\text{shape} = \frac{G-1}{2}, \text{rate} = \frac{1}{2} \sum_{g=1}^G (\phi_g - \theta_\phi)^2 \right) I \left(\frac{1}{\sigma_\phi^2} > \frac{1}{\sigma_{\phi 0}^2} \right)$$

A.11 $p(\alpha_g \mid \dots)$: Metropolis

$$\begin{aligned}
p(\alpha_g \mid \dots) &= \left[\prod_{k(n) \neq 2} \text{Poisson}(y_{g,n} \mid \exp(c_n + \varepsilon_{g,n} + \mu(n, \phi_g, \alpha_g, \delta_g))) \right] \pi_\alpha^{1-I(\alpha_g)} [(1 - \pi_\alpha) \text{N}(\theta_\alpha, \sigma_\alpha^2)]^{I(\alpha_g)} \\
&\propto \left[\prod_{k(n) \neq 2} \lambda_{g,n}^{y_{g,n}} \exp(-\lambda_{g,n}) \right] \exp \left(-I(\alpha_g) \frac{(\alpha_g - \theta_\alpha)^2}{2\sigma_\alpha^2} \right) \\
&= \exp \left(\sum_{k(n) \neq 2} [y_{g,n} \log \lambda_{g,n} - \lambda_{g,n}] - I(\alpha_g) \frac{(\alpha_g - \theta_\alpha)^2}{2\sigma_\alpha^2} \right) \\
&= \exp \left(\sum_{k(n) \neq 2} [y_{g,n}(c_n + \varepsilon_{g,n} + \mu(n, \phi_g, \alpha_g, \delta_g)) - \exp(c_n + \varepsilon_{g,n} + \mu(n, \phi_g, \alpha_g, \delta_g))] \right. \\
&\quad \left. - I(\alpha_g) \frac{(\alpha_g - \theta_\alpha)^2}{2\sigma_\alpha^2} \right)
\end{aligned}$$

A.12 $p(\theta_\alpha \mid \dots)$: Normal

$$\begin{aligned}
p(\theta_\alpha \mid \dots) &= \left[\prod_{g=1}^G \pi_\alpha^{1-I(\alpha_g)} [(1 - \pi_\alpha) \text{N}(\alpha_g \mid \theta_\alpha, \sigma_\alpha^2)]^{I(\alpha_g)} \right] \cdot \text{N}(\theta_\alpha \mid 0, \gamma_\alpha^2) \\
&\propto \left[\prod_{\alpha_g \neq 0} \text{N}(\alpha_g \mid \theta_\alpha, \sigma_\alpha^2) \right] \cdot \text{N}(\theta_\alpha \mid 0, \gamma_\alpha^2)
\end{aligned}$$

From algebra similar to the derivation of $p(\theta_\phi \mid \dots)$, we get:

$$p(\theta_\alpha \mid \dots) = N \left(\frac{\gamma_\alpha^2 \sum_{\alpha_g \neq 0} \alpha_g}{G_\alpha \gamma_\alpha^2 + \sigma_\alpha^2}, \frac{\gamma_\alpha^2 \sigma_\alpha^2}{G_\alpha \gamma_\alpha^2 + \sigma_\alpha^2} \right)$$

A.13 $p\left(\frac{1}{\sigma_\alpha^2} \mid \dots\right)$: Truncated Gamma

$$\begin{aligned}
p(\sigma_\alpha^2 \mid \dots) &= p(\sigma_\alpha \mid \dots) \frac{1}{2} (\sigma_\alpha^2)^{-1/2} \quad (\text{transformation in Section A.1}) \\
&\propto \left[\prod_{g=1}^G \pi_\alpha^{1-I(\alpha_g)} [(1-\pi_\alpha) \mathcal{N}(\alpha_g \mid \theta_\alpha, \sigma_\alpha^2)]^{I(\alpha_g)} \right] \cdot \mathcal{U}(\sigma_\alpha \mid 0, \sigma_{\alpha 0}) (\sigma_\alpha^2)^{-1/2} \\
&\propto \prod_{\alpha_g \neq 0} \mathcal{N}(\alpha_g \mid \theta_\alpha, \sigma_\alpha^2) \cdot I(0 < \sigma_\alpha^2 < \sigma_{\alpha 0}^2) (\sigma_\alpha^2)^{-1/2} \\
&\propto \prod_{\alpha_g \neq 0} (\sigma_\alpha^2)^{-1/2} \exp\left(-\frac{(\alpha_g - \theta_\alpha)^2}{2\sigma_\alpha^2}\right) \cdot I(0 < \sigma_\alpha^2 < \sigma_{\alpha 0}^2) (\sigma_\alpha^2)^{-1/2} \\
&= (\sigma_\alpha^2)^{-G_\alpha/2} \exp\left(-\frac{1}{\theta_\alpha^2} \frac{1}{2} \sum_{\alpha_g \neq 0} (\alpha_g - \theta_\alpha)^2\right) \cdot I(0 < \sigma_\alpha^2 < \sigma_{\alpha 0}^2) (\sigma_\alpha^2)^{-1/2} \\
&= (\sigma_\alpha^2)^{-(G_\alpha/2-1/2+1)} \exp\left(-\frac{1}{\theta_\alpha^2} \frac{1}{2} \sum_{\alpha_g \neq 0} (\alpha_g - \theta_\alpha)^2\right) \cdot I(0 < \sigma_\alpha^2 < \sigma_{\alpha 0}^2)
\end{aligned}$$

which is the kernel of a truncated inverse gamma distribution. Hence:

$$p\left(\frac{1}{\sigma_\alpha^2} \mid \dots\right) = \text{Gamma}\left(\frac{1}{\sigma_\alpha^2} \mid \text{shape} = \frac{G_\alpha - 1}{2}, \text{rate} = \frac{1}{2} \sum_{\alpha_g \neq 0} (\alpha_g - \theta_\alpha)^2\right)$$

A.14 $p(\pi_\alpha \mid \dots)$: Beta

$$\begin{aligned}
p(\pi_\alpha \mid \dots) &= \left[\prod_{g=1}^G \pi_\alpha^{1-I(\alpha_g)} [(1-\pi_\alpha) \mathcal{N}(\alpha_g \mid \theta_\alpha, \sigma_\alpha^2)]^{I(\alpha_g)} \right] \cdot \text{Beta}(\pi_\alpha \mid a_\alpha, b_\alpha) \\
&\propto [\pi_\alpha^{G-G_\alpha} (1-\pi_\alpha)^{G_\alpha}] \pi_\alpha^{a_\tau-1} (1-\pi_\alpha)^{b_\tau-1} \\
&= \pi_\alpha^{G-G_\alpha+a_\tau-1} (1-\pi_\alpha)^{G_\alpha+b_\tau-1}
\end{aligned}$$

Hence:

$$p(\pi_\alpha \mid \dots) = \text{Beta}(G - G_\alpha + \alpha_\tau, G_\alpha + b_\tau)$$

A.15 $p(\delta_g \mid \dots)$: Metropolis

$$\begin{aligned}
p(\delta_g \mid \dots) &= \left[\prod_{k(n)=2} \text{Poisson}(y_{g,n} \mid \exp(c_n + \varepsilon_{g,n} + \mu(n, \phi_g, \delta_g, \delta_g))) \right] \pi_\delta^{1-I(\delta_g)} [(1 - \pi_\delta) \text{N}(\theta_\delta, \sigma_\delta^2)]^{I(\delta_g)} \\
&\propto \left[\prod_{k(n)=2} \lambda_{g,n}^{y_{g,n}} \exp(-\lambda_{g,n}) \right] \exp \left(-I(\delta_g) \frac{(\delta_g - \theta_\delta)^2}{2\sigma_\delta^2} \right) \\
&= \exp \left(\sum_{k(n)=2} [y_{g,n} \log \lambda_{g,n} - \lambda_{g,n}] - I(\delta_g) \frac{(\delta_g - \theta_\delta)^2}{2\sigma_\delta^2} \right) \\
&= \exp \left(\sum_{k(n) \neq 2} [y_{g,n} (c_n + \varepsilon_{g,n} + \mu(n, \phi_g, \delta_g, \delta_g)) - \exp(c_n + \varepsilon_{g,n} + \mu(n, \phi_g, \delta_g, \delta_g))] \right. \\
&\quad \left. - I(\delta_g) \frac{(\delta_g - \theta_\delta)^2}{2\sigma_\delta^2} \right)
\end{aligned}$$

A.16 $p(\theta_\delta \mid \dots)$: Normal

$$\begin{aligned}
p(\theta_\delta \mid \dots) &= \left[\prod_{g=1}^G \pi_\delta^{1-I(\delta_g)} [(1 - \pi_\delta) \text{N}(\delta_g \mid \theta_\delta, \sigma_\delta^2)]^{I(\delta_g)} \right] \cdot \text{N}(\theta_\delta \mid 0, \gamma_\delta^2) \\
&\propto \left[\prod_{\delta_g \neq 0} \text{N}(\delta_g \mid \theta_\delta, \sigma_\delta^2) \right] \cdot \text{N}(\theta_\delta \mid 0, \gamma_\delta^2)
\end{aligned}$$

From algebra similar to the derivation of $p(\theta_\phi \mid \dots)$, we get:

$$p(\theta_\delta \mid \dots) = N \left(\frac{\gamma_\delta^2 \sum_{\delta_g \neq 0} \delta_g}{G_\delta \gamma_\delta^2 + \sigma_\delta^2}, \frac{\gamma_\delta^2 \sigma_\delta^2}{G_\delta \gamma_\delta^2 + \sigma_\delta^2} \right)$$

where G_δ is the number of genes for which $\delta_g \neq 0$.

A.17 $p\left(\frac{1}{\sigma_\delta^2} \mid \dots\right)$: Truncated Gamma

$$\begin{aligned}
p(\sigma_\delta^2 \mid \dots) &= p(\sigma_\delta \mid \dots) \frac{1}{2} (\sigma_\delta^2)^{-1/2} \quad (\text{transformation in Section A.1}) \\
&\propto \left[\prod_{g=1}^G \pi_\delta^{1-I(\delta_g)} [(1-\pi_\delta)N(\delta_g \mid \theta_\delta, \sigma_\delta^2)]^{I(\delta_g)} \right] \cdot U(\sigma_\delta \mid 0, \sigma_{\delta 0}^2) (\sigma_\delta^2)^{-1/2} \\
&\propto \prod_{\delta_g \neq 0} N(\delta_g \mid \theta_\delta, \sigma_\delta^2) \cdot I(0 < \sigma_\delta^2 < \sigma_{\delta 0}^2) (\sigma_\delta^2)^{-1/2} \\
&\propto \prod_{\delta_g \neq 0} (\sigma_\delta^2)^{-1/2} \exp\left(-\frac{(\delta_g - \theta_\delta)^2}{2\sigma_\delta^2}\right) \cdot I(0 < \sigma_\delta^2 < \sigma_{\delta 0}^2) (\sigma_\delta^2)^{-1/2} \\
&= (\sigma_\delta^2)^{-G_\delta/2} \exp\left(-\frac{1}{\theta_\delta^2} \frac{1}{2} \sum_{\delta_g \neq 0} (\delta_g - \theta_\delta)^2\right) \cdot I(0 < \sigma_\delta^2 < \sigma_{\delta 0}^2) (\sigma_\delta^2)^{-1/2} \\
&= (\sigma_\delta^2)^{-(G_\delta/2 - 1/2 + 1)} \exp\left(-\frac{1}{\theta_\delta^2} \frac{1}{2} \sum_{\delta_g \neq 0} (\delta_g - \theta_\delta)^2\right) \cdot I(0 < \sigma_\delta^2 < \sigma_{\delta 0}^2)
\end{aligned}$$

which is the kernel of a truncated inverse gamma distribution. Hence:

$$p\left(\frac{1}{\sigma_\delta^2} \mid \dots\right) = \text{Gamma}\left(\frac{1}{\sigma_\delta^2} \mid \text{shape} = \frac{G_\delta - 1}{2}, \text{rate} = \frac{1}{2} \sum_{\delta_g \neq 0} (\delta_g - \theta_\delta)^2\right)$$

A.18 $p(\pi_\delta \mid \dots)$: Beta

$$\begin{aligned}
p(\pi_\delta \mid \dots) &= \left[\prod_{g=1}^G \pi_\delta^{1-I(\delta_g)} [(1-\pi_\delta)N(\delta_g \mid \theta_\delta, \sigma_\delta^2)]^{I(\delta_g)} \right] \cdot \text{Beta}(\pi_\delta \mid a_\delta, b_\delta) \\
&\propto [\pi_\delta^{G-G_\delta} (1-\pi_\delta)^{G_\delta}] \pi_\delta^{a_\tau-1} (1-\pi_\delta)^{b_\tau-1} \\
&= \pi_\delta^{G-G_\delta+a_\tau-1} (1-\pi_\delta)^{G_\delta+b_\tau-1}
\end{aligned}$$

where G_δ is the number of genes for which $\delta_g \neq 0$. Hence:

$$p(\pi_\delta \mid \dots) = \text{Beta}(G - G_\delta + \delta_\tau, G_\delta + b_\tau)$$