## 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  $(g=1,\ldots,G)$  in library n  $(n=1,\ldots,N)$ . Let  $\mu(n,\phi_q,\alpha_q,\delta_q)$  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:

$$y_{g,n} \sim \text{Poisson}(\exp(c_n + \varepsilon_{g,n} + \mu(n, \phi_g, \alpha_g, \delta_g)))$$

$$c_n \sim \mathcal{N}(0, \sigma_c^2)$$

$$\sigma_c \sim \mathcal{U}(0, \sigma_{c0})$$

$$\varepsilon_{g,n} \sim \mathcal{N}(0, \sigma_g^2)$$

$$\sigma_g^2 \sim \text{Inv-Gamma}\left(\text{shape} = \frac{d \cdot \tau^2}{2}, \text{ rate} = \frac{d}{2}\right)$$

$$d \sim \mathcal{U}(0, d_0)$$

$$\tau^2 \sim \text{Gamma}(\text{shape} = a_\tau, \text{rate} = b_\tau)$$

$$\phi_g \sim \mathcal{N}(\theta_\phi, \sigma_\phi^2)$$

$$\theta_\phi \sim \mathcal{N}(0, \gamma_\phi^2)$$

$$\sigma_\phi \sim \mathcal{U}(0, \sigma_{\phi 0})$$

$$\alpha_g \sim \pi_\alpha \mathcal{I}(\alpha_g = 0) + (1 - \pi_\alpha)\mathcal{I}(\alpha_g \neq 0)\mathcal{N}(\theta_\alpha, \sigma_\alpha^2)$$

$$\theta_\alpha \sim \mathcal{N}(0, \gamma_\alpha^2)$$

$$\sigma_\alpha \sim \mathcal{U}(0, \sigma_{\alpha 0})$$

$$\pi_\alpha \sim \text{Beta}(a_\alpha, b_\alpha)$$

$$\delta_g \sim \pi_\delta \mathcal{I}(\delta_g = 0) + (1 - \pi_\delta)\mathcal{I}(\delta_g \neq 0)\mathcal{N}(\theta_\delta, \sigma_\delta^2)$$

$$\theta_\delta \sim \mathcal{N}(0, \gamma_\delta^2)$$

$$\sigma_\delta \sim \mathcal{U}(0, \sigma_{\delta 0})$$

$$\pi_\delta \sim \text{Beta}(a_\delta, b_\delta)$$

where:

- Independence is implied unless otherwise specified.
- The parameters to the left of the " $\sim$ " are implicitly conditioned on the parameters to the right.

This gives us the (unsimplified) full conditional posteriors below, where k(n) is the treatment group of library n.

$$\begin{split} p(c_n \mid \cdots) &= \prod_{g=1}^C \operatorname{Poisson}(y_{g,n} \mid \exp(c_n + \varepsilon_{g,n} + \mu(n,\phi_g,\alpha_g,\delta_g))) \cdot \operatorname{N}(c_n \mid 0,\sigma_c^2) \\ p\left(\sigma_c \mid \cdots\right) &= \prod_{n=1}^N \prod_{g=1}^G \operatorname{N}(c_n \mid 0,\sigma_c^2) \cdot \operatorname{U}(\sigma_c \mid 0,\sigma_{c0}) \\ p(\varepsilon_{g,n} \mid \cdots) &= \operatorname{Poisson}(y_{g,n} \mid \exp(c_n + \varepsilon_{g,n} + \mu(n,\phi_g,\alpha_g,\delta_g))) \cdot \operatorname{N}(\varepsilon_{g,n} \mid 0,\sigma_g^2) \\ p\left(\sigma_g^2 \mid \cdots\right) &= \prod_{n=1}^N \operatorname{N}(\varepsilon_{g,n} \mid 0,\sigma_g^2) \cdot \operatorname{Inv-Gamma}\left(\sigma_g^2 \mid \operatorname{shape} = \frac{d \cdot \tau^2}{2}, \operatorname{rate} = \frac{d}{2}\right) \\ p(d \mid \cdots) &= \prod_{n=1}^N \prod_{g=1}^G \operatorname{Inv-Gamma}\left(\sigma_g^2 \mid \operatorname{shape} = \frac{d \cdot \tau^2}{2}, \operatorname{rate} = \frac{d}{2}\right) \cdot \operatorname{U}(d \mid 0,d_0) \\ p(\tau^2 \mid \cdots) &= \prod_{n=1}^N \prod_{g=1}^G \operatorname{Inv-Gamma}\left(\sigma_g^2 \mid \operatorname{shape} = \frac{d \cdot \tau^2}{2}, \operatorname{rate} = \frac{d}{2}\right) \cdot \operatorname{Gamma}(\operatorname{shape} = a_\tau, \operatorname{rate} = b_\tau) \\ p(\phi_g \mid \cdots) &= \prod_{n=1}^N \operatorname{Poisson}(y_{g,n} \mid \exp(c_n + \varepsilon_{g,n} + \mu(n,\phi_g,\alpha_g,\delta_g))) \cdot \operatorname{N}(\phi_g \mid \theta_\phi,\sigma_\phi^2) \\ p(\theta_\phi \mid \cdots) &= \prod_{n=1}^N \prod_{g=1}^G \operatorname{N}(\phi_g \mid \theta_\phi,\sigma_\phi^2) \cdot \operatorname{N}(\theta_\phi \mid 0,\sigma_\phi^2) \\ p(\sigma_g \mid \cdots) &= \prod_{n=1}^N \prod_{g=1}^G \operatorname{N}(\phi_g \mid \theta_\phi,\sigma_\phi^2) \cdot \operatorname{U}(\sigma_\phi \mid 0,\sigma_\phi) \\ p(\alpha_g \mid \cdots) &= \prod_{k(n) \neq 2}^N \operatorname{Poisson}(y_{g,n} \mid \exp(c_n + \varepsilon_{g,n} + \mu(n,\phi_g,\alpha_g,\delta_g))) \\ &\times (\pi_\alpha \operatorname{I}(\alpha_g = 0) + (1 - \pi_\alpha) \operatorname{I}(\alpha_g \neq 0) \operatorname{N}(\alpha_g \mid \theta_\alpha,\sigma_\phi^2)) \cdot \operatorname{N}(\theta_\alpha \mid 0,\tau_\phi^2) \\ p(\theta_\alpha \mid \cdots) &= \prod_{k(n) \neq 2}^M \prod_{g=1}^G (\pi_\alpha \operatorname{I}(\alpha_g = 0) + (1 - \pi_\alpha) \operatorname{I}(\alpha_g \neq 0) \operatorname{N}(\alpha_g \mid \theta_\alpha,\sigma_\phi^2)) \cdot \operatorname{U}(\sigma_\alpha \mid 0,\sigma_\phi)) \\ p(\pi_\alpha \mid \cdots) &= \prod_{k(n) \neq 2}^M \prod_{g=1}^G (\pi_\alpha \operatorname{I}(\alpha_g = 0) + (1 - \pi_\alpha) \operatorname{I}(\alpha_g \neq 0) \operatorname{N}(\alpha_g \mid \theta_\alpha,\sigma_\phi^2)) \cdot \operatorname{Beta}(\pi_\alpha \mid a_\alpha,b_\alpha) \\ p(\phi_g \mid \cdots) &= \prod_{k(n) \neq 2}^M \prod_{g=1}^G (\pi_\alpha \operatorname{I}(\alpha_g = 0) + (1 - \pi_\alpha) \operatorname{I}(\alpha_g \neq 0) \operatorname{N}(\alpha_g \mid \theta_\alpha,\sigma_\phi^2)) \cdot \operatorname{Beta}(\pi_\alpha \mid a_\alpha,b_\alpha) \\ p(\phi_g \mid \cdots) &= \prod_{k(n) \neq 2}^G (\pi_\alpha \operatorname{I}(\alpha_g = 0) + (1 - \pi_\alpha) \operatorname{I}(\alpha_g \neq 0) \operatorname{N}(\delta_g \mid \theta_\alpha,\sigma_\phi^2)) \cdot \operatorname{D}(\sigma_\delta \mid 0,\sigma_\phi^2) \\ &\times (\pi_\delta \operatorname{I}(\delta_g = 0) + (1 - \pi_\delta) \operatorname{I}(\delta_g \neq 0) \operatorname{N}(\delta_g \mid \theta_\delta,\sigma_\delta^2)) \cdot \operatorname{U}(\sigma_\delta \mid 0,\sigma_\delta^2) \\ p(\phi_\delta \mid \cdots) &= \prod_{k(n) \neq 2}^G (\pi_\delta \operatorname{I}(\delta_g = 0) + (1 - \pi_\delta) \operatorname{I}(\delta_g \neq 0) \operatorname{N}(\delta_g \mid \theta_\delta,\sigma_\delta^2)) \cdot \operatorname{U}(\sigma_\delta \mid 0,\sigma_\delta^2) \\ p(\sigma_\delta \mid \cdots) &= \prod_{k(n) \neq 2}^G (\pi_\delta \operatorname{I}(\delta_g = 0) + (1 - \pi_\delta) \operatorname{I}(\delta_g \neq 0) \operatorname{N}(\delta_g \mid \theta_\delta,\sigma_\delta^2) \cdot \operatorname{D}(\sigma_\delta \mid 0,\sigma_\delta^2) \cdot \operatorname{D}(\sigma_\delta \mid 0,\sigma_\delta^2)) \\ p(\sigma_\delta \mid \cdots) &= \prod_{k(n) \neq 2}^G (\pi_\delta$$

Simplified, the full conditionals are:

$$\begin{split} p(c_n \mid \cdots) &= \prod_{g=1}^G \operatorname{Poisson}(y_{g,n} \mid \exp(c_n + \varepsilon_{g,n} + \mu(n,\phi_g,\alpha_g,\delta_g))) \cdot \operatorname{N}(c_n \mid 0,\sigma_c^2) \\ p\left(\frac{1}{\sigma_c^2} \mid \cdots\right) &= \operatorname{Gamma}\left(\operatorname{shape} = 1, \operatorname{rate} = \frac{G}{2} \sum_{n=1}^N c_n^2\right) \cdot \operatorname{I}(0 < \sigma_c < \sigma_{c0}) \\ p(\varepsilon_{g,n} \mid \cdots) &= \operatorname{Poisson}(y_{g,n} \mid \exp(c_n + \varepsilon_{g,n} + \mu(n,\phi_g,\alpha_g,\delta_g))) \cdot \operatorname{N}(\varepsilon_{g,n} \mid 0,\sigma_g^2) \\ p(\sigma_g^2 \mid \cdots) &= \prod_{n=1}^N \operatorname{N}(\varepsilon_{g,n} \mid 0,\sigma_g^2) \cdot \operatorname{Inv-Gamma}\left(\sigma_g^2 \mid \operatorname{shape} = \frac{d \cdot \tau^2}{2}, \operatorname{rate} = \frac{d}{2}\right) \\ p(d \mid \cdots) &= \prod_{n=1}^N \prod_{g=1}^G \operatorname{Inv-Gamma}\left(\sigma_g^2 \mid \operatorname{shape} = \frac{d \cdot \tau^2}{2}, \operatorname{rate} = \frac{d}{2}\right) \cdot \operatorname{U}(d \mid 0,d_0) \\ p(\tau^2 \mid \cdots) &= \prod_{n=1}^N \prod_{g=1}^G \operatorname{Inv-Gamma}\left(\sigma_g^2 \mid \operatorname{shape} = \frac{d \cdot \tau^2}{2}, \operatorname{rate} = \frac{d}{2}\right) \cdot \operatorname{Gamma}(\operatorname{shape} = a_\tau, \operatorname{rate} = b_\tau) \\ p(\phi_g \mid \cdots) &= \prod_{n=1}^N \operatorname{Poisson}(y_{g,n} \mid \exp(c_n + \varepsilon_{g,n} + \mu(n,\phi_g,\alpha_g,\delta_g))) \cdot \operatorname{N}(\phi_g \mid \theta_\phi,\sigma_\phi^2) \\ p(\theta_\phi \mid \cdots) &= \prod_{n=1}^N \prod_{g=1}^G \operatorname{N}(\phi_g \mid \theta_\phi,\sigma_\phi^2) \cdot \operatorname{N}(\theta_\phi \mid 0,\tau_\phi^2) \\ p(\sigma_\phi \mid \cdots) &= \prod_{n=1}^M \prod_{g=1}^G \operatorname{N}(\phi_g \mid \theta_\phi,\sigma_\phi^2) \cdot \operatorname{U}(\sigma_\phi \mid 0,\sigma_\phi 0) \\ p(\alpha_g \mid \cdots) &= \prod_{k(n) \neq 2}^G \operatorname{F}(\alpha_k \operatorname{I}(\alpha_g = 0) + (1 - \pi_\alpha) \operatorname{I}(\alpha_g \neq 0) \operatorname{N}(\alpha_g \mid \theta_\alpha,\sigma_\alpha^2)) \cdot \operatorname{N}(\theta_\alpha \mid 0,\tau_\alpha^2) \\ p(\theta_\alpha \mid \cdots) &= \prod_{k(n) \neq 2}^G (\pi_\alpha \operatorname{I}(\alpha_g = 0) + (1 - \pi_\alpha) \operatorname{I}(\alpha_g \neq 0) \operatorname{N}(\alpha_g \mid \theta_\alpha,\sigma_\alpha^2)) \cdot \operatorname{U}(\sigma_\alpha \mid 0,\sigma_\alpha 0)) \\ p(\pi_\alpha \mid \cdots) &= \prod_{k(n) \neq 2}^G (\pi_\alpha \operatorname{I}(\alpha_g = 0) + (1 - \pi_\alpha) \operatorname{I}(\alpha_g \neq 0) \operatorname{N}(\alpha_g \mid \theta_\alpha,\sigma_\alpha^2)) \cdot \operatorname{Beta}(\pi_\alpha \mid a_\alpha,b_\alpha) \\ p(\delta_g \mid \cdots) &= \prod_{k(n) = 2}^G (\pi_\alpha \operatorname{I}(\alpha_g = 0) + (1 - \pi_a) \operatorname{I}(\alpha_g \neq 0) \operatorname{N}(\alpha_g \mid \theta_\alpha,\sigma_\alpha^2)) \cdot \operatorname{Beta}(\pi_\alpha \mid a_\alpha,b_\alpha) \\ p(\delta_g \mid \cdots) &= \prod_{k(n) = 2}^G (\pi_\alpha \operatorname{I}(\alpha_g = 0) + (1 - \pi_\delta) \operatorname{I}(\delta_g \neq 0) \operatorname{N}(\delta_g \mid \theta_\delta,\sigma_\delta^2)) \cdot \operatorname{U}(\sigma_\delta \mid 0,\sigma_\delta^2) \\ p(\sigma_\delta \mid \cdots) &= \prod_{k(n) = 2}^G (\pi_\delta \operatorname{I}(\delta_g = 0) + (1 - \pi_\delta) \operatorname{I}(\delta_g \neq 0) \operatorname{N}(\delta_g \mid \theta_\delta,\sigma_\delta^2)) \cdot \operatorname{U}(\sigma_\delta \mid 0,\sigma_\delta^2) \\ p(\sigma_\delta \mid \cdots) &= \prod_{k(n) = 2}^G (\pi_\delta \operatorname{I}(\delta_g = 0) + (1 - \pi_\delta) \operatorname{I}(\delta_g \neq 0) \operatorname{N}(\delta_g \mid \theta_\delta,\sigma_\delta^2)) \cdot \operatorname{U}(\sigma_\delta \mid 0,\sigma_\delta^2) \\ p(\sigma_\delta \mid \cdots) &= \prod_{k(n) = 2}^G (\pi_\delta \operatorname{I}(\delta_g = 0) + (1 - \pi_\delta) \operatorname{I}(\delta_g \neq 0) \operatorname{N}(\delta_g \mid \theta_\delta,\sigma_\delta^2)) \cdot \operatorname{U}(\sigma_\delta \mid 0,\sigma_\delta^2) \\ p(\sigma_\delta \mid \cdots) &= \prod_{k(n) = 2}^G (\pi_\delta \operatorname{I}(\delta_g = 0) + (1 - \pi_\delta) \operatorname{I}(\delta_g \neq 0) \operatorname{N}(\delta_g \mid \theta$$