1 Introduction

Classification is a supervised learning technique that in the context of microarray analysis is most frequently used to identify genes whose expression is correlated with specific phenotypes of the samples. Typically, the interest is in identifying genes that are predictive of disease. In such cases, both the accuracy of the prediction and the number of genes necessary to obtain a given accuracy is important. In particular, methods that select a small number of relevant genes and provide accurate classification of microarray samples aid in the development of simpler diagnostic tests. In addition, methods that adopt a weighted average approach over multiple models have the potential to provide more accurate predictions than methods that do not take model uncertainty into consideration. Hence, we developed the Bayesian Model Averaging (BMA) method for gene selection and classification of microarray data (Yeung et al., 2005). Typical gene selection and classification procedures ignore model uncertainty and use a single set of relevant genes (model) to predict the class labels. BMA is a multivariate technique that takes the interaction of variables (typically genes) and model uncertainty into consideration. In addition, the output of BMA contains posterior probabilities for each prediction which can be useful in assessing the correctness of a given call (diagnosis).

1.1 Bayesian Model Averaging (BMA)

Bayesian Model Averaging (BMA) takes model uncertainty into consideration by averaging over the posterior distributions of a quantity of interest based on multiple models, weighted by their posterior model probabilities (Raftery, 1995). The posterior probability that a test sample belongs to a given class is equal to the weighted average of the posterior probability that the test sample belongs to the given class computed using the set of relevant genes in model $M_k$ multiplied by the posterior probability of model $M_k$, summed over a set of “good” models $M_k$.

1.2 Iterative Bayesian Model Averaging (BMA) algorithm

The BMA algorithm we have described is limited to data in which the number of variables is greater than the number of responses. In the case of classifying samples using microarray
data, there are typically thousands or tens of thousands of genes (variables) under a few dozens samples (responses).

In this package, the iterative BMA algorithm for the binary classification problem is implemented. In the binary iterative BMA algorithm, we start by ranking the genes in order using a univariate measure such as the ratio of between-group to within-group sum of squares (BSS/WSS) (Dudoit et al., 2002). In this initial preprocessing step, genes with large BSS/WSS ratios (i.e., genes with relatively large variation between classes and relatively small variation within classes) receive high rankings. We then apply the traditional BMA algorithm to the \texttt{maxNvar} top ranked genes, where we used \texttt{maxNvar} = 30. This is because the traditional BMA algorithm employs the leaps and bounds algorithm that is inefficient for numbers of genes (variables) much greater than 30. Then genes to which the BMA algorithm gives low posterior probabilities of being in the predictive model are removed. In our study, we used 1\% as the threshold and removed genes with posterior probabilities < 1\%. Suppose \(m\) genes are removed. The next \(m\) genes from the rank ordered BSS/WSS ratios are added back to the set of genes so that we maintain a window of \texttt{maxNvar} genes and apply the traditional BMA algorithm again. These steps of gene swaps and iterative applications of BMA are continued until all genes are subsequently considered.

\section*{2 Some examples}

The R packages \texttt{BMA}, \texttt{leaps} and \texttt{Biobase} are required to run the key commands in this package.

\begin{verbatim}
> library("Biobase")
> library("BMA")
> library("iterativeBMA")
\end{verbatim}

An adapted leukemia dataset (Golub et al., 1999) is included for illustration purposes. The adapted leukemia dataset consists of the top 100 genes selected using the BSS/WSS statistic. The training set consists of 38 samples, while the test set consists of 34 samples.

\begin{verbatim}
> data(trainData)
> data(trainClass)
\end{verbatim}

The function \texttt{iterateBMAglm.train} selects relevant variables by iteratively applying the \texttt{bic.glm} function from the \texttt{BMA} package. The data is assumed to consist of two classes. Logistic regression is used for classification. In the training phase, only the training dataset and the corresponding class labels are required as input. The parameter \(p\) represents the number of top BSS/WSS ranked genes used in the iterative process. Our studies showed that a relatively large \(p\) typically yields good results (Yeung et al., 2005). In this example, there are 100 genes in the sample training set, and we used \(p = 100\) in the iterative BMA algorithm.

\begin{verbatim}
> ret.bic.glm <- iterateBMAglm.train(train.expr.set = trainData,
+     trainClass, p = 100)
\end{verbatim}

\begin{verbatim}
[1] "5: explored up to variable ## 100"
\end{verbatim}
> ret.bic.glm$namesx

[1] "U50136_rna1_at" "X95735_at"
[3] "M30703_s_at" "AFFX-HUMTFRR/M11507_3_at"
[5] "Y12670_at" "M23197_at"
[7] "X17042_at" "Z69881_at"
[9] "X51521_at" "U05572_s_at"
[11] "U62136_at" "X12451_at"
[13] "X62535_at" "M54995_at"
[15] "M11722_at" "M63379_at"
[17] "M31523_at" "X85116_rna1_s_at"
[19] "X59350_at" "M20203_s_at"
[21] "Y00339_s_at" "M27783_s_at"
[23] "J04615_at" "X97748_s_at"
[25] "X76648_at" "M13792_at"
[27] "U85767_at" "M91432_at"
[29] "U41813_at" "D26308_at"

> ret.bic.glm$probne0

[1] 19.8 47.2 6.6 6.6 13.2 26.4 6.6 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
[16] 0.0 0.0 13.2 0.0 0.0 13.2 0.0 0.0 0.0 0.0 0.0 0.0 0.0 6.6

> ret.gene.names <- ret.bic.glm$namesx[ret.bic.glm$probne0 > 0]
> ret.gene.names

[1] "U50136_rna1_at" "X95735_at"
[3] "M30703_s_at" "AFFX-HUMTFRR/M11507_3_at"
[5] "Y12670_at" "M23197_at"
[7] "X17042_at" "X85116_rna1_s_at"
[9] "Y00339_s_at" "D26308_at"

> ret.bic.glm$postprob

[1] 0.40650525 0.06594386 0.06594386 0.06594386 0.06594386 0.06594386
[7] 0.06594386 0.06594386 0.06594386 0.06594386 0.06594386

The `iterateBMAglm.train` function returns an object of class `bic.glm` from the last iteration of `bic.glm`. The object is a list consisting of many components. Here are some of the relevant components:

- **namesx**: the names of the variables in the last iteration of `bic.glm`.
- **postprob**: the posterior probabilities of the models selected. The length of this vector indicates the number of models selected by BMA.
- **which**: a logical matrix with one row per model and one column per variable indicating whether that variable is in the model.
- **probne0**: the posterior probability that each variable is non-zero (in percent) in the last iteration of `bic.glm`. The length of this vector should be identical to that of `namesx`.

- **mle**: matrix with one row per model and one column per variable giving the maximum likelihood estimate of each coefficient for each model.

In the training phase, the relevant variables (genes) are selected using the training data and the corresponding class labels. In the test phase, we use the selected variables (genes), the selected models, and the corresponding posterior probabilities to compute the predicted posterior probabilities that each sample belongs to class 1. The predicted posterior probability of a test sample is equal to the weighted average of the predicted probability of the test sample under each selected model, multiplied by the predicted posterior probability of each model. Note that in this case, a model consists of a set of genes, and different models can potentially have overlapping genes. The posterior probability of a gene is equal to the sum of the posterior probabilities of all the models that the gene belongs to.

```r
> data(testData)
> curr.test.dat <- t(exprs(testData)[ret.gene.names, ])
> y.pred.test <- apply(curr.test.dat, 1, bma.predict, postprobArr = ret.bic.glm$postprob,
+ mleArr = ret.bic.glm$mle)
> data(testClass)
> brier.score(y.pred.test, testClass)

[1] 2.106802
```

The Brier Score computes the sum of squares of the differences between the true class and the predicted probability over all test samples. If the predicted probabilities are constrained to equal to 0 or 1, the Brier Score is equal to the total number of classification errors.

The function `iterateBMAglm.train.predict` combines the training and prediction phases, and returns the predicted posterior probabilities that each test sample belongs to class 1.

```r
> ret.vec <- iterateBMAglm.train.predict(train.expr.set = trainData,
+ test.expr.set = testData, trainClass, p = 100)

[1] "5: explored up to variable ## 100"

> data(testClass)
> brier.score(ret.vec, testClass)

[1] 2.221017
```

The function `iterateBMAglm.train.predict.test` combines the training, prediction and test phases, and returns a list consisting of the numbers of selected genes and models using the training data, the number of classification errors and the Brier Score on the test set.

```r
> iterateBMAglm.train.predict.test(train.expr.set = trainData,
+ test.expr.set = testData, trainClass, testClass, p = 100)

[1] 4
```

The Brier Score computes the sum of squares of the differences between the true class and the predicted probability over all test samples. If the predicted probabilities are constrained to equal to 0 or 1, the Brier Score is equal to the total number of classification errors.
This package also contains the `imageplot.iterate.bma` function, which allows us to create a heatmap-style image to visualize the selected genes and models (see Figure 1).

![Models selected by iterativeBMA](image)

Figure 1: An image plot showing the selected genes and models.
In Figure 1, the BMA selected variables are shown on the vertical axis, and the BMA selected models are shown on the horizontal axis. The variables (genes) are sorted in decreasing order of the posterior probability that the variable is not equal to 0 (\(\text{probne0}\)) from top to bottom. The models are sorted in decreasing order of the model posterior probability (\(\text{postprob}\)) from left to right.

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**References**


