Package ‘lol’

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**Description**

Various optimization methods for Lasso inference with matrix wrapper.

**Details**

```
Package: lol
Type: Package
Version: 0.99.0
Date: 2011-04-02
License: GPL-2
LazyLoad: yes
```

**Author(s)**

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**References**


**See Also**

lasso, matrixLasso

**Examples**

```
data(chin07)
data <- list(y=t(chin07$ge), x=t(chin07$cn))
res <- matrixLasso(data, method='cv', nFold=5)
res
```

**chin07**

*Breast cancer data set of genome-wide copy number merged data and expression of some important genes*

**Description**

A subset of breast cancer data as used in Yuan et al. (to be submitted).
getLambdaNcoef

Usage

data(chin07)

Format

A list object of two named data matrices, cn: DNA copy number, ge: RNA expression. The matrices columns are samples and rows are probes/variables.

Details

Genome-wide copy number data was merged using CGHregions resulting in 339 regions across 106 samples. Expression data are 7 probes mapped to important breast cancer genes such as CCNE2, MYC, etc, also of 106 samples.

References


Examples

data(chin07)
gain <- rowSums(chin07$cn >= .2)
loss <- -rowSums(chin07$cn <= -.2)
plotGW(data=cbind(gain, loss), pos=attr(chin07$cn, 'chrome'), legend=c('gain', 'loss'))

getLambdaNcoef

get the lambda value that yield certain number of non-zero coefficients

Description

get the lambda value that yield certain number of non-zero coefficients

Usage

getLambdaNcoef(y, x, lambda1, nCoef, track=FALSE, model='linear', standardize=FALSE)

Arguments

y A vector of expressions
x a matrix of CN variables
lambda1 minimum lambda to use
nCoef the number of coefficients to get
track logical value for tracking the progress
model which model to use, default to 'linear'
standardize standardize the data or not
lasso

Value

lambda

The lambda value that gives approximate same number of non-zero coefficients as required

Author(s)

Yinyin Yuan

See Also

lasso

Examples

data(chin07)
data <- list(y=chin07$ge[,1], x=t(chin07$cn))
getLambdaNcoef(data$y, data$x, lambda1=.1, nCoef=10, track=TRUE)

Description

Lasso penalized linear regression with different optimizers

Usage

lasso(y, ...)

Arguments

y

A list object of one of the four classes: 'cv', 'stability', 'multiSplit', and 'simultaneous'. If x is NULL then y should a list of two components y and x, y is a vector of expression and x is a matrix containing copy number variables

... other parameters

Details

The function contains various optimization methods for Lasso inference, such as cross-validation, randomised lasso, simultaneous lasso etc. It is specifically designed for multicollinear predictor variables.

Value

Varied depending on the optimizer used. Generally it contains

beta coefficients
residuals residuals of regression model
fit the corresponding fit of regression
lasso.cv

Author(s)
Yinyin Yuan

References

See Also
matrixLasso

Examples
data(chin07)
data <- list(y=chin07$ge[1,], x=t(chin07$cn))
class(data) <- 'cv'
res <- lasso(data)

lasso.cv

Cross validation optimizer for lasso

Description
Cross validation lasso. This function optimizes the lasso solution for correlated regulators by an algorithm. this algorithm chooses the minimum lambda since the penalized package by default use 0 for the minimum, which sometimes take a long time to compute

Usage
lasso.cv(y, x=NULL, lambda1=NULL, model="linear", steps=15, minsteps=5, log=TRUE, track=FALSE, standardize=FALSE)

Arguments
y A vector of gene expression of a probe, or a list object if x is NULL. In the latter case y should a list of two components y and x, y is a vector of expression and x is a matrix containing copy number variables
x Either a matrix containing CN variables or NULL
lambda1 minimum lambda to use
model which model to use, one of "cox", "logistic", "linear", or "poisson". Default to 'linear'
steps parameter to be passed to penalized
minsteps parameter to be passed to penalized
log parameter to be passed to penalized
track parameter to be passed to penalized
standardize parameter to be passed to penalized
lasso.multiSplit

Description

Multi-split lasso as described in Meinshausen 2009

Usage

lasso.multiSplit(y, x=NULL, lambda1=NULL, nSubsampling=200, model='linear', alpha=0.05, gamma.min=0.05, gamma.max=0.95, track=FALSE, ...)

Value

A list object of class 'lol', consisting of:

- fit: The final sparse regression fit
- beta: the coefficients, non-zero ones are significant
- lambda: the penalty parameter lambda used
- residuals: regression residuals
- conv: logical value indicating whether the optimization has converged

Author(s)

Yinyin Yuan

References

Goeman, J. J. (2009), L1 penalized estimation in the cox proportional hazards model, Biometrical Journal.

See Also

lasso

Examples

data(chin07)
data <- list(y=chin07$ge[,1], x=t(chin07$cn), nFold=5)
res <- lasso.cv(data)
res

unpenalized parameter to be passed to penalized
nFold parameter to be passed to penalized
nMaxiter parameter to be passed to penalized
... other parameter to be passed to penalized
lasso.multiSplit

Arguments

y  A vector of gene expression of a probe, or a list object if x is NULL. In the latter case y should a list of two components y and x, y is a vector of expression and x is a matrix containing copy number variables
x  Either a matrix containing CN variables or NULL
nSubsampling  number of splits, default to 200
model  which model to use, one of "cox", "logistic", "linear", or "poisson". Default to "linear"
alpha  specify significant level to determine the non-zero coefficients in the range of 0 and 1, default to 0.05
gamma.min  the lower bound of gamma
gamma.max  the higher bound of gamma
lambda1  minimum lambda to be used, if known
track  track progress
...  other parameters to be passed to lass.cv

Details

This function performs the multi-split lasso as proposed by Meinshausen et al. 2009. The samples are first randomly split into two disjoint sets, one of which is used to find non-zero coefficients with a regular lasso regression, then these non-zero coefficients are fitted to another sample set with OLS. The resulting p-values after multiple runs can then be aggregated using quantiles.

Value

A list object of class 'lol', consisting of:

beta  coefficients
mat  the Q.gamma matrix as described in the paper
residuals  residuals, here is only the input y
pmat  the adjusted p matrix as described in the paper

Author(s)

Yinyin Yuan

References


See Also

lasso

Examples

data(chin07)
data <- list(y=chin07$ge[,1], x=t(chin07$cn))
res <- lasso.multiSplit(data, nSubsampling=50)
res
lasso.simultaneous  Simultaneous lasso

Description
The function performs lasso with multiple random sample splits, selecting coefficients that are simultaneously non-zero in both subsets of samples.

Usage
lasso.simultaneous(y, x=NULL, model="linear", nSubsampling=200, alpha=.5, lambda1=NULL, track=FALSE, ...)

Arguments
y  A vector of gene expression of a probe, or a list object if x is NULL. In the latter case y should a list of two components y and x, y is a vector of expression and x is a matrix containing copy number variables
x  Either a matrix containing CN variables or NULL
model  which model to use, one of "cox", "logistic", "linear", or "poisson". Default to 'linear'
nSubsampling  The number of random permutations, both on sample splitting and on variable scaling, default to 200.
alpha  weakness parameter: control the shrinkage of regulators. The lower alpha is, the bigger the vanishing effect on small coefficients.
lambda1  minimum lambda, default to NULL
track  logical value, whether to track the progress
...  Other parameters to be passed to the penalized function

Details
In each run the function splits samples randomly to two equal sets, run lasso on both sets, then select those coefficients that are simultaneously non-zero across two sets. Finally the results across many runs are summarized as the frequency of selected predictors - the higher the frequency the more confidence that the corresponding predictors are significant.

Value
A list object of class 'lol', consisting of:
beta  Coefficient vector
n  Number of actual subsampling, should be equal or smaller than nSubsampling in case of failing.
mat  result matrix of the subsampling

Author(s)
Yinyin Yuan
References


See Also

lasso

Examples

data(chin07)
data <- list(y=chin07$ge[1,, x=t(chin07$cn))
res <- lasso.simultaneous(data, nSubsampling=50)
res

lasso.stability

Stability and randomised lasso

Description

point-wise controled lasso stability selection

Usage

lasso.stability(y, x=NULL, alpha=.5, subsampling=.5, nSubsampling=200, model='linear', pi_th=.6, alpha.fwer=1, lambda1=NULL, steps=10, track=FALSE, standardize=FALSE, ...)

Arguments

y A vector of gene expression of a probe, or a list object if x is NULL. In the latter case y should a list of two components y and x, y is a vector of expression and x is a matrix containing copy number variables

x Either a matrix containing CN variables or NULL

alpha weakness parameter: control the shrinkage of regulators, if alpha = 1 then no randomisation, if NULL then a randomly generated vector is used

subsampling fraction of samples to use in the sampling process, default to 0.5

nSubsampling The number of subsampling to do, default to 200

model which model to use, one of "cox", "logistic", "linear", or "poisson". Default to 'linear'

pi_th The threshold of the stability probability for selecting a regulator. It is to determine whether a coefficient is non-zero based on the frequency it is subsampled to be non-zero, default to 0.6

alpha.fwer Parameter to control for the FWER, choosing alpha.fwer and alpha control the E(V), V being the number of noise variables, eg. when alpha=0.9, alpha.fwer = 1 control the E(V)<1

lambda1 minimum lambda to use

steps parameter to be passed on to penalized

track track the progress, 0 none tracking, 1 minimum amount of information and 2 full information

standardize standardize the data or not?

...
Details

The function first selects lambda that approximately give maximum $\sqrt{0.8p}$ predictors, while $p$ is the number of total predictors. Then it runs lasso a number of times keeping lambda fixed. These runs are randomised with scaled predictors and subsamples. At the end, the non-zero coefficients are determined by their frequencies of selections.

Value

A list object of class 'lol', consisting of:

- `beta`: coefficients
- `beta.bin`: binary beta vector as thresholded by $\pi_{th}$
- `mat`: the sampling matrix, each column is the result of one sampling
- `residuals`: residuals of regression model

Author(s)

Yinyin Yuan

References


See Also

lasso

Examples

```r
data(chin07)
data <- list(y=chin07$ge[,1], x=t(chin07$cn))res <- lasso.stability(data, nSubsampling=50)
res
```

lmMatrixFit

Multiple lm fit for penalized regressions

Description

Refit the regressions given matrices of responses, predictors, and the coefficients/interactions matrix. This is typically used after the lasso, since the coefficients were shrunk.

Usage

```r
lmMatrixFit(y, x = NULL, mat, th = NULL)
```
matrixLasso

Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>y</td>
<td>Input response matrix, typically expression data with genes/variables in columns and samples/measurements in rows. Or when input x is NULL, y should be an object of two lists: y: expression data and x: copy number data</td>
</tr>
<tr>
<td>x</td>
<td>Input predictor matrix, typically copy number data, genes/predictors in columns and samples/measurements in rows. Can be NULL</td>
</tr>
<tr>
<td>mat</td>
<td>Coefficient matrix, number of columns is the number of predictors (y) and number of rows is the number of responses (x)</td>
</tr>
<tr>
<td>th</td>
<td>The threshold to use in order to determine which coefficients are non-zero, so the corresponding predictors are used</td>
</tr>
</tbody>
</table>

Value

<table>
<thead>
<tr>
<th>Value</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>coefMat</td>
<td>A coefficient matrix, rows are responses and columns are predictors</td>
</tr>
<tr>
<td>resMat</td>
<td>A residual matrix, each row is the residuals of a response.</td>
</tr>
<tr>
<td>pvalMat</td>
<td>Matrix of p-values for each coefficients</td>
</tr>
</tbody>
</table>

Author(s)

Yinyin Yuan

See Also

lm, matrixLasso

Examples

data(chin07)
data <- list(y=t(chin07$ge), x=t(chin07$cn))res <- matrixLasso(data, method='cv', nFold=5)res.res.lm <- lmMatrixFit(y=data, mat=abs(res$coefMat), th=0.01)res.lm

Description

This function wraps up different types of lasso optimizers and perform multiple, independent lasso inference on matrix responses. If the dimensionality of the input is small, the function converts the matrix of input response into a vector and solves the problem with one lasso inference. Otherwise, lasso regression is performed independently for each variables in the response matrix.

Usage

matrixLasso(y, x=NULL, method='cv', nameControl=FALSE, standardize=FALSE, track=0, lambda1=NULL, nFold=10, ...)

A wrapper function for matrix-to-matrix Lasso regressions
matrixLasso

Arguments

- **y**: Input response matrix, typically expression data with genes/variables in columns and samples/measurements in rows. Or when input x is NULL, y should be an object of two lists: y: expression data and x: copy number data.

- **x**: Input predictor matrix, typically copy number data, genes/predictors in columns and samples/measurements in rows. Can be missing if the data is input to y.

- **method**: Which optimization method to use for lasso inference, such as 'cv', 'stability', 'simultaneous', and 'multiSplit'.

- **nameControl**: If the same item appears in both responses and predictors, the regression should remove the one same as the response from the predictors. This happens when for example a single data type is use for inferring gene network from expression data. Enable nameControl in this case.

- **standardize**: Option to standardize the data, default to TRUE

- **track**: Option to display progress, default to 0, 1 gives a brief summary of each fit, and 2 gives the full detail.

- **lambda1**: The minimum lambda to use, default to NULL for which the program will select it automatically

- **nFold**: Number of folds for cross-validation, default to 10

Value

- **coefMat**: A coefficient matrix, rows are responses and columns are predictors

- **fit**: If only a single regression is used for matrix lasso, the fit return.

- **resMat**: A residual matrix, each row is the residuals of a response.

Author(s)

Yinyin Yuan

See Also

lasso

Examples

data(chin07)
data <- list(y=t(chin07$ge), x=t(chin07$cn))res <- matrixLasso(data, method='cv', nFold=5)res
plotGW

Plot genome-wide data along the genome

Description
Plot different measurements across the genome such as copy number amplifications and deletions.

Usage
plotGW(data, pos, marks=NULL, fileType='png', file='plotGW', width=1000, height=500, autoscale=FALSE, col=c('lightblue', 'lightgreen', 'darkblue', 'darkgreen'), legend=1:10, ylab='', pch=19, cex.axis=1.2, cex.lab=1.2, cex=.5, legend.pos='bottomright', mtext=NULL, mtext.side=2, mtext.at=2, mtext.line=3, ...)

Arguments
data       data matrix to plot, each column is plotted individually across the genome
pos        the chromosome locations for the data, can be a matrix or data frame with a column named chromosome_name, or a numeric vector
marks      if there is specific marks to plot on the baseline, eg. to indicate where are the SNPs, should be a vector of numbers indicating where the marks is relative to the input data matrix
fileType   either png or pdf file type
file       file name
width       width of the plot
height      height of the plot
autoscale   should the columns of data be scaled?
col        colors for each of the data columns to be plotted, should be no shorter than the number of columns in 'data'
legend     legend text in the legend box
ylab       parameter for par, default to "
pch        parameter for par, default to 19
cex.axis   parameter for par, default to 1.2
cex.lab    parameter for par, default to 1.2
cex        parameter for par, default to 0.5
legend.pos parameter for legend, default to 'bottomright'
mtext      parameter for mtext, default to NULL
mtext.side parameter for mtext, default to 2
mtext.at    parameter for mtext, default to 2
mtext.line  parameter for mtext, default to 3
...         Other parameters to pass to plot() or legend()

Details
This function requires as input data a vector or a matrix with different variables in columns, and a position matrix of chromosome name and start position. The number of rows in the position matrix should be the same as the length of the data vector or the number of rows of the data matrix. The function plots the data according to the position across the genome, providing a genome-wide description.
Value
Write an image file to disk, either in png or pdf format.

Author(s)
Yinyin Yuan

See Also
lasso.cv

Examples

data(chin07)
gain <- rowSums(chin07$cn >= .2)
loss <- -rowSums(chin07$cn <= -.2)
plotGW(data=cbind(gain, loss), pos=attr(chin07$cn, 'chrome'), legend=c('gain', 'loss'))

print.lol function for class lol

Description
print function for class lol

Usage
print.lol(x, ...)

Arguments

x an object of class lol

... other parameters for consistency

Author(s)
Yinyin Yuan
print.lolMatrix

print function for class lolMatrix

Description

print function for class lolMatrix

Usage

print.lolMatrix(x, ...)

Arguments

x an object of class lolMatrix
...
other parameters for consistency

Author(s)

Yinyin Yuan
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