

Package ‘EBglmnet’

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Type Package

Title Empirical Bayesian Lasso and Elastic Net Methods for Generalized Linear Models

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Description Provides empirical Bayesian lasso and elastic net algorithms for variable selection and effect estimation. Key features include sparse variable selection and effect estimation via generalized linear regression models, high dimensionality with $p \gg n$, and significance test for nonzero effects. This package outperforms other popular methods such as lasso and elastic net methods in terms of power of detection, false discovery rate, and power of detecting grouping effects. Please reference its use as A Huang and D Liu (2016) <[doi:10.1093/bioinformatics/btw143](https://doi.org/10.1093/bioinformatics/btw143)>.

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Description

Fast Empirical Bayesian Lasso (EBlasso) and Elastic Net (EBEN) are generalized linear regression methods for variable selections and effect estimations. Similar as `lasso` and `elastic net` implemented in the package `glmnet`, **EBglmnet** features the capabilities of handling $p \gg n$ data, where p is the number of variables and n is the number of samples in the regression model, and inferring a sparse solution such that irrelevant variables will have exactly zero value on their regression coefficients. Additionally, there are several unique features in **EBglmnet**:

- 1) Both EBlasso and EBEN can select more than n nonzero effects.
- 2) EBglmnet also performs hypothesis testing for the significance of nonzero estimates.

There are three sets of hierarchical prior distributions implemented in **EBglmnet**:

- 1) EBlasso-NE is a two-level prior with (normal + exponential) distributions for the regression coefficients.
- 2) EBlasso-NEG is a three-level hierarchical prior with (normal + exponential + gamma) distributions.
- 3) EBEN implements a normal and generalized gamma hierarchical prior.

While those sets of priors are all "peak zero and flat tails", EBlasso-NE assigns more probability mass to the tails, resulting in more nonzero estimates having large p -values. In contrast, EBlasso-NEG has a third level constraint on the lasso prior, which results in higher probability mass around zero, thus more sparse results in the final outcome. Meanwhile, EBEN encourages a grouping effect such that highly correlated variables can be selected as a group. Similar as the relationship between `elastic net` and `lasso`, there are two parameters (α, λ) required for EBEN, and it is reduced to EBlasso-NE when parameter $\alpha = 1$. We recommend using EBlasso-NEG when there are a large number of candidate effects, using EBlasso-NE when effect sizes are relatively small, and using EBEN when groups of highly correlated variables such as co-regulated gene expressions are of interest.

Two models are available for both methods: linear regression model and logistic regression model.

Other features in this package includes:

- * 1 * epistasis (two-way interactions) can be included for all models/priors;
- * 2 * model implemented with memory efficient C code;
- * 3 * LAPACK/BLAS are used for most linear algebra computations.

Several simulation and real data analysis in the reference papers demonstrated that **EBglmnet** enjoys better performance than `lasso` and `elastic net` methods in terms of power of detection, false discover rate, as well as encouraging grouping effect when applicable.

Key Algorithms are described in the following paper:

1. EBlasso-NEG: (Cai X., Huang A., and Xu S., 2011), (Huang A., Xu S., and Cai X., 2013)
2. EBlasso-NE: (Huang A., Xu S., and Cai X., 2013)
3. group EBlasso: (Huang A., Martin E., et al. 2014)
4. EBEN: (Huang A., Xu S., and Cai X., 2015)
5. Whole-genome QTL mapping: (Huang A., Xu S., and Cai X., 2014)

EBglmnet version after V5 will not support the following. For those functionalities, please refer to the 'cran' package 'EBEN'. - Two way interaction (epistasis) will not be supported; - Group EBlasso will not be supported.

Details

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References

- Huang, A., Xu, S., and Cai, X. (2015). Empirical Bayesian elastic net for multiple quantitative trait locus mapping. *Heredity* 114(1): 107-115.
- Huang, A., E. Martin, et al. (2014). "Detecting genetic interactions in pathway-based genome-wide association studies." *Genet Epidemiol* 38(4): 300-309.
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- Huang, A. (2014). "Sparse model learning for inferring genotype and phenotype associations." Ph.D Dissertation. University of Miami(1186).
- Huang A, Xu S, Cai X. (2013). Empirical Bayesian LASSO-logistic regression for multiple binary trait locus mapping. *BMC genetics* 14(1):5.
- Cai, X., Huang, A., and Xu, S. (2011). Fast empirical Bayesian LASSO for multiple quantitative trait locus mapping. *BMC Bioinformatics* 12, 211.

BASIS

*An Example Data***Description**

This is a 1000x481 sample feature matrix

Usage

```
data(BASIS)
```

Format

The format is: int [1:1000, 1:481] 0 -1 0 0 1 0 1 0 1 0 ...

Details

The data was simulated on a 2400 centimorgan (cM) chromosome of an F2 population from a cross of two inbred lines. The three genotype of AA, Aa and aa were coded as 1, 0, -1, respectively. Each column corresponds to an even spaced $d = 5\text{cM}$ genetic marker, and each row represents a sample. The Haldane map function was assumed in the simulation, such that correlation between markers having distance d is $R = \exp(-2d)$. Example of using this dataset for multiple QTL mapping is available in the EBglmnet Vignette.

Source

Huang, A., Xu, S., and Cai, X. (2014). Empirical Bayesian elastic net for multiple quantitative trait locus mapping. *Heredity* 10.1038/hdy.2014.79

Examples

```
data(BASIS)
```

cv.EBglmnet

*Cross Validation (CV) Function to Determine Hyperparameters of the EBglmnet Algorithms***Description**

The degree of shrinkage, or equivalently, the number of non-zero effects selected by EBglmnet are controlled by the hyperparameters in the prior distribution, which can be obtained via Cross Validation (CV). This function performs k-fold CV for hyperparameter selection, and outputs the model fit results using the optimal parameters. Therefore, this function runs EBglmnet for $(k \times n_{\text{parameters}} + 1)$ times. By default, EBlasso-NE tests 20 λ s, EBEN tests an additional 10 α s (thus a total of 200 pair of hyperparameters), and EBlasso-NEG tests up to 25 pairs of (a,b).

Usage

```
cv.EBglmnet(x, y, family=c("gaussian", "binomial"),
  prior= c("lassoNEG", "lasso", "elastic net"), nfolds=5,
  foldId, verbose = 0)
```

Arguments

x	input matrix of dimension $n \times p$; each row is an observation vector, and each column is a candidate variable. When epistasis is considered, users do not need to create a giant matrix including both main and interaction terms. Instead, x should always be the matrix corresponding to the p main effects, and cv.EBglmnet will generate the interaction terms dynamically during running time.
y	response variable. Continuous for family="gaussian", and binary for family="binomial". For binary response variable, y can be a Boolean or numeric vector, or factor type array.
family	model type taking values of "gaussian" (default) or "binomial".
prior	prior distribution to be used. Taking values of "lassoNEG"(default), "lasso", and "elastic net". All priors will produce a sparse outcome of the regression coefficients; see Details for choosing priors.
nfolds	number of n-fold CV. nfolds typically ≥ 3 . Although nfolds can be as large as the sample size (leave-one-out CV), it will be computationally intensive for large datasets. Default value is nfolds=5.
foldId	an optional vector of values between 1 and nfolds identifying which fold each observation is assigned to. If not supplied, each of the n samples will be assigned to the nfolds randomly.
verbose	parameter that controls the level of message output from EBglmnet. It takes values from 0 to 5; larger verbose displays more messages. 0 is recommended for CV to avoid excessive outputs. Default value for verbose is minimum message output.

Details

The three priors in EBglmnet all contain hyperparameters that control how heavy the tail probabilities are. Different values of the hyperparameters will yield different number of non-zero effects retained in the model. Appropriate selection of their values is required to obtain optimal results, and CV is the most often used method. For Gaussian model, CV determines the optimal hyperparameter values that yield the minimum square error. In Binomial model, CV calculates the mean logLikelihood in each of the left out fold, and chooses the values that yield the maximum mean logLikelihood value of the k-folds. See EBglmnet for the details of hyperparameters in each prior distribution.

Value

CrossValidation	matrix of CV result with columns of: column 1: hyperparameter1 column 2: hyperparameter2 column 3: prediction metrics/Criteria column 4: standard error in the k-fold CV.
optimal hyperparameter	Prediction metrics is the mean square error (MSE) for Gaussian model and mean log likelihood (logL) for the binomial model. the hyperparameters that yield the smallest MSE or the largest logL.
fit	model fit using the optimal parameters computed by CV. See EBglmnet for values in this item.
WaldScore	the Wald Score for the posterior distribution. See (Huang A., Martin E., et al., 2014b) for using Wald Score to identify significant effect set.
Intercept	model intercept. This parameter is not shrunk (assumes uniform prior).
residual variance	the residual variance if the Gaussian family is assumed in the GLM
logLikelihood	the log Likelihood if the Binomial family is assumed in the GLM
hyperparameters	the hyperparameter(s) used to fit the model
family	the GLM family specified in this function call
prior	the prior used in this function call
call	the call that produced this object
nobs	number of observations
nfolds	number of folds in CV

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References

- Cai, X., Huang, A., and Xu, S. (2011). Fast empirical Bayesian LASSO for multiple quantitative trait locus mapping. *BMC Bioinformatics* 12, 211.
- Huang A, Xu S, Cai X. (2013). Empirical Bayesian LASSO-logistic regression for multiple binary trait locus mapping. *BMC genetics* 14(1):5.
- Huang, A., Xu, S., and Cai, X. (2014a). Empirical Bayesian elastic net for multiple quantitative trait locus mapping. *Heredity* 10.1038/hdy.2014.79
- uang, A., E. Martin, et al. (2014b). Detecting genetic interactions in pathway-based genome-wide association studies. *Genet Epidemiol* 38(4): 300-309.

Examples

```

rm(list = ls())
library(EBglmnet)
#Use R built-in data set state.x77
y= state.x77[,"Life Exp"]
xNames = c("Population","Income","Illiteracy", "Murder","HS Grad","Frost","Area")
x = state.x77[,xNames]
#
#Gaussian Model
#lassoNEG prior as default
out = cv.EBglmnet(x,y)
out$fit
#lasso prior
out = cv.EBglmnet(x,y,prior= "lasso")
out$fit
#elastic net prior
out = cv.EBglmnet(x,y,prior= "elastic net")
out$fit
#
#Binomial Model
#create a binary response variable
yy = y>mean(y);
out = cv.EBglmnet(x,yy,family="binomial")
out$fit

```

EBglmnet

Main Function for the EBglmnet Algorithms

Description

EBglmnet is the main function to fit a generalized linear model via the empirical Bayesian methods with lasso and elastic net hierarchical priors. It features with $p \gg n$ capability, produces a sparse outcome for the regression coefficients, and performs significance test for nonzero effects in both linear and logistic regression models.

Usage

```
EBglmnet(x, y, family=c("gaussian", "binomial"), prior= c("lassoNEG", "lasso", "elastic net"),
hyperparameters, verbose = 0)
```

Arguments

x input matrix of dimension $n \times p$; each row is an observation vector, and each column is a variable.

y response variable. Continuous for `family="gaussian"`, and binary for `family="binomial"`. For binary response variable, `y` can be a Boolean or numeric vector, or factor type array.

family	model type taking values of "gaussian" (default) or "binomial".
prior	prior distribution to be used. It takes values of "lassoNEG"(default), "lasso", and "elastic net". All priors will produce a sparse outcome of the regression coefficients; see Details for choosing priors.
hyperparameters	the optimal hyperparameters in the prior distribution. Similar as λ in lasso method, the hyperparameters control the number of nonzero elements in the regression coefficients. Hyperparameters are most oftenly determined by CV. See <code>cv.EBglmnet</code> for the method in determining their values. While <code>cv.EBglmnet</code> already provides the model fitting results using the hyperparameters determined in CV, users can use this function to obtain the results under other parameter selection criteria such as Akaike information criterion (AIC) or Bayesian information criterion (BIC).
verbose	parameter that controls the level of message output from EBglmnet. It takes values from 0 to 5; larger verbose displays more messages. small values are recommended to avoid excessive outputs. Default value for verbose is minimum message output.

Details

EBglmnet implements three set of hierarchical prior distributions for the regression parameters β :

lasso prior:

$$\beta_j \sim N(0, \sigma_j^2),$$

$$\sigma_j^2 \sim \exp(\lambda), j = 1, \dots, p.$$

lasso-NEG prior:

$$\beta_j \sim N(0, \sigma_j^2),$$

$$\sigma_j^2 \sim \exp(\lambda),$$

$$\lambda \sim \text{gamma}(a, b), j = 1, \dots, p.$$

elastic net prior:

$$\beta_j \sim N[0, (\lambda_1 + \tilde{\sigma}_j^{-2})^{-2}],$$

$$\tilde{\sigma}_j^2 \sim \text{generalized-gamma}(\lambda_1, \lambda_2), j = 1, \dots, p.$$

The prior distributions are peak zero and flat tail probability distributions that assign a high prior probability mass to zero and still allow heavy probability on the two tails, which reflect the prior belief that a sparse solution exists: most of the variables will have no effects on the response variable, and only some of the variables will have non-zero effects in contributing the outcome in y .

The three priors all contains hyperparameters that control how heavy the tail probability is, and different values of them will yield different number of non-zero effects retained in the model. Appropriate selection of their values is required for obtaining optimal results, and CV is the most oftenly used method. See `cv.EBglmnet` for details for determining the optimal hyperparameters in each priors under different GLM families.

lassoNEG prior

"lassoNEG" prior has two hyperparameters (a,b), with $a \geq -1$ and $b > 0$. Although a is allowed to be greater than -1.5, it is not encouraged to choose values in (-1.5, -1) unless the signal-to-noise ratio in the explanatory variables are very small.

lasso prior

"lasso" prior has one hyperparameter λ , with $\lambda \geq 0$. λ is similar as the shrinkage parameter in lasso except that even for $p \gg n$, λ is allowed to be zero, and EBlasso can still provide a sparse solution thanks to the implicit constraint that $\sigma^2 \geq 0$.

elastic net prior

Similar as the elastic net in package **glmnet**, EBglmnet transforms the two hyperparameters λ_1 and λ_2 in the "elastic net" prior in terms of other two parameters α ($0 \leq \alpha \leq 1$) and λ ($\lambda > 0$). Therefore, users are asked to specify hyperparameters= $c(\alpha, \lambda)$.

Value

fit	the model fit using the hyperparameters provided. EBglmnet selects the variables having nonzero regression coefficients and estimates their posterior distributions. With the posterior mean and variance, a t-test is performed and the p-value is calculated. Result in fit is a matrix with rows corresponding to the variables having nonzero effects, and columns having the following values: column1: (predictor index in X) denoting the column number in the input matrix x. column2: beta. It is the posterior mean of the nonzero regression coefficients. column3: posterior variance. It is the diagonal element of the posterior covariance matrix among the nonzero regression coefficients. column4: t-value calculated using column 3-4. column5: p-value from t-test.
WaldScore	the Wald Score for the posterior distribution. It is computed as $\beta^T \Sigma^{-1} \beta$. See (Huang A, 2014b) for using Wald Score to identify significant effect set.
Intercept	the intercept in the linear regression model. This parameter is not shrunk.
residual variance	the residual variance if the Gaussian family is assumed in the GLM
logLikelihood	the log Likelihood if the Binomial family is assumed in the GLM
hyperparameters	the hyperparameter used to fit the model
family	the GLM family specified in this function call
prior	the prior used in this function call
call	the call that produced this object
nobs	number of observations

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References

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Examples

```

rm(list = ls())
library(EBglmnet)
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y= state.x77[,"Life Exp"]
xNames = c("Population","Income","Illiteracy", "Murder", "HS Grad", "Frost", "Area")
x = state.x77[,xNames]
#
#Gaussian Model
#lassoNEG prior as default
out = EBglmnet(x,y,hyperparameters=c(0.5,0.5))
out$fit
#lasso prior
out = EBglmnet(x,y,prior= "lasso",hyperparameters=0.5)
out$fit
#elastic net prior
out = EBglmnet(x,y,prior= "elastic net",hyperparameters=c(0.5,0.5))
out$fit
#residual variance
out$res
#intercept
out$Intercept
#
#Binomial Model
#create a binary response variable
yy = y>mean(y);
out = EBglmnet(x,yy,family="binomial",hyperparameters=c(0.5,0.5))
out$fit

```

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