# Package 'OmicsPLS' 

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Description Performs the O2PLS data integration method for two datasets yielding joint and dataspecific parts for each dataset.
The algorithm automatically switches to a memory-
efficient approach to fit O2PLS to high dimensional data.
It provides a rigorous and a faster alternative cross-
validation method to select the number of components,
as well as functions to report proportions of explained variation and to construct plots of the results.
See the software article by el Bouhaddani et al (2018) <doi:10.1186/s12859-018-2371-
$3>$, and Trygg and Wold (2003) [doi:10.1002/cem.775](doi:10.1002/cem.775).
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adjR2 Gridwise adjusted R2 for O2PLS

## Description

For (a grid of) values for $a, n x$ and $n y$, loocv calculates the $R 2$ of the joint part. Parallel computing is supported on Windows with package parallel.

## Usage

$\operatorname{adj} R 2(X, Y, a=1: 2, a 2=1, b 2=1, f u n c=o 2 m, p a r a l l=F$, cl $=$ NULL, stripped $=$ TRUE, p_thresh $=3000$, q_thresh $=$ p_thresh, tol $=1 \mathrm{e}-10$, max_iterations = 100)

## Arguments

$\mathrm{X} \quad$ Numeric matrix. Vectors will be coerced to matrix with as.matrix (if this is possible)
Y Numeric matrix. Vectors will be coerced to matrix with as.matrix (if this is possible)
a Vector of integers. Contains the numbers of joint components.
a2 Vector of integers. Contains the numbers of orthogonal components in $X$.
b2 Vector of integers. Contains the numbers of orthogonal components in $Y$.
func Function to fit the O2PLS model with. Only $\circ 2 \mathrm{~m}$ and $\circ 2 \mathrm{~m} \_$stripped are supported.
parall Integer. Should a parallel cluster be set up using package parallel (Windows)? Best is to leave it to FALSE.

```
cl Object of class 'cluster'. If parall is TRUE and cl is not NULL, calculations
    are parallelized over workers in cl.
stripped Logical. Use the stripped version of o2m (usually when cross-validating)?
p_thresh Integer. If X has more than p_thresh columns, a power method optimization
    is used, see }\circ2\textrm{m}
q_thresh Integer. If Y has more than q_thresh columns, a power method optimization
    is used, see o 2m2
tol double. Threshold for power method iteration
max_iterations
        Integer, Maximum number of iterations for power method
```


## Details

The use of this function is to calculate the R2 of the joint part, while varying the number of orthogonal components. Adding more joint components will increase the R2!

A parallelized version is built in -tested on windows-, use package parallel and set parall=TRUE to activate this. There should not be already a cluster object with the name cl. In case of some error, don't forget to invoke stopCluster (cl) to end the cluster. See Task Manager (Windows) to verify that the workers are spanned/ended.

See loocv for more intuition.

## Value

Matrix with two rows:
$\operatorname{adjR2X} \quad$ Contains the joint R2 in X
$\operatorname{adjR2Y} \quad$ Contains the joint R2 in Y

```
crossval_o2m Cross-validate procedure for O2PLS
```


## Description

Cross-validate procedure for O2PLS

## Usage

```
crossval_o2m(X, Y, a, ax, ay, nr_folds, nr_cores = 1, stripped = TRUE,
    p_thresh = 3000, q_thresh = p_thresh, tol = 1e-10,
    max_iterations = 100)
```


## Arguments

$\mathrm{X} \quad$ Numeric matrix. Vectors will be coerced to matrix with as.matrix (if this is possible)
Y Numeric matrix. Vectors will be coerced to matrix with as.matrix (if this is possible)
a Vector of positive integers. Denotes the numbers of joint components to consider.
ax Vector of non-negative integers. Denotes the numbers of X-specific components to consider.
ay Vector of non-negative integers. Denotes the numbers of Y-specific components to consider.
$n r \_f o l d s \quad$ Positive integer. Number of folds to consider. Note: $k c v=N$ gives leave-one-out CV. Note that CV with less than two folds does not make sense.
nr_cores Positive integer. Number of cores to use for CV. You might want to use detect Cores (). Defaults to 1 .
stripped Logical. Use the stripped version of o2m (usually when cross-validating)?
p_thresh Integer. If $X$ has more than p_thresh columns, a power method optimization is used, see $\circ 2 \mathrm{~m} 2$
q_thresh Integer. If $Y$ has more than q_thresh columns, a power method optimization is used, see $\circ 2 \mathrm{~m} 2$
tol double. Threshold for power method iteration
max_iterations
Integer, Maximum number of iterations for power method

## Details

This is the standard CV approach. It minimizes the sum of the prediction errors of X and Y over a three-dimensional grid of integers. Parallelization is possible on all platforms. On Windows it uses makePSOCKcluster, then exports all necessary objects to the workers, and then calls parLapply. On OSX and Linux the more friendly mclapply is used, which uses forking. A print method is defined, printing the minimizers and minimum in a readible way. Also the elapsed time is tracked and reported.

## Value

List of class "cvo2m" with the original and sorted Prediction errors and the number of folds used.

## Examples

```
local({
X = scale(jitter(tcrossprod(rnorm(100),runif(10))))
Y = scale(jitter(tcrossprod(rnorm(100),runif(10))))
crossval_o2m(X, Y, a = 1:4, ax = 1:2, ay = 1:2,
    nr_folds = 5, nr_cores = 1)
})
```


## Description

Combines CV with R2 optimization

## Usage

$$
\begin{aligned}
& \text { crossval_o2m_adjR2 (X, Y, a, ax, ay, nr_folds, nr_cores = 1, } \\
& \text { stripped = TRUE, p_thresh }=3000, \text { q_thresh = p_thresh, } \\
& \text { tol }=1 e-10, \text { max_iterations }=100)
\end{aligned}
$$

## Arguments

X Numeric matrix. Vectors will be coerced to matrix with as.matrix (if this is possible)
Y Numeric matrix. Vectors will be coerced to matrix with as.matrix (if this is possible)
a Vector of positive integers. Denotes the numbers of joint components to consider.
ax Vector of non-negative integers. Denotes the numbers of X-specific components to consider.
ay Vector of non-negative integers. Denotes the numbers of Y-specific components to consider.
nr_folds Positive integer. Number of folds to consider. Note: $k c v=N$ gives leave-one-out CV. Note that CV with less than two folds does not make sense.
nr_cores Positive integer. Number of cores to use for CV. You might want to use detectcores (). Defaults to 1.
stripped Logical. Use the stripped version of o2m (usually when cross-validating)?
p_thresh Integer. If X has more than p_thresh columns, a power method optimization is used, see $\circ 2 \mathrm{~m} 2$
q_thresh Integer. If $Y$ has more than q_thresh columns, a power method optimization is used, see $\circ 2 \mathrm{~m} 2$
tol double. Threshold for power method iteration
max_iterations
Integer, Maximum number of iterations for power method

## Details

This is an alternative way of cross-validating. It is proposed in citation (OmicsPLS). This approach is (much) faster than the standard crossval_o 2 m approach and works fine even with two folds. For each element in n it looks for nx and ny that maximize the $R^{2}$ between T and U in the O2PLS model. This approach often yields similar integer as the standard approach. We however suggest to use the standard approach to minimize the prediction error around the found integers.

## Value

data.frame with four columns: MSE, n, nx and ny. Each row corresponds to an element in a.

## Examples

```
local({
X = scale(jitter(tcrossprod(rnorm(100),runif(10))))
Y = scale(jitter(tcrossprod(rnorm(100),runif(10))))
crossval_o2m_adjR2(X, Y, a = 1:4, ax = 1:2, ay = 1:2,
    nr_folds = 5, nr_cores = 1)
})
```

loadings Extract the loadings from an O2PLS fit

## Description

This function extracts loading parameters from an O2PLS fit

## Usage

```
loadings(x, ...)
## S3 method for class 'o2m'
loadings(x, loading_name = c("Xjoint", "Yjoint", "Xorth",
    "Yorth"), subset = 0, sorted = FALSE, ...)
```


## Arguments

x
... For consistency
loading_name character string. One of the following: 'Xjoint', 'Yjoint', 'Xorth' or 'Yorth'.
subset subset of loading vectors to be extracted.
sorted Logical. Should the rows of the loadings be sorted according to the absolute magnitute of the first column?

## Value

Loading matrix

## See Also

scores.o2m

## Examples

loadings (o2m(scale (-2:2), scale ( $-2: 2 \star 4$ ), $1,0,0)$ )

## loocv K fold CV for O2PLS

## Description

For (a grid of) values for $\mathrm{a}, \mathrm{nx}$ and ny , loocv estimates the prediction error using k-fold CV .

## Usage

loocv(X, Y, $\mathrm{a}=1: 2$, $\mathrm{a} 2=1, \mathrm{~b} 2=1$, fitted_model $=$ NULL, func $=02 \mathrm{~m}$, app_err $=\mathrm{F}, \mathrm{kcv}$, stripped = TRUE, p_thresh = 3000, q_thresh = p_thresh, tol = 1e-10, max_iterations = 100)

## Arguments

$\mathrm{X} \quad$ Numeric matrix. Vectors will be coerced to matrix with as.matrix (if this is possible)
Y Numeric matrix. Vectors will be coerced to matrix with as.matrix (if this is possible)
a Vector of integers. Contains the numbers of joint components.
a2 Vector of integers. Contains the numbers of orthogonal components in $X$.
b2 Vector of integers. Contains the numbers of orthogonal components in $Y$.
fitted_model List. O2PLS model fit with $\circ 2 \mathrm{~m}$. Is used to calculate the apparent error without recalculating this fit.
func Function to fit the O2PLS model with. Only $\circ 2 \mathrm{~m}$ and $\circ 2 \mathrm{~m} \_$stripped are supported.
app_err Logical. Should the apparent error also be computed? Not used anymore.
$\mathrm{kcv} \quad$ Integer. The value of $k$, i.e. the number of folds. Choose $N$ for LOO-CV.
stripped Logical. Use the stripped version of o2m (usually when cross-validating)?
p_thresh Integer. If X has more than p_thresh columns, a power method optimization is used, see $\circ 2 \mathrm{~m} 2$
q_thresh Integer. If Y has more than q_thresh columns, a power method optimization is used, see $\circ 2 \mathrm{~m} 2$
tol double. Threshold for power method iteration
max_iterations
Integer, Maximum number of iterations for power method

## Details

Note that this function can be easily parallelized (on Windows e.g. with the parallel package.).
The parameters $a, a 2$ and $b 2$ can be integers or vectors of integers. A for loop is used to loop over all combinations. The resulting output is a list, which is more easy to interpret if you use array (unlist (output_of_loocv\$CVerr)) as in the example below. The array wil have varying a along the first dimension and a 2 and b 2 along the second and third respectively. Typing example (loocv) (hopefully) clarifies this function.

## Value

List with two numeric vectors:
CVerr Contains the k-fold CV estimated RMSEP
Fiterr Contains the apparent error
loocv_combi $\quad$-fold CV based on symmetrized prediction error

## Description

The prediction error of both $X \sim X h a t$ and $Y \sim Y h a t$ are summed. This provides a symmetrized version of loocv.

## Usage

loocv_combi (X, Y, $\mathrm{a}=1: 2$, $\mathrm{a} 2=1, \mathrm{~b} 2=1$, fitted_model = NULL, func $=02 \mathrm{~m}$, app_err $=\mathrm{F}, \mathrm{kcv}$, stripped $=$ TRUE, p_thresh $=3000$, q_thresh = p_thresh, tol = 1e-10, max_iterations = 100)

## Arguments

$\mathrm{X} \quad$ Numeric matrix. Vectors will be coerced to matrix with as.matrix (if this is possible)
Y Numeric matrix. Vectors will be coerced to matrix with as.matrix (if this is possible)
a Vector of integers. Contains the numbers of joint components.
a2 Vector of integers. Contains the numbers of orthogonal components in $X$.
b2 Vector of integers. Contains the numbers of orthogonal components in $Y$.
fitted_model List. O2PLS model fit with $\circ 2 \mathrm{~m}$. Is used to calculate the apparent error without recalculating this fit.
func Function to fit the O2PLS model with. Only $\circ 2 \mathrm{~m}$ and $\circ 2 \mathrm{~m} \_$stripped are supported.
app_err Logical. Should the apparent error also be computed? Not used anymore.
$\mathrm{kcv} \quad$ Integer. The value of $k$, i.e. the number of folds. Choose $N$ for LOO-CV.
stripped Logical. Use the stripped version of o2m (usually when cross-validating)?
p_thresh Integer. If X has more than $p_{\text {_thresh columns, a power method optimization }}$ is used, see $\circ 2 \mathrm{~m} 2$
q_thresh Integer. If $Y$ has more than q_thresh columns, a power method optimization is used, see $\circ 2 \mathrm{~m} 2$
tol double. Threshold for power method iteration
max_iterations
Integer, Maximum number of iterations for power method

## Details

Note that this function can be easily parallelized (on Windows e.g. with the parallel package.). If there are NAs in the CVerr component, this is due to an error in the fitting.

## Value

List with two numeric vectors:
CVerr Contains the k-fold CV estimated RMSEP
Fiterr Contains the apparent error

## mse Calculate mean squared difference

## Description

Calculate mean squared difference

## Usage

mse ( $\mathrm{x}, \mathrm{y}=0$, na. rm $=$ FALSE $)$

## Arguments

| x | Numeric vector or matrix. |
| :--- | :--- |
| y | Numeric vector or matrix. Defaults to 0. |
| $\mathrm{na} . \mathrm{rm}$ | Remove NA's? |

## Details

Is equal to $\operatorname{ssq}(x-y) /$ length $(c(x))$. If $x$ and $y$ are of unequal length, the invoked minus-operator will try to make the best out of it by recycling elements of the shorter object (usually you don't want that). In particular if x is an Nx p matrix and y an Nx 1 vector, y is subtracted from each column of $x$, and if $y=0$ (default) you get the mean of $\operatorname{vec}\left(x^{\wedge} 2\right)$

## Value

The mean of the squared differences elementwise.

## Examples

```
mse(2)
mse(1:10,2:11) == 1
mse(matrix(rnorm(500),100,5),matrix(rnorm(500),100,5))
```


## Description

NOTE THAT THIS FUNCTION DOES NOT CENTER NOR SCALES THE MATRICES! Any normalization you will have to do yourself. It is best practice to at least center the variables though.

Usage

```
o2m(X, Y, n, nx, ny, stripped = FALSE, p_thresh = 3000,
    q_thresh = p_thresh, tol = 1e-10, max_iterations = 100)
```


## Arguments

$\mathrm{X} \quad$ Numeric matrix. Vectors will be coerced to matrix with as.matrix (if this is possible)

Y Numeric matrix. Vectors will be coerced to matrix with as.matrix (if this is possible)
$n \quad$ Integer. Number of joint PLS components. Must be positive!
$\mathrm{nx} \quad$ Integer. Number of orthogonal components in $X$. Negative values are interpreted as 0
ny Integer. Number of orthogonal components in $Y$. Negative values are interpreted as 0
stripped Logical. Use the stripped version of o2m (usually when cross-validating)?
p_thresh Integer. If $X$ has more than $p \_t h r e s h ~ c o l u m n s, ~ a ~ p o w e r ~ m e t h o d ~ o p t i m i z a t i o n ~$ is used, see $\circ 2 \mathrm{~m} 2$
q_thresh Integer. If Y has more than q_thresh columns, a power method optimization is used, see $\circ 2 \mathrm{~m} 2$
tol double. Threshold for power method iteration
max_iterations
Integer, Maximum number of iterations for power method

## Details

If both nx and ny are zero, $\circ 2 \mathrm{~m}$ is equivalent to PLS2 with orthonormal loadings. This is a 'slower' (in terms of memory) implementation of O2PLS, and is using svd, use stripped=T for a stripped version with less output. If either ncol (X) > p_thresh or ncol (Y) > q_thresh, an alternative method is used (NIPALS) which does not store the entire covariance matrix. The squared error between iterands in the NIPALS approach can be adjusted with tol. The maximum number of iterations in the NIPALS approach is tuned by max_iterations.

## Value

A list containing

| Tt | Joint $X$ scores |
| :---: | :---: |
| W. | Joint $X$ loadings |
| U | Joint $Y$ scores |
| C. | Joint $Y$ loadings |
| E | Residuals in $X$ |
| Ff | Residuals in $Y$ |
| T_Yosc | Orthogonal $X$ scores |
| P_Yosc. | Orthogonal $X$ loadings |
| W_Yosc | Orthogonal $X$ weights |
| U_Xosc | Orthogonal $Y$ scores |
| P_Xosc. | Orthogonal $Y$ loadings |
| C_Xosc | Orthogonal $Y$ weights |
| B_U | Regression coefficient in $\mathrm{Tt} \sim \mathrm{U}$ |
| B_T. | Regression coefficient in $U \sim T t$ |
| H_TU | Residuals in Tt in $\mathrm{Tt} \sim \mathrm{U}$ |
| H_UT | Residuals in U in $\mathrm{U} \sim \mathrm{Tt}$ |
| X_hat | Prediction of $X$ with $Y$ |
| Y_hat | Prediction of $Y$ with $X$ |
| R2X | Variation (measured with ssq) of the modeled part in $X$ (defined by joint + orthogonal variation) as proportion of variation in $X$ |
| R2Y | Variation (measured with ssq) of the modeled part in $Y$ (defined by joint + orthogonal variation) as proportion of variation in $Y$ |
| R2Xcorr | Variation (measured with ssq) of the joint part in $X$ as proportion of variation in $X$ |
| R2Ycorr | Variation (measured with ssq) of the joint part in $Y$ as proportion of variation in $Y$ |
| R2X_YO | Variation (measured with ssq) of the orthogonal part in $X$ as proportion of variation in $X$ |
| R2Y_XO | Variation (measured with ssq) of the orthogonal part in $Y$ as proportion of variation in $Y$ |
| R2Xhat | Variation (measured with ssq) of the predicted $X$ as proportion of variation in X |
| R2Yhat | Variation (measured with ssq) of the predicted $Y$ as proportion of variation in Y |

See Also
summary.o2m, plot.o2m, crossval_o 2 m

## Examples

```
test_X <- scale(matrix(rnorm(100*10),100,10))
test_Y <- scale(matrix(rnorm(100*11),100,11))
# --------- Default run ------------
o2m(test_X, test_Y, 3, 2, 1)
# ---------- Stripped version ----------------
o2m(test_X, test_Y, 3, 2, 1, stripped = TRUE)
# ---------- High dimensional version -----------
o2m(test_X, test_Y, 3, 2, 1, p_thresh = 1)
# ------ High D and stripped version ---------
o2m(test_X, test_Y, 3, 2, 1, stripped = TRUE, p_thresh = 1)
# ------ Now with more iterations --------
o2m(test_X, test_Y, 3, 2, 1, stripped = TRUE, p_thresh = 1, max_iterations = 1e6)
# ------------------------------------
```

Data integration with O2PLS: Two-Way Orthogonal Partial Least Squares

## Description

OmicsPLS software is described in (el Bouhaddani et al, 2018, BMC Bioinformatics). This is based on work of (Trygg \& Wold, 2003). Includes the O2PLS fit, some misc functions and some cross-validation tools.

## Model and assumptions

Note that the rows of $X$ and $Y$ are the subjects and columns are variables. The number of columns may be different, but the subjects should be the same in both datasets.
The O2PLS model (Trygg \& Wold, 2003) decomposes two datasets $X$ and $Y$ into three parts.

- 1. A joint part, representing the relationship between $X$ and $Y$
- 2. An orthogonal part, representing the unrelated latent variation in $X$ and $Y$ separately.
- 3. A noise part capturing all residual variation.

See also the corresponding paper (el Bouhaddani et al, 2018).

## Fitting

The O2PLS fit is done with $\circ 2 m$. For data $X$ and $Y$ you can run $\circ 2 m(X, Y, n, n x, n y)$ for an O2PLS fit with $n$ joint and $n x$, ny orthogonal components. See the help page of o2m for more information on parameters. There are four ways to obtain an O2PLS fit, depending on the dimensionality.

- For the not-too-high dimensional case, you may use $\circ 2 \mathrm{~m}$ with default parameters. E.g. o2m(X,Y, n, nx, ny).
- In case you don't want the fancy output, but only the parameters, you may add stripped= TRUE to obtain a stripped version of $\circ 2 \mathrm{~m}$ which avoids calculating and storing some matrices. E.g. $\circ 2 m(X, Y, n, n x, n y$, stripped=TRUE).
- For high dimensional cases defined by ncol $(X)>p \_t h r e s h$ and $n c o l(Y)>q \_t h r e s h a$ Power-Method approach is used which avoids storing large matrices. E.g. $\circ 2 \mathrm{~m}\left(\mathrm{X}, \mathrm{Y}, \mathrm{n}, \mathrm{nx}, \mathrm{ny}, \mathrm{p} \_\right.$thresh=3000, The thresholds are by default both at 3000 variables.
- If you want a stripped version in the high dimensional case, add stripped = TRUE. E.g. o2m(X,Y,n, nx, ny, stripped=TRUE, p_thresh=3000, q_thresh=3000).


## Obtaining results

After fitting an O2PLS model, by running e.g. fit $=02 m(X, Y, n, n x, n y)$, the results can be visualised. Use plot (fit, ...) to plot the desired loadings with/without ggplot2. Use summary (fit, . . .) to see the relative explained variances in the joint/orthogonal parts. Also plotting the joint scores fit\$Tt, fit\$U and orthogonal scores fit\$T_Yosc,fit\$U_XOSC are of help.

## Cross-validating

Determining the number of components $n, n x, n y$ is an important task. For this we have two methods. See citation ("OmicsPLS") for our proposed approach for determining the number of components, implemented in crossval_o2m_adjR2!

- Cross-validation (CV) is done with crossval_o2m and crossval_o2m_adjR2, both have built in parallelization which relies on the parallel package. Usage is something like crossval_o2m(X,Y,a, ax, ay) where a, ax, ay are vectors of integers. See the help pages. kcv is the number of folds, with $\mathrm{kcv}=$ nrow $(\mathrm{X})$ for Leave-One-Out CV.
- For crossval_o2m_adjR2 the same parameters are to be specified. This way of crossvalidating is (potentially much) faster than the standard approach.


## Misc

Also some handy tools are available

- orth (X) is a function to obtain an orthogonalized version of a matrix or vector X .
- $\operatorname{ssq}(X)$ is a function to calculate the sum of squares (or squared Frobenius norm) of X. See also vnorm for calculating the norm of each column in $X$.
- mse $(x, y)$ returns the mean squared difference between two matrices/vectors. By default $y=0$.


## Citation

If you use the OmicsPLS R package in your research, please cite the corresponding software paper:
el Bouhaddani, S., Uh, H. W., Jongbloed, G., Hayward, C., Klarić, L., Kiełbasa, S. M., \&
Houwing-Duistermaat, J. (2018). Integrating omics datasets with the OmicsPLS package. BMC Bioinformatics, 19(1). https://doi.org/10.1186/s12859-018-2371-3
The bibtex entry can be obtained with command citation ("OmicsPLS"). Thank You!
The original paper proposing O2PLS is

Trygg, J., \& Wold, S. (2003). O2-PLS, a two-block (X-Y) latent variable regression (LVR) method with an integral OSC filter. Journal of Chemometrics, 17(1), 53-64. http://doi.org/10.1002/cem. 775

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Maintainer: Said el Bouhaddani ([s.elbouhaddani@umcutrecht.nl](mailto:s.elbouhaddani@umcutrecht.nl)).

```
orth Orthogonalize a matrix
```


## Description

Orthogonalize a matrix

## Usage

orth(X, X_true = NULL, type = c("QR", "SVD"))

## Arguments

$X \quad$ Numeric vector or matrix.
X_true (optional) A 'true' matrix/vector. Used to correct the sign of the orthonormalized X if QR is used. Only the first column is corrected.
type A character or numeric. Should be one of "QR" or "SVD".

## Details

Choosing type='QR' uses a QR decomposition of X to produce orthonormal columns. For type=='SVD' it uses an SVD decomposition. The columns are corrected for sign.

## Value

An orthogonalized representation of $X$

## Examples

```
orth(c(3,4))
round(crossprod(orth(matrix(rnorm(500),100,5))),4)
```

orth (matrix (1:9,3,3),type='QR')[,1] - orth(1:3); orth(matrix(1:9,3,3),type='SVD')[,1] - orth

```
plot.o2m
```

Plot one or two loading vectors for class o2m

## Description

This function plots one or two loading vectors, by default with ggplot2.

## Usage

```
## S3 method for class 'o2m'
plot(x, loading_name = c("Xjoint", "Yjoint", "Xorth",
    "Yorth"), i = 1, j = NULL, use_ggplot2 = TRUE,
    label = c("number", "colnames"), ...)
```


## Arguments

$x \quad$ An O2PLS fit, with class 'o2m'
loading_name character string. One of the following: 'Xjoint', 'Yjoint', 'Xorth' or 'Yorth'.
i Integer. First component to be plotted.
$j \quad$ NULL (default) or Integer. Second component to be plotted.
use_ggplot2 Logical. Default is TRUE. If FALSE, the usual plot device will be used.
label Character, either 'number' or 'colnames'. The first option prints numbers, the second prints the colnames
. . Further arguments to geom_text, such as size, col, alpha, etc.

## Value

If use_ggplot 2 is TRUE a ggplot2 object. Else NULL.

## See Also

summary.o2m

```
predict.o2m Predicts X or Y
```


## Description

Predicts X or Y based on new data on Y or X

## Usage

```
## S3 method for class 'o2m'
predict(object, newdata, XorY = c("X", "Y"), ...)
```


## Arguments

| ob ject | List. Should be of class o2m. |
| :--- | :--- |
| newdata | New data, which one of X or Y is specified in XorY. |
| Xory | Character specifying whether newdata is X or Y. |
| $\ldots$ | For compatibility |

## Details

Prediction is done after correcting for orthogonal parts.

## Value

Predicted Data

## Examples

```
predict(o2m(scale(1:10), scale(1:10), 1, 0, 0), newdata = scale(1:5), XorY = "X")
```

```
print.cvo2m Cross-validate procedure for O2PLS
```


## Description

Cross-validate procedure for O2PLS

## Usage

\#\# S3 method for class 'cvo2m'
print (x, include_matrix = FALSE, ...)

## Arguments

x
List of class "cvo2m", produced by crossval_o2m.
include_matrix
Logical. Should the 3-d array with Prediction errors also be printed.
... For consistency.

```
print.o2m Print function for O2PLS.
```


## Description

This function is the print method for an O2PLS fit

## Usage

```
## S3 method for class 'o2m'
print(x, ...)
```


## Arguments

$x \quad$ An O2PLS fit (an object of class o2m)
... For consistency

## rmsep Root MSE of Prediction

## Description

Calculates the Root MSE of prediction on test data. Only tested to work inside loocv.

## Usage

rmsep (Xtst, Ytst, fit, combi = FALSE)

## Arguments

```
    Xtst Numeric vector or matrix.
    Ytst Numeric vector or matrix.
    fit o2m fit (on data without Xtst and Ytst).
    combi Logical. Should the symmetrized MSE be used, i.e. add both MSEs. Not yet
    implemented, but see rmsep_combi
```


## Details

This function is the building block for loocv, as it produced the prediction error for test (left out) data.

## Value

Mean squares difference between predicted Y and true Y

```
rmsep_combi Symmetrized root MSE of Prediction
```


## Description

Calculates the symmetrized root MSE of prediction on test data. *Expected* to work in combination with loocv.

## Usage

rmsep_combi(Xtst, Ytst, fit)

## Arguments

| Xtst | Numeric vector or matrix. |
| :--- | :--- |
| Ytst | Numeric vector or matrix. |
| fit | $\circ 2 \mathrm{~m}$ fit (on data without Xt st and Ytst). |

## Details

This function is the building block for 100 cv , as it produced the prediction error for test (left out) data.

This is a symmetrized version of rmsep, and is used by loocv. The predicion error of both Xtst and Ytst are calculated and summed. Whether this is a good idea depends: If $X$ and $Y$ have similar meanings (LC-MS versus MALDI) this is a good thing to do. If the two matrices do not have similar meanings, (Metabolomics versus Transcriptomics) then you may want to not sum up the two prediction errors or include weights in the sum.

## Value

Mean squares difference between predicted Y and true Y

$$
\text { scores } \quad \text { Extract the scores from an O2PLS fit }
$$

## Description

This function extracts score matrices from an O2PLS fit

## Usage

```
scores (x, ...)
\#\# S3 method for class 'o2m'
scores(x, which_part = c("Xjoint", "Yjoint", "Xorth",
    "Yorth"), subset = 0, ...)
```


## Arguments

| x | Object of class $\circ 2 \mathrm{~m}$ |
| :--- | :--- |
| $\ldots$. | For consistency |
| which_part | character string. One of the following: 'Xjoint', 'Yjoint', 'Xorth' or 'Yorth'. |
| subset | subset of scores vectors to be extracted. |

## Value

Scores matrix

## See Also

loadings.o2m

## Examples

scores (o2m(scale (-2:2), scale ( $-2: 2 * 4$ ) , $1,0,0$ ) )

## Description

## Calculate Sum of Squares

## Usage

ssq(X)

## Arguments

$X \quad$ Numeric vector or matrix.

## Details

This is the Frobenius norm of $X$.

## Value

The sum of squared elements of $X$

## Examples

```
ssq(tcrossprod(1:5))
ssq(rnorm(1e5))/1e5
```

```
    summary.02m Summary of an O2PLS fit
```


## Description

Until now only variational summary given by the R2's is outputted

## Usage

\#\# S3 method for class 'o2m'
summary (object, digits $=3$, ...)

## Arguments

object List. Should be of class $\circ 2 \mathrm{~m}$.
digits Integer, number of digits.
... For compatibility

## Value

List with R2 values.

## See Also

plot.o2m

## Examples

```
summary(o2m(scale(-2:2),scale(-2:2*4),1,0,0))
```

vnorm $\quad$ Norm of a vector or columns of a matrix

## Description

Norm of a vector or columns of a matrix

## Usage

vnorm(x)

## Arguments

x
Numeric vector or matrix.

## Value

(columnwise) Euclidian norm of $x$

## Examples

```
vnorm(orth(1:5))
vnorm(matrix(1:9,3,3))^2 - colSums(matrix(1:9,3)^2)
```

