Package 'OmicsPLS'

July 24, 2019

Title Data Integration with Two-Way Orthogonal Partial Least Squares

Type Package

Version 1.2.0
Date 2019-07-23
Author Said el Bouhaddani, Jeanine Houwing-Duistermaat, Geurt Jongbloed, Szymon Kielbasa and Hae-Won Uh
Maintainer Said el Bouhaddani <s.elbouhaddani@umcutrecht.nl></s.elbouhaddani@umcutrecht.nl>
Description Performs the O2PLS data integration method for two datasets yielding joint and data-specific 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></doi:10.1186>
License GPL-3
Encoding UTF-8
Imports ggplot2, parallel, magrittr, tibble
Suggests testthat, knitr, rmarkdown, gplots
RoxygenNote 6.1.1
VignetteBuilder knitr
NeedsCompilation no
Repository CRAN
Date/Publication 2019-07-24 21:30:11 UTC
R topics documented:
adjR2
1

adjR2

crossval_o2m_adjR2																	4
loadings																	6
loocv																	7
loocv_combi																	8
mse																	9
o2m																	10
OmicsPLS																	12
orth																	14
plot.o2m																	
predict.o2m																	
print.cvo2m																	16
print.o2m																	17
rmsep																	17
rmsep_combi																	18
scores																•	18
ssq																	19
summary.o2m																	20
vnorm																	20

adjR2

Gridwise adjusted R2 for O2PLS

Description

For (a grid of) values for a, nx and ny, loocy calculates the R2 of the joint part. Parallel computing is supported on Windows with package parallel.

Usage

```
adjR2(X, Y, a = 1:2, a2 = 1, b2 = 1, func = o2m, parall = F,
  cl = NULL, stripped = TRUE, p_thresh = 3000, q_thresh = p_thresh,
  tol = 1e-10, max_iterations = 100)
```

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 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 o2m and o2m_stripped are supported.
parall	Integer. Should a parallel cluster be set up using package parallel (Windows)? Best is to leave it to FALSE.

crossval_o2m 3

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 <code>p_thresh</code> columns, a power method optimization is used, see <code>o2m2</code>			
q_thresh	Integer. If Y has more than q_thresh columns, a power method optimization is used, see o2m2			
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 loocy for more intuition.

Value

Matrix with two rows:

adjR2X	Contains the joint R2 in X
adjR2Y	Contains the joint R2 in Y

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)
```

4 crossval_o2m

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: kcv=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 ${\tt detectCores}$ (). 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 o2m2
q_thresh	Integer. If Y has more than q_thresh columns, a power method optimization is used, see o2m2
tol	double. Threshold for power method iteration
max_iteratio	ns

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.

crossval_o2m_adjR2 5

crossval_o2m_adjR2 Adjusted Cross-validate procedure for O2PLS

Description

Combines CV with R2 optimization

Usage

```
crossval_o2m_adjR2(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

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: kcv=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 ${\tt detectCores}$ (). 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 $o2m2$
q_thresh	Integer. If Y has more than q_thresh columns, a power method optimization is used, see o2m2
tol	double. Threshold for power method iteration
max_iteratio	ns
	Integer Maximum number of iterations for navyer method

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_o2m 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.

6 loadings

Value

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

Examples

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

```
    Object of class o2m
    For consistency
    character string. One of the following: 'Xjoint', 'Yjoint', 'Xorth' or 'Yorth'.
    subset
    subset of loading vectors to be extracted.
    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
```

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

loocv 7

K fold CV for	O2PLS
	K fold CV for

Description

For (a grid of) values for a, nx and ny, loocy estimates the prediction error using k-fold CV.

Usage

```
loocv(X, Y, a = 1:2, a2 = 1, b2 = 1, fitted_model = NULL,
func = o2m, app_err = F, kcv, stripped = TRUE, p_thresh = 3000,
q_thresh = p_thresh, tol = 1e-10, max_iterations = 100)
```

Arguments

X	Numeric matrix. Vectors will be coerced to matrix with as .matrix (if this is possible)
Υ	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 $\circ 2m$. Is used to calculate the apparent error without recalculating this fit.
func	Function to fit the O2PLS model with. Only o2m and o2m_stripped are supported.
app_err	Logical. Should the apparent error also be computed? Not used anymore.
kcv	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 $o2m2$
q_thresh	Integer. If Y has more than q_thresh columns, a power method optimization is used, see $o2m2$
tol	double. Threshold for power method iteration
max_iteration	ns
	Integer Maximum number of iterations for nower method

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, a2 and b2 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 will have varying a along the first dimension and a2 and b2 along the second and third respectively. Typing example (loocv) (hopefully) clarifies this function.

8 loocv_combi

Value

List with two numeric vectors:

CVerr Contains the k-fold CV estimated RMSEP

Fiterr Contains the apparent error

loocv_combi K-fold CV based on symmetrized prediction error

Description

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

Usage

```
loocv_combi(X, Y, a = 1:2, a2 = 1, b2 = 1, fitted_model = NULL,
func = o2m, app_err = F, kcv, stripped = TRUE, p_thresh = 3000,
q_thresh = p_thresh, tol = 1e-10, max_iterations = 100)
```

Arguments

X	Numeric matrix. Vectors will be coerced to matrix with as $\verb"matrix"$ (if this is possible)
Y	Numeric matrix. Vectors will be coerced to matrix with as $\verb".matrix"$ (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 o2m. Is used to calculate the apparent error without recalculating this fit.
func	Function to fit the O2PLS model with. Only o2m and o2m_stripped are supported.
app_err	Logical. Should the apparent error also be computed? Not used anymore.
kcv	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 <code>p_thresh</code> columns, a power method optimization is used, see <code>o2m2</code>
q_thresh	Integer. If Y has more than q_thresh columns, a power method optimization is used, see $o2m2$
tol	double. Threshold for power method iteration
max_iteration	ns

Integer, Maximum number of iterations for power method

mse 9

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(x, y = 0, na.rm = FALSE)
```

Arguments

x Numeric vector or matrix.

y Numeric vector or matrix. Defaults to 0.

na.rm Remove NA's?

Details

Is equal to 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 N x p matrix and y an N x 1 vector, y is subtracted from each column of x, and if y=0 (default) you get the mean of $vec(x^2)$

Value

The mean of the squared differences elementwise.

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

10 o2m

o2m Per tio	form O2-PLS data integration with two-way orthogonal correc- ns
-------------	--

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

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)
n	Integer. Number of joint PLS components. Must be positive!
nx	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 θ
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 $o2m2$
q_thresh	Integer. If Y has more than q_thresh columns, a power method optimization is used, see $\tt o2m2$
tol	double. Threshold for power method iteration
max_iteration	ons

Integer, Maximum number of iterations for power method

Details

If both nx and ny are zero, o2m 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.

o2m

Value

A list containing

π+	Joint X scores
Tt	
W.	Joint X loadings
Ŭ	Joint Y scores
С.	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 Tt ~ U
B_T.	Regression coefficient in U ~ Tt
H_TU	Residuals in Tt in Tt ~ U
H_UT	Residuals in U in U ~ 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 $\operatorname{ssq})$ of the joint part in X as proportion of variation in X
R2Ycorr	Variation (measured with $\operatorname{ssq})$ of the joint part in Y as proportion of variation in Y
R2X_YO	Variation (measured with $\operatorname{ssq})$ of the orthogonal part in X as proportion of variation in X
R2Y_XO	Variation (measured with $\operatorname{ssq})$ of the orthogonal part in Y as proportion of variation in Y
R2Xhat	Variation (measured with $\operatorname{ssq})$ of the predicted X as proportion of variation in X
R2Yhat	Variation (measured with $\operatorname{ssq})$ of the predicted Y as proportion of variation in Y

See Also

summary.o2m, plot.o2m, crossval_o2m

12 OmicsPLS

Examples

OmicsPLS

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 o2m. For data X and Y you can run o2m(X,Y,n,nx,ny) for an O2PLS fit with n joint and nx, 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 o2m with default parameters. E.g. o2m (X, Y, n, nx, ny).

OmicsPLS 13

• In case you don't want the fancy output, but only the parameters, you may add stripped = TRUE to obtain a stripped version of o2m which avoids calculating and storing some matrices. E.g. o2m (X, Y, n, nx, ny, stripped=TRUE).

- For high dimensional cases defined by ncol (X) >p_thresh and ncol (Y) >q_thresh a Power-Method approach is used which avoids storing large matrices. E.g. o2m (X, Y, n, nx, ny, p_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 = 02m(X,Y,n,nx,ny), 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, nx, ny 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 kcv = nrow(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.
- 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

14 orth

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

Author(s)

Said el Bouhaddani (<s.elbouhaddani@umcutrecht.nl>, Twitter: @selbouhaddani), Jeanine Houwing-Duistermaat (<J.Duistermaat@leeds.ac.uk>), Geurt Jongbloed (<G.Jongbloed@tudelft.nl>Szymon Kielbasa (<S.M.Kielbasa@lumc.nl>), Hae-Won Uh (<H.W.Uh@umcutrecht.nl>).

Maintainer: Said el Bouhaddani (<s.elbouhaddani@umcutrecht.nl>).

orth

Orthogonalize a matrix

Description

Orthogonalize a matrix

Usage

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

Arguments

X 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

```
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 15

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

```
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 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_ggplot2 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"), ...)
```

print.cvo2m

Arguments

object List. Should be of class o2m.

newdata New data, which one of X or Y is specified in <code>XorY</code>. XorY Character specifying whether newdata is X or Y.

... 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

nri	n+	.02m

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 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

18 scores

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 o2m fit (on data without Xtst and Ytst).

Details

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

This is a symmetrized version of rmsep, and is used by loocy. The prediction 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

scores

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, ...)
```

ssq 19

Arguments

x Object of class o2mFor 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))
```

ssq

Calculate Sum of Squares

Description

Calculate Sum of Squares

Usage

ssq(X)

Arguments

Χ

Numeric vector or matrix.

Details

This is the Frobenius norm of X.

Value

The sum of squared elements of X

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

20 vnorm

summary.o2m

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 o2m.
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

Norm of a vector or columns of a matrix

Description

Norm of a vector or columns of a matrix

Usage

```
vnorm(x)
```

Arguments

Х

Numeric vector or matrix.

vnorm 21

Value

(columnwise) Euclidian norm of x

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