Package 'bootsPLS'

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Type Package

Title Bootstrap Subsamplings of Sparse Partial Least Squares -Discriminant Analysis for Classification and Signature Identification

Version 1.1.2

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Description

Applicable to any classification problem with more than 2 classes. It relies on bootstrap subsamplings of sPLS-DA and provides tools to select the most stable variables (defined as the ones consistently selected over the bootstrap subsamplings) and to predict the class of test samples.

License GPL-3

Depends mixOmics (>= 6.3.1)

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bootsPLS-package	Bootstrap Subsamplings of Sparse Partial Least Squares - Discrimi-
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Description

Applicable to any classification problem with more than 2 classes. It relies on bootstrap subsamplings of sPLS-DA and provides tools to select the most stable variables (defined as the ones consistently selected over the bootstrap subsamplings) and to predict the class of test samples.

Details

The DESCRIPTION file:

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Type:	Package
Title:	Bootstrap Subsamplings of Sparse Partial Least Squares - Discriminant Analysis for Classification and Signatu
Version:	1.1.2
Author:	Florian Rohart [aut, cre], Kim-Anh Le Cao [boss], Christine Wells [boss]
Maintainer:	Florian Rohart <florian.rohart@gmail.com></florian.rohart@gmail.com>
Description:	Applicable to any classification problem with more than 2 classes. It relies on bootstrap subsamplings of sPLS
License:	GPL-3
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BugReports:	https://bitbucket.org/FlorianR/package-bootspls/issues

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The package implements the methodology described in Rohart *et al.* (2016) for identifying genes that differentiate Mesemchymal Stromal Cells from other cell types. The method is applicable to any classification problem with more than 2 classes. It relies on bootstrap subsamplings of sPLS-DA and provides tools to select the most stable variables (defined as the ones consistently selected over the bootstrap subsamplings) and to predict the class of test samples.

Three major functions:

*bootsPLS performs a tune.splsda of the mixOmics package on several random subsamplings. It records the selected variables on each replication. The compile.bootsPLS.object function is to be used if several calls to bootsPLS are made.

*fit.model fits a constraint spls (see spls.hybrid) on the most stable variables. The variables can be automatically selected by setting auto.tune=TRUE.

*prediction predicts the class of test samples and compute Confidence Interval (CI) of the prediction values.

Author(s)

Florian Rohart [aut, cre], Kim-Anh Le Cao [boss], Christine Wells [boss]

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References

Rohart *et al.* (2016). A Molecular Classification of Human Mesenchymal Stromal Cells. PeerJ, DOI 10.7717/peerj.1845

Le Cao, K.-A., Boitard, S. and Besse, P. (2011). Sparse PLS Discriminant Analysis: biologically relevant feature selection and graphical displays for multiclass problems. *BMC Bioinformatics* **12**:253.

Examples

Not run: data(MSC)

```
X=MSC$X
Y=MSC$Y
```

```
boot1=bootsPLS(X=X,Y=Y,ncomp=3,many=5,kCV=5)
boot2=bootsPLS(X=X,Y=Y,ncomp=3,many=5,kCV=5,showProgress=FALSE)
boot3=bootsPLS(X=X,Y=Y,ncomp=3,many=5,kCV=5,showProgress=FALSE, cpus=2)
```

```
# construct a list of bootsPLS object
bootsPLS.object=list(boot1,boot2,boot3)
```

compile the outputs in one bootsPLS object boot=compile.bootsPLS.object(bootsPLS.object)

```
# fit the model
fit=fit.model(boot,auto.tune=TRUE) #tuning number of components and variables
fit=fit.model(boot,ncomp=2) #tuning number of variables on the 2components
plotIndiv(fit,ind.names=FALSE, legend=TRUE)
```

prediction and Confidence Interval, here we use the same dataset but it should be external data pred=prediction(fit,X.test=X,CI=TRUE)

head(pred\$Y.hat.test[,,"comp.1"])
lapply(pred\$out.CI\$CI\$'comp.1',head)

End(Not run)

bootsPLS Performs replications of sPLSDA on random subsamplings of the data

Description

Performs replications of sPLSDA on random subsamplings of the data

Usage

Arguments

Х	Input matrix of dimension n * p; each row is an observation vector.
Υ	Factor with at least q>2 levels.
near.zero.var	Logical. If TRUE, a pre-screening step is performed to remove predictors with near-zero variance. See nearZeroVar.
many	How many replications of the sPLS-DA analysis are to be done?

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bootsPLS

ncomp	How many component are to be included in the sPLS-DA analysis?
dist	Indicates the distance that is used to classify the samples. One of "max.dist", "centroids.dist", "mahalanobis.dist". Default is "max.dist"
save.file	If the outputs are to be saved, this argument allows you to do it at the end of each replication. A full path is expected. Convenient if you run this function on a cluster and it is killed before completion, e.g. due to a too short requested time.
ratio	Number between 0 and 1. It is the proportion of the n samples that are put aside and considered as an internal testing set. The (1-ratio)*n samples are used as a training set and the kCV fold cross validation is performed on them. Default is 0.3
kCV	Number of fold for the cross validation. Default is 10.
grid	A vector of value for the tuning of the keepX parameter of sPLS-DA on each component. See spls for more details on keepX. Default is grid=1:min(40,ncol(X)).
cpus	Number of cpus to use when running the code in parallel.
nrepeat	Number of times the Cross-Validation process is repeated for each of the many replications. See tune.splsda for details.
showProgress	Logical. If TRUE, shows the progress of the algorithm. It also gives a list of which variables are selected on each component.

Details

Performs replication of tune.splsda on random subsamplings of the data and record which variables are selected on which subsamplings. It also gives a confusion matrix for each component and for each subsamplings.

Value

A 'bootsPLS' object is returned for which plot, fit.model and prediction are available.

- ClassifResult A 4-dimensional array. The two first dimensions consists in the confusion matrix. The third dimension is relative to the number of components ncomp. The fourth dimension concerns the number of replication many.
- loadings.X A 3-dimensional array. Loadings vector of X, for each component and each replication.

selection.variable

A 3-dimensional array. Gives the selected variables for each component and each replication. It is obtained by replacing each non zero value in loadings.X by 1.

- frequency A matrix of size ncomp*p. Gives the frequency of selection for each variable on each component. It is obtained as a mean over the third dimension of selection.variable
- nbr.var Matrix of size many*ncomp. Gives the number of variables that have been selected on each component for each replication.

learning.sample	
	Matrix of size n*many. Gives the samples that have been used in the internal training set over the many replications. These samples have the value 1, the others 0.
prediction	A 3-dimensional array of size n*many*ncomp. Gives the prediction for the chosen dist of all the samples, either in the learning set or the testing set.
data	A list of the input data X, Y and of the distance used to classify the sample ("max.dist", "centroids.dist" or "mahalanobis.dist").

References

Rohart *et al.* (2016). A Molecular Classification of Human Mesenchymal Stromal Cells. PeerJ, DOI 10.7717/peerj.1845

See Also

splsda, plot.bootsPLS, fit.model, prediction

Examples

```
## Not run:
data(MSC)
X=MSC$X
Y=MSC$Y
dim(X)
table(Y)
```

boot=bootsPLS(X=X,Y=Y,ncomp=3,many=5,kCV=5)

```
# saving the outputs in a Rdata file, the file is saved after each iteration
# if used on a cluster, you can use the `cpus' argument as well
save.file=paste(getwd(),"/MSC.",Sys.getpid(),".Rdata",sep="")
boot=bootsPLS(X=X,Y=Y,ncomp=3,many=5,kCV=5,save.file=save.file)
```

End(Not run)

CI.prediction

Compute Confidence Intervals (CI) for test samples

Description

Compute Confidence Intervals (CI) for test samples based on random subsamplings

CI.prediction

Usage

Arguments

object	a 'spls.constraint' object, as one resulting from fit.model. If object is missing: X, Y, signature are needed.
Х	Only used if object is missing. Input matrix of dimension n $*$ p; each row is an observation vector.
Υ	Only used if object is missing. Factor with at least q>2 levels.
signature	Only used if object is missing. A list containing which variables are to be kept on each component.
ncomp	Only used if object is missing. How many component do you want to include in the sPLS-DA analysis?
many	How many subsamplings do you want to do? Default is 100
subsampling.matrix	
	Optional matrix of many columns. Gives the samples to subsample as an internal learning set.
ratio	Number between 0 and 1. It is the proportion of the n samples that are put aside and considered as an internal testing set. The $(1-ratio)*n$ samples are used as a training set and the kCV fold cross validation is performed on them. Default is 0.3
X.test	Test matrix.
level.CI	A 1- level.CI% confidence interval is calculated.
save.file	Save the outputs of the functions in save.file.Rdata.

Details

This function can work with a 'spls.constraint' object or with the input data (X, Y, signature). See examples below to see the difference in use.

Value

CI	A (1- level.CI)% confidence interval is returned for each samples in X.test
Y.hat.test	A four dimensional array. The two first dimensions are an estimation of the dummy matrix obtained from Y (size n * number of sample types). The third dimension is relative to the number of components ncomp. The fourth dimension concerns the number of subsamplings.
ClassifResult	A 5-dimensional array. The two first dimensions consists in the confusion ma- trix. The third dimension is relative to the number of components ncomp. The fourth dimension concerns the number of subsamplings. The fifth and last di- mension is relative to the different distances "max.dist", "centroids.dist" and "mahalanobis.dist".

	loadings.X	A 3-dimensional array. Loadings vector of X, for each component and each subsampling.
	prediction.X	A 4-dimensional array of size n*many*ncomp*3. Gives the prediction for the chosen method of all the samples, either in the internal learning set or the internal testing set. The last dimension is relative to the different distances "max.dist", "centroids.dist" and "mahalanobis.dist".
	prediction.X.te	est
		A 4-dimensional array of size nrow(X.test)*many*ncomp*3. Gives the predic- tion for the chosen method of all the test samples in X.test. The last dimen- sion is relative to the different distances "max.dist", "centroids.dist" and "maha- lanobis.dist".
learning.sample		
		Matrix of size n*many. Gives the samples that have been used in the internal training set over the many replications. These samples have the value 1, the others 0.
	coeff	A list of means.X, sigma.X, means.Y and sigma.Y. Means and variances for the variables of X and the columns of the dummy matrix obtained from Y, each row is a subsampling.
	data	A list of the input data X, Y and of signature, which is a list containing the variables kept on each component.

See Also

fit.model, prediction

Examples

Not run: data(MSC) X=MSC\$X Y=MSC\$Y

```
# with a bootsPLS object
boot=bootsPLS(X=X,Y=Y,ncomp=3,many=5,kCV=5)
fit=fit.model(boot,ncomp=3)
```

```
CI=CI.prediction(fit)
CI=CI.prediction(fit,X.test=X)
plot(CI)
```

lapply(CI\$CI\$'comp.1',head)
lapply(CI\$CI\$'comp.2',head)
lapply(CI\$CI\$'comp.3',head)

```
# without a spls.constraint object. X,Y and signature are needed
# the results should be similar
#(not the same because of the random subsamplings,
# exactly the same if subsampling.matrix is an input)
```

compile.bootsPLS.object

```
signature=fit$data$signature
CI=CI.prediction(X=X,Y=Y,signature=signature)
CI=CI.prediction(X=X,Y=Y,signature=signature,X.test=X)
lapply(CI$CI$'comp.1',head)
lapply(CI$CI$'comp.2',head)
lapply(CI$CI$'comp.3',head)
```

End(Not run)

compile.bootsPLS.object

Combine several bootsPLS objects into one

Description

Combine several bootsPLS objects into one

Usage

compile.bootsPLS.object(bootsPLS.list,path,pattern,file,save.file)

Arguments

bootsPLS.list	A list of bootsPLS object, as obtained from multiple calls to bootsPLS
path	Only used if bootsPLS.list is missing. A path to the Rdata files containing the bootsPLS outputs to combine. Will be passed in the list.files function.
pattern	Only used if bootsPLS.list is missing. A commun pattern to the Rdata files to combine. Will be passed in the list.files function.
file	Only used if bootsPLS.list is missing. Vector of Rdata files to combine. Will be loaded as path/file[i]
save.file	Optional. Full path of the Rdata file to be saved with the combined objects.

Details

This function works with either a list of bootsPLS object, a path and a pattern or a path and a file. The outputs can be saved into a Rdata file. See Examples below.

Value

A 'bootsPLS' object is returned for which plot, fit.model and prediction are available. See bootsPLS for the outputs.

See Also

plot.bootsPLS, fit.model, prediction, bootsPLS

Examples

```
## Not run:
data(MSC)
X=MSC$X
Y=MSC$Y
dim(X)
table(Y)
# perform several bootsPLS analysis
boot1=bootsPLS(X=X,Y=Y,ncomp=3,many=5,kCV=5)
boot2=bootsPLS(X=X,Y=Y,ncomp=3,many=5,kCV=5,showProgress=FALSE)
boot3=bootsPLS(X=X,Y=Y,ncomp=3,many=5,kCV=5,showProgress=FALSE)
# construct a list of bootsPLS object
bootsPLS.object=list(boot1,boot2,boot3)
# compile the outputs in one bootsPLS object
boot=compile.bootsPLS.object(bootsPLS.object)
# all can work from the saved file:
#convenient if used on a cluster
# perform several bootsPLS analysis and save the outputs
boot1=bootsPLS(X=X,Y=Y,ncomp=3,many=5,kCV=5,save.file="MSC1.Rdata")
boot2=bootsPLS(X=X,Y=Y,ncomp=3,many=5,kCV=5,showProgress=FALSE,save.file="MSC2.Rdata")
boot3=bootsPLS(X=X,Y=Y,ncomp=3,many=5,kCV=5,showProgress=FALSE,save.file="MSC3.Rdata")
# compile the outputs in one bootsPLS object
boot=compile.bootsPLS.object(path=paste(getwd(),"/",sep=""),
   pattern="MSC",save.file="MSC.all.Rdata")
# or
boot=compile.bootsPLS.object(path=paste(getwd(), "/", sep=""),
   file=c("MSC1.Rdata", "MSC2.Rdata", "MSC3.Rdata"), save.file="MSC.all.Rdata")
```

End(Not run)

component.selection Tune the number of components

Description

Performs a multiple hypotheses testing procedure to choose the number of components in the splsda analysis

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component.selection

Usage

component.selection(object,alpha,showProgress=TRUE)

Arguments

object	a 'bootsPLS' object, as obtained from bootsPLS
alpha	Level of the test
showProgress	Logical. If TRUE, shows the progress of the algorithm.

Details

The testing procedure evaluates the gain in classification accuracy when a new PLS-component is added. This is done by on-sided t-test of level alpha applied on the classification accuracy obtained in the 'bootsPLS' object. See the reference below for more details on the multiple testing procedure.

Value

A 'component.selection' object is returned for which plot is available.

pval	pvalue obtained from the testing procedure.
opt	Number of components chosen by the procedure
object	input 'bootsPLS' object
alpha	input level of the test

References

Rohart et al. (2016). A Molecular Classification of Human Mesenchymal Stromal Cells. PeerJ, DOI 10.7717/peerj.1845

See Also

plot.component.selection, fit.model, prediction

Examples

Not run: data(MSC) X=MSC\$X Y=MSC\$Y dim(X) table(Y)

boot=bootsPLS(X=X,Y=Y,ncomp=3,many=5,kCV=5)

comp=component.selection(boot)

End(Not run)

fit.model

Description

Create a spls.constraint object by fitting a constraint spls with the spls.hybrid function on a 'boot-sPLS' object

Usage

```
fit.model(object,auto.tune,X,Y,ncomp,signature,alpha,limit,showProgress=TRUE)
```

Arguments

object	a 'bootsPLS' object', as obtained from bootsPLS.
auto.tune	Logical. If TRUE, tune the optimal number of component (ncomp) and which variables to select on each component (signature). It only works with object
Х	Input matrix of dimension n * p; each row is an observation vector.
Υ	Factor with at least q>2 levels.
ncomp	How many component are to be included in the sPLS-DA analysis?
signature	A list containing which variables to keep on each component.
alpha	Level of the test.
limit	Vector of maximal number of genes to include on each component.
showProgress	Logical. If TRUE, shows the progress of the algorithm.

Details

This function fit a spls.hybrid on the variables included in signature, which can be an input or internally calculated by setting auto.tune=TRUE. If object is given as an input, (X, Y) are ignored. If auto.tune=TRUE, ncomp, signature are ignored.

Value

A 'spls.constraint' object is returned for which plotIndiv is available.

The outputs are the ones from spls.hybrid, plus

data A list of the input data X, Y, Y.mat (dummy matrix) and of signature, which is a list containing the variables kept on each component. If a tuning occurs, either for the number of components or for the variables or both, outputs \$component.selection and \$variable.selection are available; see component.selection and variable.selection.

MSC

See Also

prediction, CI.prediction, plotIndiv

Examples

Not run: data(MSC) X=MSC\$X Y=MSC\$Y

```
boot=bootsPLS(X=X,Y=Y,ncomp=3,many=5,kCV=5)
```

```
# with a bootsPLS object and auto.tune=TRUE
fit=fit.model(boot,auto.tune=TRUE)
plot(fit$component.selection)
plot(fit$variable.selection)
```

with a bootsPLS object and ncomp=2
fit=fit.model(boot,ncomp=2)

```
# with a bootsPLS object and ncomp/signature as input
signature=fit$data$signature
fit=fit.model(boot,ncomp=2,signature=signature)
```

```
# with no bootsPLS object
fit=fit.model(X=X,Y=Y,ncomp=2,signature=signature)# bootsPLS object
```

```
plotIndiv(fit,ind.names=FALSE, legend=TRUE)
```

End(Not run)

MSC

Mesenchymal Stem Cells data

Description

The data is a subset of the data contained in Rohart et al. (2015). It contains 150 samples, either Mesenchymal Stem Cells (MSC) or Non-MSC, and 200 genes.

Usage

data(MSC)

Format

A list containing the following components:

- X data matrix with 150 rows and 200 columns. Each row represents an experimental sample, and each column a single gene.
- Y a vector containing the sample type (MSC or Non-MSC).

Details

This data is a subset of a bigger study; the samples and genes have been randomly selected for this package. All samples have been background corrected, log2 transformed and YuGene normalised.

References

Rohart *et al.* (2016). A Molecular Classification of Human Mesenchymal Stromal Cells. PeerJ, DOI 10.7717/peerj.1845

Kim-Anh Le Cao, Florian Rohart, Leo McHugh, Othmar Korn, Christine A. Wells. YuGene: A simple approach to scale gene expression data derived from different platforms for integrated analyses. Genomics. http://dx.doi.org/10.1016/j.ygeno.2014.03.001.

plot.bootsPLS	Plot the frequency	of selection	of all	variables f	or all	the	PLS-
	component.						

Description

Plot the frequency of selection of all variables for all the PLS-component.

Usage

```
## S3 method for class 'bootsPLS'
plot(x,light,pch,col,legend.position,title, name.var=TRUE,...)
```

Arguments

х	Object of class 'bootsPLS'.
light	Between 0 and 1. A lot of variables usually have a low frequency, this argument allows you to discard those from the plot. Only the variables that have a frequency higher than light on at least one component are plotted.
pch	A vector of length ncomp (argument of bootsPLS). See par for details.
col	A vector of length ncomp (argument of bootsPLS). See par for details.
legend.positio	n
	Location of the legend, see legend for more details. If set to FALSE, no legend is plotted.
title	title of the plot

name.var	If TRUE, add the name of the variables in x\$data\$X on the x-axis. A vector of
	length the number of variables can be supplied for customized names.
	not used

Details

Plot the frequency of selection of all variables depending on the component. By default, a legend and a title are added to the plot, those can be changed/removed by changing the respective inputs.

See Also

bootsPLS

Examples

```
## Not run:
data(MSC)
X=MSC$X
Y=MSC$Y
dim(X)
table(Y)
boot=bootsPLS(X=X,Y=Y,ncomp=3,many=5,kCV=5)
plot(boot)
plot(boot,light=0.3,legend.position=FALSE)
plot(boot,light=0.3,legend.position=FALSE, name.var = paste("Gene",1:ncol(X)))
```

```
## End(Not run)
```

plot.component.selection

Plot the results of the testing procedure to determine the number of component to select

Description

Plot the results of the testing procedure to determine the number of component to select

Usage

```
## S3 method for class 'component.selection'
plot(x,pch,col,type,lty,...)
```

Arguments

x	Object of class "component.selection".
pch	See par for details.
col	See par for details.
type	See par for details.
lty	See par for details.
	not used

Details

This function plots the p-value of the one sided t-test with respect to the number of components. See component.selection and the reference below for more details on the multiple testing procedure

References

Rohart et al. (2016). A Molecular Classification of Human Mesenchymal Stromal Cells. PeerJ, DOI 10.7717/peerj.1845

See Also

bootsPLS, component.selection

Examples

Not run: data(MSC) X=MSC\$X Y=MSC\$Y

boot=bootsPLS(X=X,Y=Y,ncomp=3,many=5,kCV=5)
comp=component.selection(boot)

plot(comp)

End(Not run)

plot.predictCI Plot confidence Intervals

Description

Display the confidence intervals for the prediction values of a specific level of the outcome

plot.predictCI

Usage

```
## S3 method for class 'predictCI'
plot(x,
ncomp=1, level=1, las=2, col, title, name.var = TRUE, abline=TRUE,...)
```

Arguments

х	a 'predict.CI' object, as one resulting from CI.prediction, or from prediction\$out.CI.
ncomp	Component to be plotted
level	One of the levels of the outcome to plot
las	las argument for the x-axis labels
col	Color for the confidence Intervals. Can be a single value or a different value for each sample.
title	title of the plot
name.var	If TRUE, add the name of the variables on the x-axis. A vector of length the number of variables can be supplied for customized names.
abline	logical. Add two horizontal lines: 0.5 and 1/the number of levels of the outcome. Note that if the outcome only has two levels, only one line is plotted.
	not used

Details

Plot the Confidence Intervals for a specific component and a specific level. In the special case of the "max.dist" being used (in the bootsPLS function), a line at 0.5 and 1/number of levels is added to the plot with abline=TRUE. These lines highlight the predicted class of the samples. For example if the level 1 out of 2 levels is displayed: any sample above 0.5 is predicted as level 1, any samples below 0.5 is predicted as level 2, and samples with a confidence interval overlaying 0.5 are not a clear cut. Another example if the level 1 out of 3 levels is displayed: any sample above 0.5 is predicted as level 1, any samples below 1/3 is predicted as not level 1, and samples in between 1/3 and 0.5 can't be decided from this graph only (you can display other levels, or find the predicted class in your object). See example below.

In the case of another distance being used, the lines should not be added to the graph abline=FALSE.

See Also

CI.prediction, prediction

Examples

Not run: data(MSC) X=MSC\$X Y=MSC\$Y

```
# with a bootsPLS object
boot=bootsPLS(X=X,Y=Y,ncomp=3,many=5,kCV=5)
```

```
fit=fit.model(boot,ncomp=3)
CI=CI.prediction(fit,X.test=X)
plot(CI)
pred=prediction(fit,X.test=X, CI=TRUE)
plot(pred$out.CI, ncomp=2)
# we color each confidence interval by the predicted class
plot(pred$out.CI, ncomp=2,
    col = color.mixo(factor(pred$predicted.test$"max.dist"[,2]))) #second component
# because bootsPLS was used with dist="max.dist" (by default)
# and because there are only two levels in the outcome,
# everything above the 0.5 line is predicted as MSC
par(mfrow=c(3,1))
plot(pred$out.CI, ncomp=1, level="MSC")
plot(pred$out.CI, ncomp=2, level="MSC")
plot(pred$out.CI, ncomp=3, level="MSC")
#we can do the same things for the second level (Non-MSC)
par(mfrow=c(3,1))
plot(pred$out.CI, ncomp=1, level="Non-MSC")
plot(pred$out.CI, ncomp=2, level="Non-MSC")
plot(pred$out.CI, ncomp=3, level="Non-MSC")
## End(Not run)
```

plot.variable.selection

Plot the results of the testing procedure to determine the number of variables to select

Description

Plot the results of the testing procedure to determine the number of variables to select on each component

Usage

```
## S3 method for class 'variable.selection'
plot(x,pch,col,type,lty,...)
```

Arguments

Х

Object of class "variable.selection".

```
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```

prediction

pch	A vector of length ncomp (argument of bootsPLS). See par for details.
col	A vector of length ncomp (argument of bootsPLS). See par for details.
type	A vector of length ncomp (argument of bootsPLS). See par for details.
lty	A vector of length ncomp (argument of bootsPLS). See par for details.
	not used

Details

This function plots the p-value of the one sided t-test with respect to the frequency of each variable. See variable.selection and the reference below for more details on the multiple testing procedure.

References

Rohart *et al.* (2016). A Molecular Classification of Human Mesenchymal Stromal Cells. PeerJ, DOI 10.7717/peerj.1845

See Also

bootsPLS, variable.selection

Examples

Not run: data(MSC) X=MSC\$X Y=MSC\$Y

boot=bootsPLS(X=X,Y=Y,ncomp=3,many=5,kCV=5)
out=variable.selection(boot,ncomp=2,limit=c(40,40))
plot(out)

End(Not run)

|--|

Description

prediction

Usage

Arguments

object	a 'spls.constraint' object, as one resulting from fit.model. If object is missing: X, Y, signature are needed.
Х	Only used if object is missing. Input matrix of dimension n $*$ p; each row is an observation vector.
Y	Only used if object is missing. Factor with at least q>2 levels; Response variable of length n, indicating the sample types.
signature	Only used if object is missing. A list containing which variables are to be kept on each component.
ncomp	Only used if object is missing. How many component do you want to include in the sPLS-DA analysis?
X.test	Test matrix.
CI	logical. If TRUE, the confidence interval are calculated.
many	How many subsamplings do you want to do? Default is 100
subsampling.matrix	
	Optional matrix of many columns. Gives the samples to subsample as an internal learning set.
ratio	Number between 0 and 1. It is the proportion of the n samples that are put aside and considered as an internal testing set. The (1-ratio)*n samples are used as a training set.
level.CI	A 1- level.CI% confidence interval is calculated.
save.file	Save the outputs of the functions in save.file.Rdata.

Details

This function can work with a spls.constraint object or with the input data (X, Y, signature). See examples below to see the difference in use.

Value

CI	A (1- level.CI)% confidence interval is returned for each samples in X.test	
Y.hat.test	A four dimensional array. The two first dimensions are an estimation of the dummy matrix obtained from Y (size n * number of sample types). The third dimension is relative to the number of components ncomp. The fourth dimension concerns the number of subsamplings.	
ClassifResult	A 5-dimensional array. The two first dimensions consists in the confusion ma- trix. The third dimension is relative to the number of components ncomp. The fourth dimension concerns the number of subsamplings. The fifth and last di- mension is relative to the different distances "max.dist", "centroids.dist" and "mahalanobis.dist".	
loadings.X	A 3-dimensional array. Loadings vector of X, for each component and each subsampling.	

prediction

prediction.X A 4-dimensional array of size n*many*ncomp*3. Gives the prediction for the chosen method of all the samples, either in the internal learning set or the internal testing set. The last dimension is relative to the different distances "max.dist", "centroids.dist" and "mahalanobis.dist".

prediction.X.test

A 4-dimensional array of size nrow(X.test)*many*ncomp*3. Gives the prediction for the chosen method of all the test samples in X.test. The last dimension is relative to the different distances "max.dist", "centroids.dist" and "mahalanobis.dist".

learning.sample
 Matrix of size n*many. Gives the samples that have been used in the internal training set over the many replications. These samples have the value 1, the others 0.
 coeff
 A list of means.X, sigma.X, means.Y and sigma.Y. Means and variances for the variables of X and the columns of the dummy matrix obtained from Y, each row is a subsampling.
 data
 A list of the input data X, Y and of ind.kept.X, which is a list containing the variables kept on each component.

See Also

fit.model, CI.prediction

Examples

```
## Not run:
data(MSC)
X=MSC$X
Y=MSC$Y
```

```
# with a bootsPLS object
boot=bootsPLS(X=X,Y=Y,ncomp=3,many=5,kCV=5)
fit=fit.model(boot,ncomp=3)
```

```
# with a spls.constraint object and without CI
pred=prediction(fit,X.test=X)
```

```
lapply(pred$predicted.test,head)
```

```
# with a spls.constraint object and with CI
pred.CI=prediction(fit,X.test=X,CI=TRUE)
lapply(pred.CI$out.CI$CI$'comp.1',head)
lapply(pred.CI$out.CI$CI$'comp.2',head)
lapply(pred.CI$out.CI$CI$'comp.3',head)
```

```
# without a spls.constraint object. X,Y and signature are needed
# the results should be similar
#(not the same because of the random subsamplings,
# exactly the same if subsampling.matrix is an input)
```

```
signature=fit$data$signature
pred=prediction(X=X,Y=Y,signature=signature,X.test=X)
pred2=prediction(X=X,Y=Y,signature=signature,X.test=X,CI=TRUE)
lapply(pred2$out.CI$CI$'comp.1',head)
lapply(pred2$out.CI$CI$'comp.2',head)
lapply(pred2$out.CI$CI$'comp.3',head)
```

End(Not run)

spls.hybrid

spls.hybrid, midway between PLS and sPLS

Description

Performs a constraint sPLS on the first PLS-components and a sPLS on the last components

Usage

```
spls.hybrid(X,
        Y,
        ncomp = 2,
        mode = c("regression", "canonical", "invariant", "classic"),
        max.iter = 500,
        tol = 1e-06,
        keepX.constraint,
        keepY.constraint,
        keepY,
        near.zero.var = FALSE)
```

Arguments

Х	numeric matrix of predictors. NAs are allowed.	
Y	numeric vector or matrix of responses (for multi-response models). NAs are allowed.	
ncomp	the number of components to include in the model (see Details). Default is 2.	
mode	character string. What type of algorithm to use. one of "regression", "canonical", "invariant" or "classic". See Details.	
max.iter	integer, the maximum number of iterations.	
tol	a positive real, the tolerance used in the iterative algorithm.	
keepX.constraint		
	A list containing which variables of X are to be kept on each of the first PLS- components.	

spls.hybrid

keepY.constraint		
	A list containing which variables of Y are to be kept on each of the first PLS-components.	
keepX	number of X variables kept in the model on the last components.	
keepY	number of Y variables kept in the model on the last components.	
near.zero.var	boolean, see the internal nearZeroVar function (should be set to TRUE in par- ticular for data with many zero values). Setting this argument to FALSE (when appropriate) will speed up the computations.	

Details

The spls.hybrid function allows you to compute a constraint spls on the first components and a spls on the last components. Note that the only condition on keepX.constraint and keepX is that the sum of both length is ncomp; likewise for the ones relative to Y.

Value

A 'spls.hybrid' object is returned. The object is a list that contains the following components:

Х	the centered and standardized original predictor matrix.	
Y	the centered and standardized original response vector or matrix.	
ncomp	the number of components included in the model.	
mode	the algorithm used to fit the model.	
keepX.constrain	t	
	A list of length ncomp containing which variables of X are to be kept on each component.	
keepY.constrain	t	
	A list of length ncomp containing which variables of Y are to be kept on each component.	
mat.c	matrix of coefficients to be used internally by predict.	
variates	list containing the variates.	
loadings	list containing the estimated loadings for the X and Y variates.	
names	list containing the names to be used for individuals and variables.	
nzv	list containing the zero- or near-zero predictors information, for X and Y.	
coeff	A list of means.X, sigma.X, means.Y and sigma.Y. Means and variances for the variables of X and the columns of Y.mat.	

References

Rohart *et al.* (2016). A Molecular Classification of Human Mesenchymal Stromal Cells. PeerJ, DOI 10.7717/peerj.1845

Examples

```
## Not run:
data(MSC)
X=MSC$X
Y=MSC$Y
Y.mat=unmap(Y)
n=nrow(X)
p=ncol(X)
keepX.constraint=list(sample(1:p,7),sample(1:p,15))
fit=spls.hybrid(X,Y=Y.mat,ncomp=4,keepX.constraint=keepX.constraint,keepX=c(5,10))
plotIndiv(fit,ind.names=FALSE)
## End(Not run)
```

variable.selection Tune the number of variables on each component

Description

Performs a testing procedure to choose the number of variable on each component

Usage

```
variable.selection(object,ncomp,alpha,limit,showProgress=TRUE)
```

Arguments

object	a 'bootsPLS' object', as obtained from bootsPLS
ncomp	How many component?
alpha	Level of the test
limit	Vector of maximal number of genes to include on each component
showProgress	Logical. If TRUE, shows the progress of the algorithm.

Details

The testing procedure ranks the variables by decreasing frequency in object\$frequency, for each component. Random subsamplings are constructed, a spls.hybrid is fitted on the internal learning set and a prediction is made on the internal test set. The testing procedure evaluates the gain in classification accuracy over the random subsamplings when a new variable is added from a decreasing frequency. This is done by on-sided t-test of level alpha. See the reference below for more details on the multiple testing procedure.

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variable.selection

Value

A 'variable.selection' object is returned for which plot is available.

pval	pvalue obtained from the testing procedure.
opt	Number of components chosen by the procedure
signature	Variables chosen on each of the ncomp components
object	input 'bootsPLS' object
alpha	input level of the test

References

Rohart *et al.* (2016). A Molecular Classification of Human Mesenchymal Stromal Cells. PeerJ, DOI 10.7717/peerj.1845

See Also

spls.hybrid, plot, fit.model, prediction

Examples

Not run: data(MSC) X=MSC\$X Y=MSC\$Y dim(X) table(Y)

boot=bootsPLS(X=X,Y=Y,ncomp=3,many=5,kCV=5)
out=variable.selection(boot,ncomp=2)

out2=variable.selection(boot,ncomp=2,limit=c(40,40))

End(Not run)

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