

# Package ‘cvxbiclustr’

June 28, 2015

**Title** Convex Biclustering Algorithm

**Version** 0.0.1

**Author** Eric C. Chi, Genevera I. Allen, Richard G. Baraniuk

**Maintainer** Eric C. Chi <ecchi1105@gmail.com>

**Description** An iterative algorithm for solving a convex formulation of the biclustering problem.

**Depends** R (>= 3.1.3), Matrix, igraph,

**License** MIT + file LICENSE

**LazyData** true

**NeedsCompilation** yes

**Repository** CRAN

**Date/Publication** 2015-06-28 12:56:52

## R topics documented:

biclust_smooth . . . . .	2
cobra . . . . .	2
cobra_internal . . . . .	3
cobra_pod . . . . .	4
cobra_validate . . . . .	5
compactify_edges . . . . .	7
convert . . . . .	7
create_adjacency . . . . .	8
create_edge_incidence . . . . .	8
find_clusters . . . . .	9
get_subgroup_means . . . . .	9
get_subgroup_means_full . . . . .	10
get_validation . . . . .	10
gkn_weights . . . . .	11
kernel_weights . . . . .	11
knn_weights . . . . .	12
lung . . . . .	12
weights_graph . . . . .	13

**Index****14**


---

biclust_smooth	<i>Bicluster Smooth</i>
----------------	-------------------------

---

**Description**

biclust\_smooth computes the bicluster estimates given row and column partitions

**Usage**

```
biclust_smooth(X, clusters_row, clusters_col)
```

**Arguments**

X	Data matrix
clusters_row	Row cluster object
clusters_col	Column cluster object

**See Also**

[get\\_subgroup\\_means\\_full](#)

---

cobra	<i>Convex Biclustering Algorithm</i>
-------	--------------------------------------

---

**Description**

cobra computes a convex biclustering path via Dykstra-like Proximal Algorithm

**Usage**

```
cobra(X, E_row, E_col, w_row, w_col, gamma, max_iter = 100, tol = 0.001)
```

**Arguments**

X	The data matrix to be clustered. The rows are the features, and the columns are the samples.
E_row	Edge-incidence matrix for row graph
E_col	Edge-incidence matrix for column graph
w_row	Vector of weights for row graph
w_col	Vector of weights for column graph
gamma	A sequence of regularization parameters for row and column shrinkage
max_iter	Maximum number of iterations
tol	Stopping criterion

**Examples**

```

## Create bicluster path
## Example: Lung
X <- lung
X <- X - mean(X)
X <- X/norm(X,'f')

## Create annotation for heatmap
types <- colnames(lung)
ty <- as.numeric(factor(types))
cols <- rainbow(4)
YlGnBu5 <- c('#ffffd9','#c7e9b4','#41b6c4','#225ea8','#081d58')
hmcols <- colorRampPalette(YlGnBu5)(256)

## Construct weights and edge-incidence matrices
phi <- 0.5; k <- 5
wts <- gkn_weights(X,phi=phi,k_row=k,k_col=k)
w_row <- wts$w_row
w_col <- wts$w_col
E_row <- wts$E_row
E_col <- wts$E_col

## Connected Components of Row and Column Graphs
wts$nRowComp
wts$nColComp

#### Initialize path parameters and structures
nGamma <- 5
gammaSeq <- 10**seq(0,3,length.out=nGamma)

## Generate solution path
sol <- cobra_validate(X,E_row,E_col,w_row,w_col,gammaSeq)

ix <- 4
heatmap(sol$U[[ix]],col=hmcols,labRow=NA,labCol=NA,ColSideCol=cols[ty])

```

---

cobra\_internal

*Convex Biclustering via Dykstra-like Proximal Algorithm*


---

**Description**

cobra\_internal is an R wrapper around C code.

**Usage**

```

cobra_internal(X, Lambda_row, Lambda_col, E_row, E_col, w_row, w_col, gamma,
  max_iter = 100, tol = 0.001)

```

**Arguments**

X	Data matrix
Lambda_row	Initial guess of row Langrage multipliers
Lambda_col	Initial guess of column Langrage multipliers
E_row	Edge-incidence matrix for row graph
E_col	Edge-incidence matrix for column graph
w_row	Vector of weights for row graph
w_col	Vector of weights for column graph
gamma	Regularization parameter for shrinkage
max_iter	Maximum number of AMA iterations
tol	stopping tolerance

---

 cobra\_pod

---

*MM algorithm for Convex Biclustering with Missing Data*


---

**Description**

cobra\_pod performs convex biclustering on incomplete data matrices using an MM algorithm.

**Usage**

```
cobra_pod(X, Lambda_row, Lambda_col, E_row, E_col, w_row, w_col, Theta,
          max_iter = 100, tol = 0.001, max_iter_inner = 1000, tol_inner = 1e-04)
```

**Arguments**

X	The data matrix to be clustered. The rows are the features, and the columns are the samples.
Lambda_row	Initial guess of row Langrage multipliers
Lambda_col	Initial guess of column Langrage multipliers
E_row	Edge-incidence matrix for row graph
E_col	Edge-incidence matrix for column graph
w_row	Vector of weights for row graph
w_col	Vector of weights for column graph
Theta	A vector of missing indices - row major order
max_iter	Maximum number of iterations
tol	Stopping criterion
max_iter_inner	Maximum number of inner cobra iterations
tol_inner	Stopping criterion for inner cobra loop

**Examples**

```

## Create bicluster path
## Example: Lung
X <- lung
X <- X - mean(X)
X <- X/norm(X,'f')

## Create annotation for heatmap
types <- colnames(lung)
ty <- as.numeric(factor(types))
cols <- rainbow(4)
YlGnBu5 <- c('#ffffd9','#c7e9b4','#41b6c4','#225ea8','#081d58')
hmcols <- colorRampPalette(YlGnBu5)(256)

## Construct weights and edge-incidence matrices
phi <- 0.5; k <- 5
wts <- gkn_weights(X,phi=phi,k_row=k,k_col=k)
w_row <- wts$w_row
w_col <- wts$w_col
E_row <- wts$E_row
E_col <- wts$E_col

## Connected Components of Row and Column Graphs
wts$nRowComp
wts$nColComp

## Generate random initial dual variables
set.seed(12345)
n <- ncol(X); p <- nrow(X)
m_row <- nrow(E_row); m_col <- nrow(E_col)
Lambda_row <- matrix(rnorm(n*m_row),n,m_row)
Lambda_col <- matrix(rnorm(p*m_col),p,m_col)

#### Initialize path parameters and structures
gam <- 200

## Create random mask
nMissing <- floor(0.1*n*p)
Theta <- sample(1:(n*p), nMissing, replace=FALSE)

sol <- cobra_pod(X,Lambda_row,Lambda_col,E_row,E_col,gam*w_row,gam*w_col,Theta)

heatmap(sol$U,col=hmcols,labRow=NA,labCol=NA,ColSideCol=cols[ty])

```

---

cobra\_validate

*Perform validation to select regularization parameter*


---

**Description**

cobra\_validate performs an MM algorithm wrapper to do parameter selection.

**Usage**

```
cobra_validate(X, E_row, E_col, w_row, w_col, gamma, Lambda_row = matrix(0, n,
  nrow(E_row)), Lambda_col = matrix(0, p, nrow(E_col)), fraction = 0.1,
  max_iter = 100, tol = 0.001, max_iter_inner = 1000, tol_inner = 1e-04)
```

**Arguments**

X	Data matrix
E_row	Edge-incidence matrix for row graph
E_col	Edge-incidence matrix for column graph
w_row	Vector of weights for row graph
w_col	Vector of weights for column graph
gamma	Regularization parameter for shrinkage
Lambda_row	Initial guess of row Lagrange multipliers
Lambda_col	Initial guess of column Lagrange multipliers
fraction	Fraction of entries for hold out
max_iter	Maximum number of iterations
tol	Stopping criterion
max_iter_inner	Maximum number of inner cobra iterations
tol_inner	Stopping criterion for inner cobra loop

**Examples**

```
## Create bicluster path
## Example: Lung
X <- lung
X <- X - mean(X)
X <- X/norm(X,'f')

## Create annotation for heatmap
types <- colnames(lung)
ty <- as.numeric(factor(types))
cols <- rainbow(4)
YlGnBu5 <- c('#ffffd9', '#c7e9b4', '#41b6c4', '#225ea8', '#081d58')
hmcols <- colorRampPalette(YlGnBu5)(256)

## Construct weights and edge-incidence matrices
phi <- 0.5; k <- 5
wts <- gkn_weights(X, phi=phi, k_row=k, k_col=k)
w_row <- wts$w_row
w_col <- wts$w_col
E_row <- wts$E_row
E_col <- wts$E_col

## Connected Components of Row and Column Graphs
wts$nRowComp
wts$nColComp
```

```
##### Initialize path parameters and structures
nGamma <- 7
gammaSeq <- 10**seq(0,1,length.out=nGamma)

## Generate solution path
sol <- cobra_validate(X,E_row,E_col,w_row,w_col,gammaSeq,fraction=0.01)

## Plot validation error
verr <- sol$validation_error
plot(verr)

## Heatmap of data smoothed at the model selected to minimize validation error
ix <- which.min(verr)
groups_row <- sol$groups_row[[ix]]
groups_col <- sol$groups_col[[ix]]
M <- biclust_smooth(X,groups_row,groups_col)
heatmap(M,col=hmcols,labRow=NA,labCol=NA,ColSideCol=cols[ty])
```

---

compactify_edges	<i>Construct indices matrices</i>
------------------	-----------------------------------

---

### Description

compactify\_edges constructs M1, M2, and ix index matrices.

### Usage

```
compactify_edges(w, n)
```

### Arguments

w	weights vector
n	number of points to cluster

---

convert	<i>Convert weights, as COO matrix, to CSC matrix and weights vector</i>
---------	---

---

### Description

convert Takes a weights triple (COO matrix) and converts it to a sparse edge-incidence matrix (CSC matrix) and weights vector.

### Usage

```
convert(W)
```

**Arguments**

W                    COO matrix of weights: (i,j,w[ij])

**Examples**

```
W <- matrix(0,3,3)
W[1,] <- c(1,2,1)
W[2,] <- c(1,3,2)
W[3,] <- c(2,3,3)

sol <- convert(W)
```

---

create\_adjacency            *Create adjacency matrix from V*

---

**Description**

create\_adjacency creates an n-by-n sparse adjacency matrix from the matrix of centroid differences.

**Usage**

```
create_adjacency(V, Phi)
```

**Arguments**

V                    Matrix of centroid differences  
Phi                   Edge-incidence matrix

---

create\_edge\_incidence    *Edge-Incidence Matrix of Weights Graph*

---

**Description**

Construct the edge-incidence matrix of the weights graph.

**Usage**

```
create_edge_incidence(w, n)
```

**Arguments**

w                    Weights vector  
n                    Number of points being clustered



---

find_clusters	<i>Find clusters</i>
---------------	----------------------

---

**Description**

find\_clusters uses breadth-first search to identify the connected components of the corresponding adjacency graph of the centroid differences vectors.

**Usage**

```
find_clusters(A)
```

**Arguments**

A	adjacency matrix
---	------------------

---

get_subgroup_means	<i>Get Subgroup Means</i>
--------------------	---------------------------

---

**Description**

get\_subgroup\_means computes the subgroup means on the training set for validation.

**Usage**

```
get_subgroup_means(X, Theta, clusters_row, clusters_col)
```

**Arguments**

X	Data matrix
Theta	validation index set - vector
clusters_row	Row cluster object
clusters_col	Column cluster object

**See Also**

[get\\_subgroup\\_means\\_full](#)

---

`get_subgroup_means_full`*Get Subgroup Means*

---

**Description**

`get_subgroup_means_full` computes the subgroup means.

**Usage**

```
get_subgroup_means_full(X, clusters_row, clusters_col)
```

**Arguments**

<code>X</code>	Data matrix
<code>clusters_row</code>	Row cluster object
<code>clusters_col</code>	Column cluster object

**See Also**

[get\\_subgroup\\_means](#)

---

`get_validation`*Select Validation Set for a Matrix*

---

**Description**

`get_validation` selects a random sample of matrix indices for regularization parameter selection.

**Usage**

```
get_validation(p, n, fraction = 0.1, seed = 12345)
```

**Arguments**

<code>p</code>	Number of rows
<code>n</code>	Number of columns
<code>fraction</code>	Fraction of entries for hold out
<code>seed</code>	Seed for random number generator

**Examples**

```

n <- 5
p <- 4
fraction <- 0.1
Theta <- get_validation(p,n,fraction)

M <- matrix(rnorm(n*p),p,n)
YT <- t(M)
YT[Theta$ThetaV] <- NA
Y <- t(YT)
Theta

```

---

gkn\_weights

*Gaussian Kernel + k-Nearest Neighbor Weights*


---

**Description**

gkn\_weights combines Gaussian kernel weights with k-nearest neighbor weights

**Usage**

```
gkn_weights(X, phi = 0.5, k_row = 5, k_col = 5)
```

**Arguments**

X	The data matrix to be clustered. The rows are the features, and the columns are the samples.
phi	The nonnegative parameter that controls the scale of kernel weights
k_row	The number of row nearest neighbors
k_col	The number of column nearest neighbors

---

kernel\_weights

*Compute Gaussian Kernel Weights*


---

**Description**

kernel\_weights computes Gaussian kernel weights given a data matrix X and a scale parameter phi. Namely, the lth weight w[l] is given by

$$w[l] = \exp(-\text{phi} \|X[,i] - X[,j]\|^2)$$

, where the lth pair of nodes is (i,j).

**Usage**

```
kernel_weights(X, phi = 1)
```

**Arguments**

<code>X</code>	The data matrix to be clustered. The rows are the features, and the columns are the samples.
<code>phi</code>	The nonnegative parameter that controls the scale of kernel weights

**Value**

A vector  $w$  of weights for convex clustering.

---

<code>knn_weights</code>	<i>"Thin" a weight vector to be positive only for its k-nearest neighbors</i>
--------------------------	---

---

**Description**

`knn_weights` takes a weight vector  $w$  and sets the  $i$ th component  $w[i]$  to zero if either of the two corresponding nodes is not among the other's  $k$  nearest neighbors.

**Usage**

```
knn_weights(w, k, n)
```

**Arguments**

<code>w</code>	A vector of nonnegative weights. The $i$ th entry $w[i]$ denotes the weight used between the $i$ th pair of centroids. The weights are in dictionary order.
<code>k</code>	The number of nearest neighbors
<code>n</code>	The number of data points.

**Value**

A vector  $w$  of weights for convex clustering.

---

<code>lung</code>	<i>Lung cancer data</i>
-------------------	-------------------------

---

**Description**

Lung cancer gene expression data set

**Usage**

```
data(lung)
```

**Format**

This data set contain 56 samples and gene expression values of 200 out of 12 625 genes measured using the Affymetrix 95av2 GeneChip. The subset of genes had the 200 highest sample variances among the originally measured genes. The samples comprise 20 pulmonary carcinoid samples (Carcinoid), 13 colon cancer metastasis samples (Colon), 17 normal lung samples (Normal) and 6 small cell lung carcinoma samples (SmallCell). The rownames are affymetrix gene ids.

**Source**

<http://www.pnas.org/content/98/24/13790/suppl/DC1>

**References**

Bhattacharjee, A., Richards, W. G., Staunton, J., Li, C., Monti, S., Vasa, P., Ladd, C., Beheshti, J., Bueno, R., Gillette, M., Loda, M., Weber, G., Mark, E. J., Lander, E. S., Wong, W., Johnson, B. E., Golub, T. R., Sugarbaker, D. J., and Meyerson, M. (2001). Classification of human lung carcinomas by mRNA expression profiling reveals distinct adenocarcinoma subclasses. Proceedings of the National Academy of Sciences of the United States of America.

---

weights\_graph

*Weights Graph Adjacency Matrix*

---

**Description**

Constructs the adjacency matrix of the weights graph. This is useful to determine the connectivity of the weights graph.

**Usage**

```
weights_graph(w, n)
```

**Arguments**

w	Weights vector
n	Number of points being clustered

# Index

## \*Topic **datasets**

lung, [12](#)

biclust\_smooth, [2](#)

cobra, [2](#)

cobra\_internal, [3](#)

cobra\_pod, [4](#)

cobra\_validate, [5](#)

compactify\_edges, [7](#)

convert, [7](#)

create\_adjacency, [8](#)

create\_edge\_incidence, [8](#)

find\_clusters, [9](#)

get\_subgroup\_means, [9](#), [10](#)

get\_subgroup\_means\_full, [2](#), [9](#), [10](#)

get\_validation, [10](#)

gkn\_weights, [11](#)

kernel\_weights, [11](#)

knn\_weights, [12](#)

lung, [12](#)

weights\_graph, [13](#)