Package 'IntegratedLearner'

August 10, 2024

Title Integrated machine learning for multi-omics prediction and classification
Version 0.0.1
Date 2023-08-02

Authors Himel Mallick (Cornell University) him4004@med.cornell.edu, Anupreet Porwal (Google) porwaa@uw.edu

Description

IntegratedLearner provides an integrated machine learning framework to 1) consolidate predictions by borrowing information across several longitudinal and cross-sectional omics data layers, 2) decipher the mechanistic role of individual omics features that can potentially lead to new sets of testable hypotheses, and 3) quantify uncertainty of the integration process. Three types of integration paradigms are supported: early, late, and intermediate. The software includes multiple ML models based on the SuperLearner R package as well as several data exploration capabilities and visualization modules in a unified estimation framework.

Depends R (>= 3.6)

Imports SuperLearner, tidyverse, caret, mcmcplots, glmnetUtils, ROCR, quadprog, nloptr

Suggests data.table, knitr

License MIT + file LICENSE

LazyData TRUE

RoxygenNote 7.3.2

VignetteBuilder knitr

Encoding UTF-8

Contents

.obj	2
gratedLearner	2
LS	4
t.learner	4
dict.learner	5
dict.SL.BART	(
dict.SL.nnls.auc	(
BART	7
enet	
glmnet2	
horseshoe	11
1 4250	10

2 IntegratedLearner

Index			16
auc.	obj	Title Meta level Objective function: NNLS for gaussian; Rank loss for binary observations	or

Description

Title Meta level Objective function: NNLS for gaussian; Rank loss for binary observations

Usage

```
auc.obj(b, X, Y)
```

Arguments

b Weights vector

X Design matrix (data frame)

Y Outcome variable

Value

1 - AUC

 $\begin{tabular}{ll} Integrated Learner & \it Integrated machine learning for multi-omics prediction and classification \\ \it tion \\ \end{tabular}$

Description

Performs integrated machine learning to predict a binary or continuous outcome based on two or more omics layers (views). The IntegratedLearner function takes a training set (Y, X1, X2,...,Xn) and returns the predicted values based on a validation set. It also performs V-fold nested cross-validation to estimate the prediction accuracy of various fusion algorithms. Three types of integration paradigms are supported: early, late, and intermediate. The software includes multiple ML models based on the SuperLearner R package as well as several data exploration capabilities and visualization modules in a unified estimation framework.

```
IntegratedLearner(
  feature_table,
  sample_metadata,
  feature_metadata,
  feature_table_valid = NULL,
  sample_metadata_valid = NULL,
  folds = 5,
```

IntegratedLearner 3

```
seed = 1234,
base_learner = "SL.BART",
base_screener = "All",
meta_learner = "SL.nnls.auc",
run_concat = TRUE,
run_stacked = TRUE,
verbose = FALSE,
print_learner = TRUE,
refit.stack = FALSE,
family = gaussian()
)
```

Arguments

Column names of feature_metadata must match the row names of sample_metadata.

sample_metadata

An R data frame of metadata variables (in columns). Must have a column named subjectID describing per-subject unique identifiers. For longitudinal designs, this variable is expected to have non-unique values. Additionally, a column named Y must be present which is the outcome of interest (can be binary or continuous). Row names of sample_metadata must match the column names of feature_table.

feature_metadata

An R data frame of feature-specific metadata across views (in columns) and features (in rows). Must have a column named featureID describing per-feature unique identifiers. Additionally, a column named featureType should describe the corresponding source layers. Row names of feature_metadata must match the row names of feature_table.

feature_table_valid

Feature table from validation set for which prediction is desired. Must have the exact same structure as feature_table. If missing, uses feature_table for feature_table_valid.

sample_metadata_valid

Sample-specific metadata table from independent validation set when available.

Must have the exact same structure as sample_metadata.

folds How many folds in the V-fold nested cross-validation? Default is 10. seed Specify the arbitrary seed value for reproducibility. Default is 1234.

base_learner Base learner for late fusion and early fusion. Check out the SuperLearner user

manual for all available options. Default is `SL.BART`.

base_screener Whether to screen variables before fitting base models? All means no screening

which is the default. Check out the SuperLearner user manual for all available

options.

meta_learner Meta-learner for late fusion (stacked generalization). Defaults to `SL.nnls.auc`.

Check out the SuperLearner user manual for all available options.

run_concat Should early fusion be run? Default is TRUE. Uses the specified base_learner

as the learning algorithm.

run_stacked Should stacked model (late fusion) be run? Default is TRUE.

verbose logical; TRUE for SuperLearner printing progress (helpful for debugging). De-

fault is FALSE.

4 plot.learner

print_learner logical; Should a detailed summary be printed? Default is TRUE.

refit.stack logical; For late fusion, post-refit predictions on the entire data is returned if

specified. Default is FALSE.

family Currently allows `gaussian()` for continuous or `binomial()` for binary

outcomes.

Value

A SuperLearner object containing the trained model fits.

Author(s)

Himel Mallick, <him4004@med.cornell.edu>

NNLS

NNLS function to optimize weights of several base learners

Description

NNLS function to optimize weights of several base learners

Usage

```
NNLS(x, y, wt)
```

Arguments

 $egin{array}{lll} x & x & y & y & y & & \\ wt & & wt & & wt & & \end{array}$

Value

Solution of the quadratic programming problem

plot.learner

Plot the summary curves produced by IntegratedLearner object

Description

Plots the R^2/AUC curves for the training (and test, if provided) set produced by IntegratedLearner object

```
## S3 method for class 'learner'
plot(fit, label_size = 8, label_x = 0.3, vjust = 0.1, rowwise_plot = TRUE)
```

predict.learner 5

Arguments

fit fitted "IntegratedLearner" object

label_size (optional) Numerical value indicating the label size. Default is 8.

label_x (optional) Single value or vector of x positions for plot labels, relative to each

subplot. Defaults to 0.3 for all labels. (Each label is placed all the way to the

left of each plot.)

vjust Adjusts the vertical position of each label. More positive values move the label

further down on the plot canvas. Can be a single value (applied to all labels) or

a vector of values (one for each label). Default is 0.1.

wise_plot. Default is TRUE. If FALSE, plots are aligned column-wise.

Value

ggplot2 object

predict.learner

Make predictions using a trained 'IntegratedLearner' model

Description

This function makes predictions using a trained 'IntegratedLearner' model for new samples for which predictions are to be made

Usage

```
## S3 method for class 'learner'
predict(
   fit,
   feature_table_valid = NULL,
   sample_metadata_valid = NULL,
   feature_metadata = NULL
)
```

Arguments

fit fitted "IntegratedLearner" object

feature_table_valid

Feature table from validation set. Must have the exact same structure as fea-

ture table.

sample_metadata_valid

OPTIONAL (can provide feature_table_valid and not this): Sample-specific metadata table from independent validation set. If provided, it must have the

exact same structure as sample_metadata.

feature_metadata

Matrix containing feature names and their corresponding layers. Must be same as that provided in IntegratedLearner object.

Value

Predicted values

6 predict.SL.nnls.auc

predict.SL.BART

Predict function for SL.BART

Description

Predict function for SL.BART

Usage

```
## S3 method for class 'SL.BART'
predict(object, newdata, family, X = NULL, Y = NULL, ...)
```

Arguments

object object newdata newdata

Value

Prediction from the SL.BART

predict.SL.nnls.auc

Predict function for SL.nnls.auc

Description

Predict function for SL.nnls.auc

Usage

```
## S3 method for class 'SL.nnls.auc'
predict(object, newdata, ...)
```

Arguments

object object newdata newdata

Value

Prediction from the meta-learner

SL.BART 7

SL.BART

Wrapper for bartMachine learner

Description

Support bayesian additive regression trees via the bartMachine package.

Usage

```
SL.BART(
  Υ,
  Χ,
  newX,
  family,
  obsWeights,
  id,
  num\_trees = 50,
  num_burn_in = 250,
  verbose = F,
  alpha = 0.95,
  beta = 2,
  k = 2,
  q = 0.9,
 nu = 3,
  num_iterations_after_burn_in = 1000,
  serialize = TRUE,
  seed = 5678,
)
```

Arguments

Υ	Outcome variable
X	Covariate dataframe
newX	Optional dataframe to predict the outcome
family	"gaussian" for regression, "binomial" for binary classification
obsWeights	Optional observation-level weights (supported but not tested)
id	Optional id to group observations from the same unit (not used currently).
num_trees	The number of trees to be grown in the sum-of-trees model.
num_burn_in	Number of MCMC samples to be discarded as "burn-in".
verbose	Prints information about progress of the algorithm to the screen.
alpha	Base hyperparameter in tree prior for whether a node is nonterminal or not.
beta	Power hyperparameter in tree prior for whether a node is nonterminal or not.
k	For regression, k determines the prior probability that $E(Y X)$ is contained in the interval (y_min, y_max) , based on a normal distribution. For example, when $k=2$, the prior probability is 95%. For classification, k determines the prior probability that $E(Y X)$ is between $(-3,3)$. Note that a larger value of k results in more shrinkage and a more conservative fit.

SL.enet

q Quantile of the prior on the error variance at which the data-based estimate is placed. Note that the larger the value of q, the more aggressive the fit as you are placing more prior weight on values lower than the data-based estimate. Not used for classification.

nu Degrees of freedom for the inverse chi^2 prior. Not used for classification.

num_iterations_after_burn_in

Number of MCMC samples to draw from the posterior distribution of f(x).

serialize If TRUE, bartMachine results can be saved to a file, but will require additional

RAM.

... Additional arguments (not used)

SL.enet

Elastic net regression, including lasso and ridge with optimized alpha and lambda

Description

Penalized regression using elastic net. Alpha = 0 corresponds to ridge regression and alpha = 1 corresponds to Lasso.

See vignette("glmnet_beta", package = "glmnet") for a nice tutorial on glmnet.

Usage

```
SL.enet(
   Y,
   X,
   newX,
   family,
   obsWeights,
   id,
   alpha = seq(0, 1, 0.1),
   nfolds = 10,
   nlambda = 100,
   useMin = TRUE,
   loss = "deviance",
   ...
)
```

Arguments

Y Outcome variableX Covariate dataframe

newX Dataframe to predict the outcome

family "gaussian" for regression, "binomial" for binary classification. Untested options: "multinomial" for multiple classification or "mgaussian" for multiple re-

sponse, "poisson" for non-negative outcome with proportional mean and vari-

ance, "cox".

obsWeights Optional observation-level weights

SL.enet 9

id	Optional id to group observations from the same unit (not used currently).
alpha	Elastic net mixing parameter, range $[0, 1]$. $0 = \text{ridge regression}$ and $1 = \text{lasso}$.
nfolds	Number of folds for internal cross-validation to optimize lambda.
nlambda	Number of lambda values to check, recommended to be 100 or more.
useMin	If TRUE use lambda that minimizes risk, otherwise use 1 standard-error rule which chooses a higher penalty with performance within one standard error of the minimum (see Breiman et al. 1984 on CART for background).
loss	Loss function, can be "deviance", "mse", or "mae". If family = binomial can also be "auc" or "class" (misclassification error).
	Any additional arguments are passed through to cv.glmnet.

References

Friedman, J., Hastie, T., & Tibshirani, R. (2010). Regularization paths for generalized linear models via coordinate descent. Journal of statistical software, 33(1), 1.

Hoerl, A. E., & Kennard, R. W. (1970). Ridge regression: Biased estimation for nonorthogonal problems. Technometrics, 12(1), 55-67.

Tibshirani, R. (1996). Regression shrinkage and selection via the lasso. Journal of the Royal Statistical Society. Series B (Methodological), 267-288.

Zou, H., & Hastie, T. (2005). Regularization and variable selection via the elastic net. Journal of the Royal Statistical Society: Series B (Statistical Methodology), 67(2), 301-320.

See Also

```
predict.SL.glmnet cv.glmnet glmnet
```

Examples

SL.glmnet2

SL.glmnet2

Elastic net regression, including lasso and ridge with a fixed alpha

Description

Penalized regression using elastic net. Alpha = 0 corresponds to ridge regression and alpha = 1 corresponds to Lasso.

See vignette("glmnet_beta", package = "glmnet") for a nice tutorial on glmnet.

Usage

```
SL.glmnet2(
   Y,
   X,
   newX,
   family,
   obsWeights,
   id,
   alpha = 0.5,
   nfolds = 10,
   nlambda = 100,
   useMin = TRUE,
   loss = "deviance",
   ...
)
```

Arguments

Υ	Outcome variable
X	Covariate dataframe
newX	Dataframe to predict the outcome
family	"gaussian" for regression, "binomial" for binary classification. Untested options: "multinomial" for multiple classification or "mgaussian" for multiple response, "poisson" for non-negative outcome with proportional mean and variance, "cox".
obsWeights	Optional observation-level weights
id	Optional id to group observations from the same unit (not used currently).
alpha	Elastic net mixing parameter, range $[0, 1]$. $0 = ridge$ regression and $1 = lasso$.
nfolds	Number of folds for internal cross-validation to optimize lambda.
nlambda	Number of lambda values to check, recommended to be 100 or more.
useMin	If TRUE use lambda that minimizes risk, otherwise use 1 standard-error rule which chooses a higher penalty with performance within one standard error of the minimum (see Breiman et al. 1984 on CART for background).
loss	Loss function, can be "deviance", "mse", or "mae". If family = binomial can also be "auc" or "class" (misclassification error).
• • •	Any additional arguments are passed through to cv.glmnet.

SL.horseshoe

References

Friedman, J., Hastie, T., & Tibshirani, R. (2010). Regularization paths for generalized linear models via coordinate descent. Journal of statistical software, 33(1), 1.

Hoerl, A. E., & Kennard, R. W. (1970). Ridge regression: Biased estimation for nonorthogonal problems. Technometrics, 12(1), 55-67.

Tibshirani, R. (1996). Regression shrinkage and selection via the lasso. Journal of the Royal Statistical Society. Series B (Methodological), 267-288.

Zou, H., & Hastie, T. (2005). Regularization and variable selection via the elastic net. Journal of the Royal Statistical Society: Series B (Statistical Methodology), 67(2), 301-320.

See Also

```
predict.SL.glmnet cv.glmnet glmnet
```

Examples

SL.horseshoe

Horseshoe regression

Description

Horseshoe regression

```
SL.horseshoe(
   Y,
   X,
   newX,
   family,
   prior = "horseshoe",
   N = 20000L,
   burnin = 1000L,
   thinning = 1L,
   ...
)
```

12 SL.LASSO

Arguments

Υ	Outcome variable
X	Covariate data frame
newX	Dataframe to predict the outcome
family	"gaussian" for regression, "binomial" for binary classification. Untested options: "poisson" for for integer or count data
prior	prior for regression coefficients to use. "Horseshoe" by default. Untested options: ridge regression (prior="rr" or prior="ridge"), lasso regression (prior="lasso") and horseshoe+ regression (prior="hs+" or prior="horseshoe+")
N	Number of posterior samples to generate.
burnin	Number of burn-in samples.
thinning	Desired level of thinning.
	other parameters passed to bayesreg function

Value

SL object

SL.LASSO

Elastic net regression, including lasso and ridge with a fixed alpha

Description

Penalized regression using elastic net. Alpha = 0 corresponds to ridge regression and alpha = 1 corresponds to Lasso.

See vignette("glmnet_beta", package = "glmnet") for a nice tutorial on glmnet.

```
SL.LASSO(
   Y,
   X,
   newX,
   family,
   obsWeights,
   id,
   alpha = 1,
   nfolds = 10,
   nlambda = 100,
   useMin = TRUE,
   loss = "deviance",
   ...
)
```

SL.LASSO 13

Arguments

Υ	Outcome variable
Χ	Covariate dataframe
newX	Dataframe to predict the outcome
family	"gaussian" for regression, "binomial" for binary classification. Untested options: "multinomial" for multiple classification or "mgaussian" for multiple response, "poisson" for non-negative outcome with proportional mean and variance, "cox".
obsWeights	Optional observation-level weights
id	Optional id to group observations from the same unit (not used currently).
alpha	Elastic net mixing parameter, range $[0, 1]$. $0 = \text{ridge regression}$ and $1 = \text{lasso}$.
nfolds	Number of folds for internal cross-validation to optimize lambda.
nlambda	Number of lambda values to check, recommended to be 100 or more.
useMin	If TRUE use lambda that minimizes risk, otherwise use 1 standard-error rule which chooses a higher penalty with performance within one standard error of the minimum (see Breiman et al. 1984 on CART for background).
loss	Loss function, can be "deviance", "mse", or "mae". If family = binomial can also be "auc" or "class" (misclassification error).
	Any additional arguments are passed through to cv.glmnet.
obsWeights id alpha nfolds nlambda useMin	tions: "multinomial" for multiple classification or "mgaussian" for multiple sponse, "poisson" for non-negative outcome with proportional mean and vance, "cox". Optional observation-level weights Optional id to group observations from the same unit (not used currently). Elastic net mixing parameter, range [0, 1]. 0 = ridge regression and 1 = lasson Number of folds for internal cross-validation to optimize lambda. Number of lambda values to check, recommended to be 100 or more. If TRUE use lambda that minimizes risk, otherwise use 1 standard-error which chooses a higher penalty with performance within one standard error the minimum (see Breiman et al. 1984 on CART for background). Loss function, can be "deviance", "mse", or "mae". If family = binomial also be "auc" or "class" (misclassification error).

References

Friedman, J., Hastie, T., & Tibshirani, R. (2010). Regularization paths for generalized linear models via coordinate descent. Journal of statistical software, 33(1), 1.

Hoerl, A. E., & Kennard, R. W. (1970). Ridge regression: Biased estimation for nonorthogonal problems. Technometrics, 12(1), 55-67.

Tibshirani, R. (1996). Regression shrinkage and selection via the lasso. Journal of the Royal Statistical Society. Series B (Methodological), 267-288.

Zou, H., & Hastie, T. (2005). Regularization and variable selection via the elastic net. Journal of the Royal Statistical Society: Series B (Statistical Methodology), 67(2), 301-320.

See Also

```
predict.SL.glmnet cv.glmnet glmnet
```

Examples

```
# Load a test dataset.
data(PimaIndiansDiabetes2, package = "mlbench")
data = PimaIndiansDiabetes2
# Omit observations with missing data.
data = na.omit(data)
Y = as.numeric(data$diabetes == "pos")
X = subset(data, select = -diabetes)
set.seed(1, "L'Ecuyer-CMRG")
```

14 update.learner

SL.nnls.auc

Combined SuperLearner function for both NNLS/AUC maximization

Description

Combined SuperLearner function for both NNLS/AUC maximization

Usage

```
SL.nnls.auc(Y, X, newX, family, obsWeights, bounds = c(0, Inf), ...)
```

Arguments

Y Y X X

Value

Estimated meta-learner coefficients and predictions

update.learner

Update IntegratedLearner fit object based on layers available in the test set

Description

Allow update of IntegratedLearner if only a subset of omics layers are available in test set. If all layers and features match, it calls predict.learner()

```
## S3 method for class 'learner'
update(
   fit,
   feature_table_valid,
   sample_metadata_valid = NULL,
   feature_metadata_valid,
   seed = 1234,
   verbose = FALSE
)
```

update.learner 15

Arguments

fit fitted "IntegratedLearner" object

feature_table_valid

Feature table from validation set. It should be a data frame with features in rows and samples in columns. Feature names should be a subset of training data feature names.

sample_metadata_valid

OPTIONAL (can provide feature_table_valid and not this): Sample-specific metadata table from independent validation set. If provided, it must have the exact same structure as sample_metadata. Default is NULL.

feature_metadata_valid

Matrix containing feature names and their corresponding layers. Must be subset of feature_metadata provided in IntegratedLearner object.

seed Seed for reproducibility. Default is 1234.

verbose Should a summary of fits/ results be printed. Default is FALSE

Value

SL object

Index

```
* metagenomics,
    IntegratedLearner, 2
* microbiome,
    IntegratedLearner, 2
* multiomics,
    {\tt IntegratedLearner, 2}
* scRNASeq,
    {\tt IntegratedLearner, 2}
* singlecell
    {\tt IntegratedLearner, 2}
* tweedie,
    IntegratedLearner, 2
auc.obj, 2
cv.glmnet, 9, 11, 13
glmnet, 9, 11, 13
IntegratedLearner, 2
NNLS, 4
plot.learner, 4
predict.learner, 5
predict.SL.BART, 6
predict.SL.glmnet, 9, 11, 13
predict.SL.nnls.auc, 6
SL.BART, 7
SL.enet, 8
SL.glmnet2, 10
SL.horseshoe, 11
SL.LASSO, 12
SL.nnls.auc, 14
SuperLearner, 2
update.learner, 14
```