

# Package ‘coglasso’

April 3, 2024

**Type** Package

**Title** Collaborative Graphical Lasso - Multi-Omics Network  
Reconstruction

**Version** 1.0.2

**Description** Reconstruct networks from multi-omics data sets with the collaborative graphical lasso (coglasso) algorithm described in Albanese, A., Kohlen, W., and Behrouzi, P. (2024) <[arXiv:2403.18602](https://arxiv.org/abs/2403.18602)>. Build multiple networks using the coglasso() function, select the best one with stars\_coglasso().

**URL** <https://github.com/DrQuestion/coglasso>,  
<https://drquestion.github.io/coglasso/>

**BugReports** <https://github.com/DrQuestion/coglasso/issues>

**License** GPL (>= 2)

**Imports** Matrix, Rcpp (>= 1.0.11), stats, utils

**LinkingTo** Rcpp, RcppEigen

**Depends** R (>= 2.10)

**LazyData** true

**Encoding** UTF-8

**RoxygenNote** 7.2.3

**Suggests** igraph, knitr, rmarkdown, testthat (>= 3.0.0)

**Config/testthat/edition** 3

**VignetteBuilder** knitr

**NeedsCompilation** yes

**Author** Alessio Albanese [aut, cre, cph]  
(<<https://orcid.org/0000-0003-1783-5613>>),  
Pariya Behrouzi [aut] (<<https://orcid.org/0000-0001-6762-5433>>)

**Maintainer** Alessio Albanese <alessio.albanese@wur.nl>

**Repository** CRAN

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coglasso	<i>Estimate networks from a multi-omics data set</i>
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### Description

coglasso() estimates multiple multi-omics networks with the algorithm *collaborative graphical lasso*, one for each combination of input values for the hyperparameters  $\lambda_w$ ,  $\lambda_b$  and  $c$ .

### Usage

```
coglasso(
  data,
  pX,
  lambda_w = NULL,
  lambda_b = NULL,
  c = NULL,
  nlambda_w = NULL,
  nlambda_b = NULL,
  nc = NULL,
  lambda_w_max = NULL,
  lambda_b_max = NULL,
  c_max = NULL,
  lambda_w_min_ratio = NULL,
  lambda_b_min_ratio = NULL,
  c_min_ratio = NULL,
  cov_output = FALSE,
  verbose = TRUE
)
```

### Arguments

data	The input multi-omics data set. Rows should be samples, columns should be variables. Variables should be grouped by their assay (i.e. transcripts first, then metabolites). data is a required parameter.
pX	The number of variables of the first data set (i.e. the number of transcripts). pX is a required parameter.
lambda_w	A vector of values for the parameter $\lambda_w$ , the penalization parameter for the "within" interactions. Overrides nlambda_w.
lambda_b	A vector of values for the parameter $\lambda_b$ , the penalization parameter for the "between" interactions. Overrides nlambda_b.

<code>c</code>	A vector of values for the parameter $c$ , the weight given to collaboration. Overrides <code>nc</code> .
<code>nlambda_w</code>	The number of requested $\lambda_w$ parameters to explore. A sequence of size <code>nlambda_w</code> of $\lambda_w$ parameters will be generated. Defaults to 8. Ignored when <code>lambda_w</code> is set by the user.
<code>nlambda_b</code>	The number of requested $\lambda_b$ parameters to explore. A sequence of size <code>nlambda_b</code> of $\lambda_b$ parameters will be generated. Defaults to 8. Ignored when <code>lambda_b</code> is set by the user.
<code>nc</code>	The number of requested $c$ parameters to explore. A sequence of size <code>nc</code> of $c$ parameters will be generated. Defaults to 8. Ignored when <code>c</code> is set by the user.
<code>lambda_w_max</code>	The greatest generated $\lambda_w$ . By default it is computed with a data-driven approach. Ignored when <code>lambda_w</code> is set by the user.
<code>lambda_b_max</code>	The greatest generated $\lambda_b$ . By default it is computed with a data-driven approach. Ignored when <code>lambda_b</code> is set by the user.
<code>c_max</code>	The greatest generated $c$ . Defaults to 10. Ignored when <code>c</code> is set by the user.
<code>lambda_w_min_ratio</code>	The ratio of the smallest generated $\lambda_w$ over the greatest generated $\lambda_w$ . Defaults to 0.1. Ignored when <code>lambda_w</code> is set by the user.
<code>lambda_b_min_ratio</code>	The ratio of the smallest generated $\lambda_b$ over the greatest generated $\lambda_b$ . Defaults to 0.1. Ignored when <code>lambda_b</code> is set by the user.
<code>c_min_ratio</code>	The ratio of the smallest generated $c$ over the greatest generated $c$ . Defaults to 0.1. Ignored when <code>c</code> is set by the user.
<code>cov_output</code>	Add the estimated variance-covariance matrix to the output.
<code>verbose</code>	Print information regarding current coglasso run on the console.

## Value

`coglasso()` returns a list containing several elements:

- `loglik` is a numerical vector containing the *log* likelihoods of all the estimated networks.
- `density` is a numerical vector containing a measure of the density of all the estimated networks.
- `df` is an integer vector containing the degrees of freedom of all the estimated networks.
- `convergence` is a binary vector containing whether a network was successfully estimated for the given combination of hyperparameters or not.
- `path` is a list containing the adjacency matrices of all the estimated networks.
- `icov` is a list containing the inverse covariance matrices of all the estimated networks.
- `nexploded` is the number of combinations of hyperparameters for which `coglasso()` failed to converge.
- `data` is the input multi-omics data set.
- `hpars` is the ordered table of all the combinations of hyperparameters given as input to `coglasso()`, with  $\alpha(\lambda_w + \lambda_b)$  being the key to sort rows.

- lambda\_w is a numerical vector with all the  $\lambda_w$  values coglasso() used.
- lambda\_b is a numerical vector with all the  $\lambda_b$  values coglasso() used.
- c is a numerical vector with all the c values coglasso() used.
- pX is the number of variables of the first data set.
- cov optional, returned when cov\_output is TRUE, is a list containing the variance-covariance matrices of all the estimated networks.

## Examples

```
# Typical usage: set the number of hyperparameters to explore
cg <- coglasso(multi_omics_sd_micro, pX = 4, nlambda_w = 3, nlambda_b = 3, nc = 3, verbose = FALSE)
```

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multi_omics_sd	<i>Multi-omics dataset of sleep deprivation in mouse</i>
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## Description

A dataset containing transcript and metabolite values analysed in Albanese et al. 2023, subset of the multi-omics data set published in Jan, M., Gobet, N., Diessler, S. et al. A multi-omics digital research object for the genetics of sleep regulation. Sci Data 6, 258 (2019).

multi\_omics\_sd\_small is a smaller version, limited to the transcript Cirbp and the transcripts and metabolites belonging to its neighborhood as described in Albanese et al. 2023

multi\_omics\_sd\_micro is a minimal version with Cirbp and a selection of its neighborhood.

## Usage

```
multi_omics_sd
```

```
multi_omics_sd_small
```

```
multi_omics_sd_micro
```

## Format

multi\_omics\_sd:

A data frame with 30 rows and 238 variables (162 transcripts and 76 metabolites):

**Plin4 to Tfrc** log2 CPM values of 162 transcripts in mouse cortex under sleep deprivation (-4.52–10.46)

**Ala to SM C24:1** abundance values of 76 metabolites (0.02–1112.67)

multi\_omics\_sd\_small:

A data frame with 30 rows and 19 variables (14 transcripts and 5 metabolites)

**Cirbp to Stip1** log2 CPM values of 14 transcripts in mouse cortex under sleep deprivation (4.24–9.31)

**Phe to PC ae C32:2** Abundance values of 5 metabolites (0.17–145.33)

multi\_omics\_sd\_micro:

A data frame with 30 rows and 6 variables (4 transcripts and 2 metabolites)

**Cirbp to Dnajb11** log2 CPM values of 4 transcripts in mouse cortex under sleep deprivation (4.78–9.31)

**Trp to PC aa C36:3** Abundance values of 2 metabolites (58.80–145.33)

## Source

Jan, M., Gobet, N., Diessler, S. et al. A multi-omics digital research object for the genetics of sleep regulation. *Sci Data* 6, 258 (2019) doi:10.1038/s415970190171x

Figshare folder of the original manuscript: [https://figshare.com/articles/dataset/Input\\_data\\_for\\_systems\\_genetics\\_of\\_sleep\\_regulation/7797434](https://figshare.com/articles/dataset/Input_data_for_systems_genetics_of_sleep_regulation/7797434)

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stars\_coglasso

*Stability selection of the best coglasso network*

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## Description

stars\_coglasso() selects the combination of hyperparameters given to coglasso() yielding the most stable, yet sparse network. Stability is computed upon network estimation from subsamples of the multi-omics data set, allowing repetition. Subsamples are collected for a fixed amount of times (rep\_num), and with a fixed proportion of the total number of samples (stars\_subsample\_ratio).

## Usage

```
stars_coglasso(
  coglasso_obj,
  stars_thresh = 0.1,
  stars_subsample_ratio = NULL,
  rep_num = 20,
  max_iter = 10,
  verbose = TRUE
)
```

## Arguments

**coglasso\_obj** The object returned by coglasso().

**stars\_thresh** The threshold set for variability of the explored networks at each iteration of the algorithm. The  $\lambda_w$  or the  $\lambda_b$  associated to the most stable network before the threshold is overcome is selected.

**stars\_subsample\_ratio** The proportion of samples in the multi-omics data set to be randomly subsampled to estimate the variability of the network under the given hyperparameters setting. Defaults to 80% when the number of samples is smaller than 144, otherwise it defaults to  $\frac{10}{n}\sqrt{n}$ .

rep_num	The amount of subsamples of the multi-omics data set used to estimate the variability of the network under the given hyperparameters setting. Defaults to 20.
max_iter	The greatest number of times the algorithm is allowed to choose a new best $\lambda_w$ . Defaults to 10.
verbose	Print information regarding the progress of the selection procedure on the console.

## Details

*StARS* for *collaborative graphical regression* is an adaptation of the method published by Liu, H. *et al.* (2010): Stability Approach to Regularization Selection (StARS). *StARS* was developed for network estimation regulated by a single penalty parameter, while collaborative graphical lasso needs to explore three different hyperparameters. In particular, two of these are penalty parameters with a direct influence on network sparsity, hence on stability. For every  $c$  parameter, `stars_coglasso()` explores one of the two penalty parameters ( $\lambda_w$  or  $\lambda_b$ ), keeping the other one fixed at its previous best estimate, using the normal, one-dimensional *StARS* approach, until finding the best couple. It then selects the  $c$  parameter for which the best ( $\lambda_w$ ,  $\lambda_b$ ) couple yielded the most stable, yet sparse network.

## Value

`stars_coglasso()` returns a list containing the results of the selection procedure, built upon the list returned by `coglasso()`.

- ... are the same elements returned by `coglasso()`.
- `merge_lw` and `merge_lb` are lists with as many elements as the number of  $c$  parameters explored. Every element is in turn a list of as many matrices as the number of  $\lambda_w$  (or  $\lambda_b$ ) values explored. Each matrix is the "merged" adjacency matrix, the average of all the adjacency matrices estimated for those specific  $c$  and  $\lambda_w$  (or  $\lambda_b$ ) values across all the subsampling in the last path explored before convergence, the one when the final combination of  $\lambda_w$  and  $\lambda_b$  is selected for the given  $c$  value.
- `variability_lw` and `variability_lb` are lists with as many elements as the number of  $c$  parameters explored. Every element is a numeric vector of as many items as the number of  $\lambda_w$  (or  $\lambda_b$ ) values explored. Each item is the variability of the network estimated for those specific  $c$  and  $\lambda_w$  (or  $\lambda_b$ ) values in the last path explored before convergence, the one when the final combination of  $\lambda_w$  and  $\lambda_b$  is selected for the given  $c$  value.
- `opt_adj` is a list of the adjacency matrices finally selected for each  $c$  parameter explored.
- `opt_variability` is a numerical vector containing the variabilities associated to the adjacency matrices in `opt_adj`.
- `opt_index_lw` and `opt_index_lb` are integer vectors containing the index of the selected  $\lambda_w$ s (or  $\lambda_b$ s) for each  $c$  parameters explored.
- `opt_lambda_w` and `opt_lambda_b` are vectors containing the selected  $\lambda_w$ s (or  $\lambda_b$ s) for each  $c$  parameters explored.
- `sel_index_c`, `sel_index_lw` and `sel_index_lb` are the indexes of the final selected parameters  $c$ ,  $\lambda_w$  and  $\lambda_b$  leading to the most stable sparse network.
- `sel_c`, `sel_lambda_w` and `sel_lambda_b` are the final selected parameters  $c$ ,  $\lambda_w$  and  $\lambda_b$  leading to the most stable sparse network.

- `sel_adj` is the adjacency matrix of the final selected network.
- `sel_density` is the density of the final selected network.
- `sel_icov` is the inverse covariance matrix of the final selected network.

**Examples**

```
cg <- coglasso(multi_omics_sd_micro, pX = 4, nlambda_w = 3, nlambda_b = 3, nc = 3, verbose = FALSE)
```

```
# Takes around 20 seconds
```

```
sel_cg <- stars_coglasso(cg, verbose = FALSE)
```

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