Package ‘minerva’

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Title minerva: Maximal Information-Based Nonparametric Exploration R package for Variable Analysis

Depends R (>= 2.14.0)

Enhances parallel

Description R wrapper for cmine implementation of Maximal Information-based Nonparametric Exploration statistics (MIC and MINE family)


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Author Michele Filosi [aut, cre], Roberto Visintainer [aut], Davide Albanese [aut], Samantha Riccadonna [ctb], Giuseppe Jurman [ctb], Cesare Furlanello [ctb]

Maintainer Michele Filosi <filosi@fbk.eu>

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The minerva package

Description


Details

Summary:

Package: minerva
Version: 1.3
Date: 2012-11-26
Depends: R >= (2.14.0)
Enhances: parallel
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Author(s)

Michele Filosi [aut, cre], Roberto Visintainer [aut], Davide Albanese [aut], Samantha Riccadonna [ctb], Giuseppe Jurman [ctb], Cesare Furlanello [ctb]

Maintainer: Michele Filosi <filosi@fbk.eu>

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### mine

**MINE family statistics**

#### Description

Maximal Information-Based Nonparametric Exploration (MINE) statistics. `mine` computes the MINE family measures between two variables.

#### Usage

```
mine(x,y=NULL,master=NULL,alpha=0.6,C=15,n.cores=1,var.thr=1e-5)
```

#### Arguments

- **x**
  - a numeric vector (of size n), matrix or data frame (which is coerced to matrix).

- **y**
  - NULL (default) or a numeric vector of size n (i.e., with compatible dimensions to x).

- **master**
  - an optional vector of indices (numeric or character) to be given when y is not set, otherwise master is ignored. It can be either one column index to be used as reference for the comparison (versus all other columns) or a vector of column indices to be used for computing all mutual statistics. If not specified it is set to `1:ncol(x)`.

- **alpha**
  - an optional number of cells allowed in the X-by-Y search-grid. Default value is 0.6 (see Details).

- **C**
  - an optional number determining the starting point of the X-by-Y search-grid. When trying to partition the x-axis into X columns, the algorithm will start with at most CX clumps. Default value is 15 (see Details).

- **n.cores**
  - optional number of cores to be used in the computations, when master is specified. It requires the `parallel` package, which provides support for parallel computing, released with R >= 2.14.0. Defaults is 1 (i.e., not performing parallel computing).

- **var.thr**
  - minimum value allowed for the variance of the input variables, since `mine` can not be computed in case of variance close to 0. Default value is 1e-5. Information about failed check are reported in `var.thr.log` file.

- **...**
  - currently not used.
Details


Here we recall the main concepts of the MINE family statistics. Let $D = (x, y)$ be the set of $n$ ordered pairs of elements of $x$ and $y$. The data space is partitioned in an $X$-by-$Y$ grid, grouping the $x$ and $y$ values in $X$ and $Y$ bins respectively.

The Maximal Information Coefficient (MIC) is defined as

$$\text{MIC}(D) = \max_{XY < B(n)} M(D)_{X,Y} = \max_{XY < B(n)} \frac{I^*(D, X, Y)}{\log(\min X, Y)},$$

where $B(n) = n^\alpha$ is the search-grid size, $I^*(D, X, Y)$ is the maximum mutual information over all grids $X$-by-$Y$, of the distribution induced by $D$ on a grid having $X$ and $Y$ bins (where the probability mass on a cell of the grid is the fraction of points of $D$ falling in that cell). The other statistics of the MINE family are derived from the mutual information matrix achieved by an $X$-by-$Y$ grid on $D$.

The Maximum Asymmetry Score (MAS) is defined as

$$\text{MAS}(D) = \max_{XY < B(n)} |M(D)_{X,Y} - M(D)_{Y,X}|.$$

The Maximum Edge Value (MEV) is defined as

$$\text{MEV}(D) = \max_{XY < B(n)} \{M(D)_{X,Y} : X = 2^r \text{ or } Y = 2^s\}.$$

The Minimum Cell Number (MCN) is defined as

$$\text{MCN}(D, \epsilon) = \min_{XY < B(n)} \{\log(XY) : M(D)_{X,Y} \geq (1 - \epsilon)\text{MIC}(D)\}.$$

More details are provided in the supplementary material (SOM) of the original paper.

The MINE statistics can be computed for two numeric vectors $x$ and $y$. Otherwise a matrix (or data frame) can be provided and two options are available according to the value of $\text{master}$. If $\text{master}$ is a column identifier, then the MINE statistics are computed for the $\text{master}$ variable versus the other matrix columns. If $\text{master}$ is a set of column identifiers, then all mutual MINE statistics are computed among the column subset. $\text{master}$, $\alpha$, and $C$ refers respectively to the style, $\text{exp}$, and $c$ parameters of the original java code. In the original article, the authors state that the default value $\alpha = 0.6$ (which is the exponent of the search-grid size $B(n) = n^\alpha$) has been empirically chosen. It is worthwhile noting that $\alpha$ and $C$ are defined to obtain an heuristic approximation in a reasonable amount of time. In case of small sample size ($n$) it is preferable to increase $\alpha$ to 1 to obtain a solution closer to the theoretical one.

Value

The Maximal Information-Based Nonparametric Exploration (MINE) statistics provide quantitative evaluations of different aspects of the relationship between two variables. In particular mine returns a list of 5 statistics:
**MIC**

**Maximal Information Coefficient.**
It is related to the relationship strength and it can be interpreted as a correlation measure. It is symmetric and it ranges in \([0, 1]\), where it tends to 0 for statistically independent data and it approaches 1 in probability for noiseless functional relationships (more details can be found in the original paper).

**MAS**

**Maximum Asymmetry Score.**
It captures the deviation from monotonicity. Note that \(\text{MAS} < \text{MIC}\).

*Note:* it can be useful for detecting periodic relationships (unknown frequencies).

**MEV**

**Maximum Edge Value.**
It measures the closeness to being a function. Note that \(\text{MEV} \leq \text{MIC}\).

**MCN**

**Minimum Cell Number.**
It is a complexity measure.

**MIC-R2**

It is the difference between the MIC value and the Pearson correlation coefficient.

When computing `mine` between two numeric vectors `x` and `y`, the output is a list of 5 numeric values. When `master` is provided, `mine` returns a list of 5 matrices having `ncol` equal to `m`. In particular, if `master` is a single value, then `mine` returns a list of 5 matrices having 1 column, whose rows correspond to the MINE measures between the `master` column versus all. Instead if `master` is a vector of `m` indices, then `mine` output is a list of 5 `m-by-m` matrices, whose element \(i,j\) corresponds to the MINE statistics computed between the `i` and `j` columns of `x`.

**Author(s)**

Michele Filosi and Roberto Visintainer

Special thanks to:
Davide Albanese, Giuseppe Jurman, Samantha Riccadonna

**References**


http://www.exploredata.net

(SOM: Supplementary Online Material at http://www.sciencemag.org/content/supp/2011/12/14/334.6062.1518.DC1)

http://mpba.fbk.eu/cmine


http://minepy.sourceforge.net

**Examples**

```r
A <- matrix(runif(50),nrow=5)
mine(x=A, master=1)
mine(x=A, master=c(1,3,5,7:10))
```
```r
x <- runif(10); y <- 3*x+2; plot(x,y,type="l")
mine(x,y)
# MIC = 1
# MAS = 0
# MEV = 1
# MCN = 2
# MIC-R2 = 0

set.seed(1/zero.noslash); x <- runif(1/zero.noslash); y <- 3*x+2+rnorm(1/zero.noslash,mean=2,sd=5); plot(x,y)
mine(x,y)
# rounded values of MINE statistics
# MIC = zero.noslash.61
# MAS = zero.noslash.61
# MEV = zero.noslash.61
# MCN = 2
# MIC-R2 = zero.noslash.13

t <-seq(-2*pi,2*pi,/zero.noslash.2); y1 <- sin(2*t); plot(t,y1,type="l")
mine(t,y1)
# rounded values of MINE statistics
# MIC = zero.noslash.66
# MAS = zero.noslash.37
# MEV = zero.noslash.66
# MCN = 3.58
# MIC-R2 = 0.62

y2 <- sin(4*t); plot(t,y2,type="l")
mine(t,y2)
# rounded values of MINE statistics
# MIC = zero.noslash.32
# MAS = zero.noslash.18
# MEV = zero.noslash.32
# MCN = 3.58
# MIC-R2 = 0.31

# Note that for small n it is better to increase alpha
mine(t,y1,alpha=1)
# rounded values of MINE statistics
# MIC = 1
# MAS = 0.59
# MEV = 1
# MCN = 5.67
# MIC-R2 = 0.96

mine(t,y2,alpha=1)
# rounded values of MINE statistics
# MIC = 1
# MAS = 0.59
# MEV = 1
# MCN = 5
# MIC-R2 = 0.99
```
# Some examples from SOM
x <- runif(n=1000, min=0, max=1)

# Linear relationship
y1 <- x; plot(x,y1,type="l"); mine(x,y1)
# MIC = 1
# MAS = 0
# MEV = 1
# MCN = 4
# MIC-R2 = 0

# Parabolic relationship
y2 <- 4*(x-0.5)^2; plot(sort(x),y2[order(x)],type="l"); mine(x,y2)
# rounded values of MINE statistics
# MIC = 1
# MAS = 0.68
# MEV = 1
# MCN = 5.5
# MIC-R2 = 1

# Sinusoidal relationship (varying frequency)
y3 <- sin(6*pi*x*(1+x)); plot(sort(x),y3[order(x)],type="l"); mine(x,y3)
# rounded values of MINE statistics
# MIC = 1
# MAS = 0.85
# MEV = 1
# MCN = 4.6
# MIC-R2 = 0.96

# Circle relationship
t <- seq(from=0,to=2*pi,length.out=1000)
x4 <- cos(t); y4 <- sin(t); plot(x4, y4, type="l",asp=1)
mix(x4,y4)
# rounded values of MINE statistics
# MIC = 0.68
# MAS = 0.01
# MEV = 0.32
# MCN = 5.98
# MIC-R2 = 0.68

data(Spellman)
Spellman <- as.matrix(Spellman)
res <- mine(Spellman,master=1,n.cores=1)

## Not run: ## example of multicore computation
require(parallel)
res <- mine(Spellman,master=1,n.cores=parallel::detectCores()-1)
## End(Not run)
Description

The Spellman dataset provides the gene expression data measured (on a custom platform) in *Saccharomyces cerevisiae* cell cultures that have been synchronized at different points of the cell cycle by using a temperature-sensitive mutation (*cdc15-2*), which arrests cells late in mitosis at the restrictive temperature (it can cause heat-shock).

Usage

Spellman

Format

23 rows x 4382 columns: 4381 transcripts (columns 2-4382) measured at 23 timepoints (column 1).

Source

The original data were published by Spellman and colleagues in Mol. Biol. Cell (1998) as the Botstein dataset. Here we include the version of the dataset as processed by Reshef and colleagues for the MINE statistics original article published in Science (2011) (details are provided in the supplementary material).

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