

# Package ‘RMTL’

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**Title** Regularized Multi-Task Learning

**Type** Package

**Version** 1.0.0

**Description** Efficient solvers for 10 regularized multi-task learning algorithms applicable for regression, classification, joint feature selection, task clustering, low-rank learning, sparse learning and network incorporation. Based on the accelerated gradient descent method, the algorithms feature a state-of-art computational complexity  $O(1/k^2)$ . Sparse model structure is induced by the solving the proximal operator. The detail of the package is described in the paper of Han Cao and Emanuel Schwarz (2018) <[doi:10.1093/bioinformatics/bty831](https://doi.org/10.1093/bioinformatics/bty831)>.

**Depends** R (>= 3.5.0)

**URL** <https://github.com/transbioZI/RMTL>

**BugReports** <https://github.com/transbioZI/RMTL/issues>

**Imports** MASS (>= 7.3-50), psych (>= 1.8.4), corpcor (>= 1.6.9),  
doParallel (>= 1.0.14), foreach (>= 1.4.4)

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**Suggests** knitr, rmarkdown

**VignetteBuilder** knitr

**NeedsCompilation** no

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## Contents

calcError	2
Create_simulated_data	3
cvMTL	4
MTL	5
plot.cvMTL	7
plotObj	7
predict.MTL	8
print.MTL	9
<b>Index</b>	<b>10</b>

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calcError	<i>Calculate the prediction error</i>
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### Description

Calculate the averaged prediction error across tasks. For classification problem, the miss-classification rate is returned, and for regression problem, the mean square error(MSE) is returned.

### Usage

```
calcError(m, newX = NULL, newY = NULL)
```

### Arguments

m	A MTL model
newX	The feature matrices of new individuals
newY	The responses of new individuals

### Value

The averaged prediction error

### Examples

```
#create example data
data<-Create_simulated_data(Regularization="L21", type="Regression")
#train a model
model<-MTL(data$X, data$Y, type="Regression", Regularization="L21",
  Lam1=0.1, Lam2=0, opts=list(init=0, tol=10^-6, maxIter=1500))
#calculate the training error
calcError(model, newX=data$X, newY=data$Y)
#calculate the test error
calcError(model, newX=data$tX, newY=data$tY)
```

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Create\_simulated\_data *Create an example dataset for testing the MTL algorithm*

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### Description

Create an example dataset which contains 1), training datasets (X: feature matrices, Y: response vectors); 2), test datasets (tX: feature matrices, tY: response vectors); 3), the ground truth model (W: coefficient matrix) and 4), extra information for some algorithms (i.e. a matrix for encoding the network information is necessary for calling the MTL method with network structure(Regularization=Graph )

### Usage

```
Create_simulated_data(  
  t = 5,  
  p = 50,  
  n = 20,  
  type = "Regression",  
  Regularization = "L21"  
)
```

### Arguments

t	Number of tasks
p	Number of features
n	Number of samples of each task. For simplicity, all tasks contain the same number of samples.
type	The type of problem, must be "Regression" or "Classification"
Regularization	The type of MTL algorithm (cross-task regularizer). The value must be one of {L21, Lasso, Trace, Graph, CMTL }

### Value

The example dataset.

### Examples

```
data<-Create_simulated_data(t=5,p=50, n=20, type="Regression", Regularization="L21")  
str(data)
```

cvMTL

*K-fold cross-validation***Description**

Perform the k-fold cross-validation to estimate the  $\lambda_1$ .

**Usage**

```
cvMTL(
  X,
  Y,
  type = "Classification",
  Regularization = "L21",
  Lam1_seq = 10^seq(1, -4, -1),
  Lam2 = 0,
  G = NULL,
  k = 2,
  opts = list(init = 0, tol = 10^-3, maxIter = 1000),
  stratify = FALSE,
  nfold = 5,
  ncores = 2,
  parallel = FALSE
)
```

**Arguments**

X	A set of feature matrices
Y	A set of responses, could be binary (classification problem) or continues (regression problem). The valid value of binary outcome $\in \{1, -1\}$
type	The type of problem, must be Regression or Classification
Regularization	The type of MTL algorithm (cross-task regularizer). The value must be one of {L21, Lasso, Trace, Graph, CMTL }
Lam1_seq	A positive sequence of Lam1 which controls the cross-task regularization
Lam2	A positive constant $\lambda_2$ to improve the generalization performance
G	A matrix to encode the network information. This parameter is only used in the MTL with graph structure (Regularization=Graph )
k	A positive number to modulate the structure of clusters with the default of 2. This parameter is only used in MTL with clustering structure (Regularization=CMTL ) Note, the larger number is adapted to more complex clustering structure.
opts	Options of the optimization procedure. One can set the initial search point, the tolerance and the maximized number of iterations through the parameter. The default value is <code>list(init=0, tol=10^-3, maxIter=1000)</code>
stratify	stratify=TRUE is used for stratified cross-validation

nfolds	The number of folds
ncores	The number of cores used for parallel computing with the default value of 2
parallel	parallel=TRUE is used for parallel computing

**Value**

The estimated  $\lambda_1$  and related information

**Examples**

```
#create the example data
data<-Create_simulated_data(Regularization="L21", type="Classification")
#perform the cross validation
cvfit<-cvMTL(data$X, data$Y, type="Classification", Regularization="L21",
  Lam2=0, opts=list(init=0, tol=10^-6, maxIter=1500), nfolds=5,
  stratify=TRUE, Lam1_seq=10^seq(1,-4, -1))
#show meta-infomration
str(cvfit)
#plot the CV accuracies across lam1 sequence
plot(cvfit)
```

---

 MTL

---

*Train a multi-task learning model.*


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**Description**

Train a multi-task learning model.

**Usage**

```
MTL(
  X,
  Y,
  type = "Classification",
  Regularization = "L21",
  Lam1 = 0.1,
  Lam1_seq = NULL,
  Lam2 = 0,
  opts = list(init = 0, tol = 10^-3, maxIter = 1000),
  G = NULL,
  k = 2
)
```

**Arguments**

X	A set of feature matrices
Y	A set of responses, could be binary (classification problem) or continues (regression problem). The valid value of binary outcome $\in \{1, -1\}$
type	The type of problem, must be Regression or Classification
Regularization	The type of MTL algorithm (cross-task regularizer). The value must be one of {L21, Lasso, Trace, Graph, CMTL }
Lam1	A positive constant $\lambda_1$ to control the cross-task regularization
Lam1_seq	A positive sequence of Lam1. If the parameter is given, the model is trained using warm-start technique. Otherwise, the model is trained based on the Lam1 and the initial search point (opts\$init).
Lam2	A non-negative constant $\lambda_2$ to improve the generalization performance with the default value of 0 (except for Regularization=CMTL)
opts	Options of the optimization procedure. One can set the initial search point, the tolerance and the maximized number of iterations using this parameter. The default value is <code>list(init=0, tol=10<sup>-3</sup>, maxIter=1000)</code>
G	A matrix to encode the network information. This parameter is only used in the MTL with graph structure (Regularization=Graph )
k	A positive number to modulate the structure of clusters with the default of 2. This parameter is only used in MTL with clustering structure (Regularization=CMTL ) Note, the larger number is adapted to more complex clustering structure.

**Value**

The trained model including the coefficient matrix W and intercepts C and related meta information

**Examples**

```
#create the example data
data<-Create_simulated_data(Regularization="L21", type="Regression")
#train a MTL model
#cold-start
model<-MTL(data$X, data$Y, type="Regression", Regularization="L21",
  Lam1=0.1, Lam2=0, opts=list(init=0, tol=10-6, maxIter=1500))
#warm-start
model<-MTL(data$X, data$Y, type="Regression", Regularization="L21",
  Lam1=0.1, Lam1_seq=10seq(1,-4,-1), Lam2=0, opts=list(init=0, tol=10-6, maxIter=1500))
#meta-information
str(model)
#plot the historical objective values
plotObj(model)
```

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plot.cvMTL                      *Plot the cross-validation curve*

---

### Description

Plot the cross-validation curve

### Usage

```
## S3 method for class 'cvMTL'  
plot(x, ...)
```

### Arguments

x                      The returned object of function cvMTL  
...                    Other parameters

### Examples

```
#create the example data  
data<-Create_simulated_data(Regularization="L21", type="Classification")  
#perform the cv  
cvfit<-cvMTL(data$X, data$Y, type="Classification", Regularization="L21",  
          Lam2=0, opts=list(init=0, tol=10^-6, maxIter=1500), nolds=5,  
          stratify=TRUE, Lam1_seq=10^seq(1,-4, -1))  
#plot the curve  
plot(cvfit)
```

---

plotObj                      *Plot the historical values of objective function*

---

### Description

Plot the values of objective function across iterations in the optimization procedure. This function indicates the "inner status" of the solver during the optimization, and could be used for diagnosis of the solver and training procedure.

### Usage

```
plotObj(m)
```

### Arguments

m                      A trained MTL model

**Examples**

```
#create the example data
data<-Create_simulated_data(Regularization="L21", type="Regression")
#Train a MTL model
model<-MTL(data$X, data$Y, type="Regression", Regularization="L21",
  Lam1=0.1, Lam2=0, opts=list(init=0, tol=10^-6, maxIter=1500))
#plot the objective values
plotObj(model)
```

---

predict.MTL

*Predict the outcomes of new individuals*

---

**Description**

Predict the outcomes of new individuals. For classification, the probability of the individual being assigned to positive label  $P(y=1)$  is estimated, and for regression, the prediction score is estimated

**Usage**

```
## S3 method for class 'MTL'
predict(object, newX = NULL, ...)
```

**Arguments**

object	A trained MTL model
newX	The feature matrices of new individuals
...	Other parameters

**Value**

The predictive outcome

**Examples**

```
#Create data
data<-Create_simulated_data(Regularization="L21", type="Regression")
#Train
model<-MTL(data$X, data$Y, type="Regression", Regularization="L21",
  Lam1=0.1, Lam2=0, opts=list(init=0, tol=10^-6, maxIter=1500))
predict(model, newX=data$tX)
```

---

```
print.MTL
```

*Print the meta information of the model*

---

**Description**

Print the meta information of the model

**Usage**

```
## S3 method for class 'MTL'  
print(x, ...)
```

**Arguments**

x	A trained MTL model
...	Other parameters

**Examples**

```
#create data  
data<-Create_simulated_data(Regularization="L21", type="Regression")  
#train a MTL model  
model<-MTL(data$X, data$Y, type="Regression", Regularization="L21",  
           Lam1=0.1, Lam2=0, opts=list(init=0, tol=10^-6, maxIter=1500))  
#print the information of the model  
print(model)
```

# Index

`calcError`, 2  
`Create_simulated_data`, 3  
`cvMTL`, 4  
  
`MTL`, 5  
  
`plot.cvMTL`, 7  
`plotObj`, 7  
`predict.MTL`, 8  
`print.MTL`, 9