

# Package ‘COAP’

March 27, 2025

**Type** Package

**Title** High-Dimensional Covariate-Augmented Overdispersed Poisson  
Factor Model

**Version** 1.3

**Date** 2025-03-27

**Author** Wei Liu [aut, cre],  
Qingzhi Zhong [aut]

**Maintainer** Wei Liu <liuweideng@gmail.com>

**Description** A covariate-augmented overdispersed Poisson factor model is proposed to jointly perform a high-dimensional Poisson factor analysis and estimate a large coefficient matrix for overdispersed count data.

More details can be referred to Liu et al. (2024) <[doi:10.1093/biomtc/ujae031](https://doi.org/10.1093/biomtc/ujae031)>.

**License** GPL-3

**Depends** irlba, R (>= 3.5.0)

**Imports** MASS, stats, Rcpp (>= 1.0.10)

**URL** <https://github.com/feiyong/COAP>

**BugReports** <https://github.com/feiyong/COAP/issues>

**Suggests** knitr, rmarkdown

**LinkingTo** Rcpp, RcppArmadillo

**VignetteBuilder** knitr

**Encoding** UTF-8

**RoxygenNote** 7.1.2

**NeedsCompilation** yes

**Repository** CRAN

**Date/Publication** 2025-03-27 11:30:02 UTC

## Contents

gendata_simu	2
RR_COAP	3
selectParams	4

---

gendata_simu	<i>Generate simulated data</i>
--------------	--------------------------------

---

**Description**

Generate simulated data from covariate-augmented Poisson factor models

**Usage**

```
gendata_simu(
  seed = 1,
  n = 300,
  p = 50,
  d = 20,
  q = 6,
  rank0 = 3,
  rho = c(1.5, 1),
  sigma2_eps = 0.1,
  seed.beta = 1
)
```

**Arguments**

seed	a positive integer, the random seed for reproducibility of data generation process.
n	a positive integer, specify the sample size.
p	a positive integer, specify the dimension of count variables.
d	a positive integer, specify the dimension of covariate matrix.
q	a positive integer, specify the number of factors.
rank0	a positive integer, specify the rank of the coefficient matrix.
rho	a numeric vector with length 2 and positive elements, specify the signal strength of regression coefficient and loading matrix, respectively.
sigma2_eps	a positive real, the variance of overdispersion error.
seed.beta	a positive integer, the random seed for reproducibility of data generation process by fixing the regression coefficient matrix beta.

**Details**

None

**Value**

return a list including the following components: (1) X, the high-dimensional count matrix; (2) Z, the high-dimensional covariate matrix; (3) bbeta0, the low-rank large coefficient matrix; (4) B0, the loading matrix; (5) H0, the factor matrix; (6) rank: the true rank of bbeta0; (7) q: the true number of factors.

**References**

None

**See Also**[RR\\_COAP](#)**Examples**

```
n <- 300; p <- 100
d <- 20; q <- 6; r <- 3
datlist <- gendata_simu(n=n, p=p, d=20, q=q, rank0=r)
str(datlist)
```

RR\_COAP

*Fit the COAP model***Description**

Fit the covariate-augmented overdispersed Poisson factor model

**Usage**

```
RR_COAP(
  X_count,
  multiFac = rep(1, nrow(X_count)),
  Z = matrix(1, nrow(X_count), 1),
  rank_use = 5,
  q = 15,
  epsELBO = 1e-05,
  maxIter = 30,
  verbose = TRUE,
  joint_opt_beta = FALSE,
  fast_svd = TRUE
)
```

**Arguments**

X_count	a count matrix, the observed count matrix.
multiFac	an optional vector, the normalization factor for each unit; default as full-one vector.
Z	an optional matrix, the covariate matrix; default as a full-one column vector if there is no additional covariates.
rank_use	an optional integer, specify the rank of the regression coefficient matrix; default as 5.
q	an optional string, specify the number of factors; default as 15.

epsELBO	an optional positive vlaue, tolerance of relative variation rate of the evidence lower bound value, default as '1e-5'.
maxIter	the maximum iteration of the VEM algorithm. The default is 30.
verbose	a logical value, whether output the information in iteration.
joint_opt_beta	a logical value, whether use the joint optimization method to update bbeta. The default is FALSE, which means using the separate optimization method.
fast_svd	a logical value, whether use the fast SVD algorithm in the update of bbeta; default is TRUE.

### Details

None

### Value

return a list including the following components: (1) H, the predicted factor matrix; (2) B, the estimated loading matrix; (3) bbeta, the estimated low-rank large coefficient matrix; (4) invLambda, the inverse of the estimated variances of error; (5) H0, the factor matrix; (6) ELBO: the ELBO value when algorithm stops; (7) ELBO\_seq: the sequence of ELBO values.

### References

Liu, W. and Q. Zhong (2024). High-dimensional covariate-augmented overdispersed poisson factor model. arXiv preprint arXiv:2402.15071.

### See Also

None

### Examples

```
n <- 300; p <- 100
d <- 20; q <- 6; r <- 3
datlist <- gendata_simu(n=n, p=p, d=20, q=q, rank0=r)
str(datlist)
fitlist <- RR_COAP(X_count=datlist$X, Z = datlist$Z, q=6, rank_use=3)
str(fitlist)
```

---

selectParams

*Select the parameters in COAP models*

---

### Description

Select the number of factors and the rank of coefficient matrix in the covariate-augmented overdispersed Poisson factor model

**Usage**

```
selectParams(  
  X_count,  
  Z,  
  multiFac = rep(1, nrow(X_count)),  
  q_max = 15,  
  r_max = 24,  
  threshold = c(0.1, 0.01),  
  verbose = TRUE,  
  ...  
)
```

**Arguments**

X_count	a count matrix, the observed count matrix.
Z	an optional matrix, the covariate matrix; default as a full-one column vector if there is no additional covariates.
multiFac	an optional vector, the normalization factor for each unit; default as full-one vector.
q_max	an optional string, specify the upper bound for the number of factors; default as 15.
r_max	an optional integer, specify the upper bound for the rank of the regression coefficient matrix; default as 24.
threshold	an optional 2-dimensional positive vector, specify the the thresholds that filters the singular values of beta and B, respectively.
verbose	a logical value, whether output the information in iteration.
...	other arguments passed to the function <a href="#">RR_COAP</a> .

**Details**

The threshold is to filter the singular values with low signal, to assist the identification of underlying model structure.

**Value**

return a named vector with names 'hr' and 'hq', the estimated rank and number of factors.

**References**

None

**See Also**

[RR\\_COAP](#)

**Examples**

```
n <- 300; p <- 100
d <- 20; q <- 6; r <- 3
datlist <- gendata_simu(seed=30, n=n, p=p, d=20, q=q, rank0=r)
str(datlist)
set.seed(1)
para_vec <- selectParams(X_count=datlist$X, Z = datlist$Z)
print(para_vec)
```

# Index

`gendata_simu`, 2

`RR_COAP`, 3, 3, 5

`selectParams`, 4