Calculation of the cost matrix

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1 Problem statement and definitions

Let y_{nj} be the data value at position (genomic coordinate) $n = 1, \ldots, N$ for replicate array $j = 1, \ldots, J$. Hence we have J arrays and sequences of length N. The goal of this note is to describe an $O(NJ)$ algorithm to calculate the cost matrix of a piecewise linear model for the segmentation of the $(1, \ldots, N)$ axis. It is implemented in the function *costMatrix* in the package *tilingArray*. The cost matrix is the input for a dynamic programming algorithm that finds the optimal (least squares) segmentation.

The cost matrix G_{km} is the sum of squared residuals for a segment from m to $m + k - 1$ (i.e. including $m + k - 1$ but excluding $m + k$),

$$G_{km} := \sum_{j=1}^{J} \sum_{n=m}^{m+k-1} (y_{nj} - \hat{\mu}_{km})^2 \tag{1}$$

where $1 \leq m \leq m + k - 1 \leq N$ and $\hat{\mu}_{km}$ is the mean of that segment,

$$\hat{\mu}_{km} = \frac{1}{Jk} \sum_{j=1}^{J} \sum_{n=m}^{m+k-1} y_{nj}. \tag{2}$$

Sidenote: a perhaps more straightforward definition of a cost matrix would be $\bar{G}_{m'm} = G_{(m'-m)m}$, the sum of squared residuals for a segment from m to $m' - 1$. I use version (1) because it makes it easier to use the condition of maximum segment length ($k <= k_{\max}$), which I need to get the algorithm from complexity $O(N^2)$ to $O(N)$.

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2 Algebra

$$G_{km} = \sum_{j=1}^{J} \sum_{n=m}^{m+k-1} (y_{nj} - \hat{\mu}_{km})^2 \tag{3}$$

$$= \sum_{n,j} y_{nj}^2 - \frac{1}{Jk} \left(\sum_{n',j'} y_{n'j'} \right)^2 \tag{4}$$

$$= \sum_{n} q_n - \frac{1}{Jk} \left(\sum_{n'} r_{n'} \right)^2 \tag{5}$$

with

$$q_n \quad := \quad \sum_{j} y_{nj}^2 \tag{6}$$

$$r_n \quad := \quad \sum_{j} y_{nj} \tag{7}$$

If $\mathbf{y}$ is an $N \times J$ matrix, then the N-vectors $\mathbf{q}$ and $\mathbf{r}$ can be obtained by

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q = rowSums(y*y)
r = rowSums(y)
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Now define

$$c_\nu \quad = \quad \sum_{n=1}^{\nu} r_n \tag{8}$$

$$d_\nu \quad = \quad \sum_{n=1}^{\nu} q_n \tag{9}$$

which be obtained from

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c = cumsum(r)
d = cumsum(q)
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then (5) becomes

$$(d_{m+k-1} - d_{m-1}) - \frac{1}{Jk} (c_{m+k-1} - c_{m-1})^2 \tag{10}$$