

# Package ‘serrsBayes’

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**Type** Package

**Title** Bayesian Modelling of Raman Spectroscopy

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**Description** Sequential Monte Carlo (SMC) algorithms for fitting a generalised additive mixed model (GAMM) to surface-enhanced resonance Raman spectroscopy (SERRS), using the method of Moores et al. (2016) <[arXiv:1604.07299](https://arxiv.org/abs/1604.07299)>. Multivariate observations of SERRS are highly collinear and lend themselves to a reduced-rank representation. The GAMM separates the SERRS signal into three components: a sequence of Lorentzian, Gaussian, or pseudo-Voigt peaks; a smoothly-varying baseline; and additive white noise. The parameters of each component of the model are estimated iteratively using SMC. The posterior distributions of the parameters given the observed spectra are represented as a population of weighted particles.

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**URL** <https://github.com/mooresm/serrsBayes>,  
<https://mooresm.github.io/serrsBayes/>

**BugReports** <https://github.com/mooresm/serrsBayes/issues>

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---

computeLogLikelihood *Compute the log-likelihood.*

---

### Description

This is an internal function that is only exposed on the public API for unit testing purposes. It computes the log-likelihood of the spline and the noise, once the spectral signature has been subtracted from the observed data. Thus, it can be used with either Lorentzian, Gaussian, or pseudo-Voigt broadening functions.

### Usage

```
computeLogLikelihood(  
  obsi,  
  lambda,  
  prErrNu,  
  prErrSS,  
  basisMx,  
  eigVal,  
  precMx,  
  xTx,  
  aMx,  
  ruMx  
)
```

### Arguments

obsi	Vector of residuals after the spectral signature has been subtracted.
lambda	smoothing parameter of the penalised B-spline.
prErrNu	hyperparameter of the additive noise
prErrSS	hyperparameter of the additive noise
basisMx	Matrix of B-spline basis functions
eigVal	eigenvalues of the Demmler-Reinsch factorisation
precMx	precision matrix for the spline
xTx	sparse matrix cross-product
aMx	orthogonal matrix A from the Demmler-Reinsch factorisation
ruMx	product of Ru from the Demmler-Reinsch factorisation

### Value

The logarithm of the likelihood.

---

copyLogProposals      *Initialise the vector of Metropolis-Hastings proposals.*

---

### Description

This is an internal function that is only exposed on the public API for unit testing purposes.

### Usage

```
copyLogProposals(nPK, T_Prop_Theta)
```

### Arguments

nPK                      number of Raman peaks in the spectral signature  
 T\_Prop\_Theta          Vector of logarithms of the MH proposals

### Value

Vector of proposals

---

effectiveSampleSize      *Compute the effective sample size (ESS) of the particles.*

---

### Description

The ESS is a "rule of thumb" for assessing the degeneracy of the importance distribution:

$$ESS = \frac{(\sum_{q=1}^Q w_q)^2}{\sum_{q=1}^Q w_q^2}$$

### Usage

```
effectiveSampleSize(log_weights)
```

### Arguments

log\_weights          logarithms of the importance weights of each particle.

### Value

the effective sample size, a scalar between 0 and Q

### References

Liu, JS (2001) "Monte Carlo Strategies in Scientific Computing." Springer, NY, pp. 34–36.

**Examples**

```
x <- runif(100)
effectiveSampleSize(log(x))
```

---

`fitSpectraMCMC`*Fit the model using Markov chain Monte Carlo.*

---

**Description**

Fit the model using Markov chain Monte Carlo.

**Usage**

```
fitSpectraMCMC(wl, spc, peakWL, lPriors, sd_mh, niter = 10000, nchains = 4)
```

**Arguments**

<code>wl</code>	Vector of <code>nwl</code> wavenumbers at which the spectra are observed.
<code>spc</code>	<code>n_y * nwl</code> Matrix of observed Raman spectra.
<code>peakWL</code>	Vector of locations for each peak ( $\text{cm}^{-1}$ )
<code>lPriors</code>	List of hyperparameters for the prior distributions.
<code>sd_mh</code>	Vector of $2 * \text{npeaks}$ bandwidths for the random walk proposals.
<code>niter</code>	number of MCMC iterations per chain.
<code>nchains</code>	number of concurrent MCMC chains.

**Value**

a List containing MCMC samples for the model parameters:

`amplitude` `niter * nchains * npeaks` Array of amplitudes.

`scale` `niter * nchains * npeaks` Array of scale parameters.

`sigma` `niter * nchains` Matrix of standard deviations.

`n_acc` The number of RWMH proposals that were accepted.

**See Also**

[marginalMetropolisUpdate](#)

**Examples**

```
wavenumbers <- seq(200,600,by=10)
spectra <- matrix(nrow=1, ncol=length(wavenumbers))
peakLocations <- c(300,500)
peakAmplitude <- c(10000,4000)
peakScale <- c(10, 15)
signature <- weightedLorentzian(peakLocations, peakScale, peakAmplitude, wavenumbers)
baseline <- 1000*cos(wavenumbers/200) + 2*wavenumbers
spectra[1,] <- signature + baseline + rnorm(length(wavenumbers),0,200)
lPriors <- list(scale.mu=log(11.6) - (0.4^2)/2, scale.sd=0.4, bl.smooth=10^11, bl.knots=20,
               amp.mu=5000, amp.sd=5000, noise.sd=200, noise.nu=4)
rw_bw <- c(100, 100, 2, 2)
result <- fitSpectraMCMC(wavenumbers, spectra, peakLocations, lPriors, rw_bw, 500)
result$n_acc
```

---

fitSpectraSMC

*Fit the model using Sequential Monte Carlo (SMC).*


---

**Description**

Fit the model using Sequential Monte Carlo (SMC).

**Usage**

```
fitSpectraSMC(
  wl,
  spc,
  peakWL,
  lPriors,
  conc = rep(1, nrow(spc)),
  npart = 10000,
  rate = 0.9,
  minESS = npart/2,
  destDir = NA
)
```

**Arguments**

wl	Vector of nwl wavenumbers at which the spectra are observed.
spc	n_y * nwl Matrix of observed Raman spectra.
peakWL	Vector of locations for each peak (cm <sup>-1</sup> )
lPriors	List of hyperparameters for the prior distributions.
conc	Vector of n_y nanomolar (nM) dye concentrations for each observation.
npart	number of SMC particles to use for the importance sampling distribution.
rate	the target rate of reduction in the effective sample size (ESS).
minESS	minimum effective sample size, below which the particles are resampled.
destDir	destination directory to save intermediate results (for long-running computations)

**Value**

a List containing weighted parameter values, known as particles:

weights Vector of importance weights for each particle.

beta  $npart * npeaks$  Matrix of regression coefficients for the amplitudes.

scale  $npart * npeaks$  Matrix of scale parameters.

sigma Vector of  $npart$  standard deviations.

alpha  $bl.knots * n_y * npart$  Array of spline coefficients for the baseline.

basis A dense  $nwl * bl.knots$  Matrix containing the values of the basis functions.

expFn  $npart * nwl$  Matrix containing the spectral signature.

ess Vector containing the effective sample size (ESS) at each SMC iteration.

logEvidence Vector containing the logarithm of the model evidence (marginal likelihood).

accept Vector containing the Metropolis-Hastings acceptance rate at each SMC iteration.

sd.mh  $niter * 2npeaks$  Matrix of random walk MH bandwidths at each SMC iteration..

**References**

Chopin (2002) "A Sequential Particle Filter Method for Static Models," *Biometrika* 89(3): 539–551, doi: [10.1093/biomet/89.3.539](https://doi.org/10.1093/biomet/89.3.539)

**Examples**

```
wavenumbers <- seq(200,600,by=10)
spectra <- matrix(nrow=1, ncol=length(wavenumbers))
peakLocations <- c(300,500)
peakAmplitude <- c(10000,4000)
peakScale <- c(10, 15)
signature <- weightedLorentzian(peakLocations, peakScale, peakAmplitude, wavenumbers)
baseline <- 1000*cos(wavenumbers/200) + 2*wavenumbers
spectra[1,] <- signature + baseline + rnorm(length(wavenumbers),0,200)
lPriors <- list(scale.mu=log(11.6) - (0.4^2)/2, scale.sd=0.4, bl.smooth=10^11, bl.knots=20,
              beta.mu=5000, beta.sd=5000, noise.sd=200, noise.nu=4)

## Not run:
result <- fitSpectraSMC(wavenumbers, spectra, peakLocations, lPriors, npart=500)

## End(Not run)
```

---

fitVoigtIBIS

*Fit the model with Voigt peaks using iterated batch importance sampling (IBIS).*

---

**Description**

Fit the model with Voigt peaks using iterated batch importance sampling (IBIS).

**Usage**

```

fitVoigtIBIS(
  w1,
  spc,
  n,
  lResult,
  conc = rep(1, nrow(spc)),
  batch = rep(1, nrow(spc)),
  npart = 10000,
  rate = 0.9,
  mcAR = 0.234,
  mcSteps = 20,
  minESS = npart/2,
  minPart = npart,
  destDir = NA
)

```

**Arguments**

w1	Vector of nwl wavenumbers at which the spectra are observed.
spc	n_y * nwl Matrix of observed Raman spectra.
n	index of the new observation
lResult	List of results from the previous call to “fitVoigtPeaksSMC” or “fitVoigtIBIS”
conc	Vector of n_y nanomolar (nM) dye concentrations for each observation.
batch	identifies to which batch each observation belongs
npart	number of SMC particles to use for the importance sampling distribution.
rate	the target rate of reduction in the effective sample size (ESS).
mcAR	target acceptance rate for the MCMC kernel
mcSteps	number of iterations of the MCMC kernel
minESS	minimum effective sample size, below which the particles are resampled.
minPart	target number of unique particles for the MCMC iterations
destDir	destination directory to save intermediate results (for long-running computations)

**References**

Chopin (2002) "A Sequential Particle Filter Method for Static Models," *Biometrika* 89(3): 539–551, doi: [10.1093/biomet/89.3.539](https://doi.org/10.1093/biomet/89.3.539)



---

fitVoigtPeaksSMC      *Fit the model with Voigt peaks using Sequential Monte Carlo (SMC).*

---

## Description

Fit the model with Voigt peaks using Sequential Monte Carlo (SMC).

## Usage

```
fitVoigtPeaksSMC(  
  wl,  
  spc,  
  lPriors,  
  conc = rep(1, nrow(spc)),  
  npart = 10000,  
  rate = 0.9,  
  mcAR = 0.234,  
  mcSteps = 20,  
  minESS = npart/2,  
  destDir = NA,  
  minPart = npart  
)
```

## Arguments

wl	Vector of nwl wavenumbers at which the spectra are observed.
spc	n_y * nwl Matrix of observed Raman spectra.
lPriors	List of hyperparameters for the prior distributions.
conc	Vector of n_y nanomolar (nM) dye concentrations for each observation.
npart	number of SMC particles to use for the importance sampling distribution.
rate	the target rate of reduction in the effective sample size (ESS).
mcAR	target acceptance rate for the MCMC kernel
mcSteps	number of iterations of the MCMC kernel
minESS	minimum effective sample size, below which the particles are resampled.
destDir	destination directory to save intermediate results (for long-running computations)
minPart	target number of unique particles for the MCMC iterations

## Examples

```
wavenumbers <- seq(200,600,by=10)  
spectra <- matrix(nrow=1, ncol=length(wavenumbers))  
peakLocations <- c(300,500)  
peakAmplitude <- c(10000,4000)
```

```

peakScale <- c(10, 15)
signature <- weightedLorentzian(peakLocations, peakScale, peakAmplitude, wavenumbers)
baseline <- 1000*cos(wavenumbers/200) + 2*wavenumbers
spectra[1,] <- signature + baseline + rnorm(length(wavenumbers),0,200)
lPriors <- list(scaG.mu=log(11.6) - (0.4^2)/2, scaG.sd=0.4, scaL.mu=log(11.6) - (0.4^2)/2,
  scaL.sd=0.4, bl.smooth=5, bl.knots=20, loc.mu=peakLocations, loc.sd=c(5,5),
  beta.mu=c(5000,5000), beta.sd=c(5000,5000), noise.sd=200, noise.nu=4)
## Not run:
result <- fitVoigtPeaksSMC(wavenumbers, spectra, lPriors, npart=50, mcSteps=1)

## End(Not run)

```

---

getBsplineBasis      *Compute cubic B-spline basis functions for the given wavenumbers.*

---

## Description

This function computes penalised cubic B-splines using the method proposed by Eilers & Marx (1996). The spline coefficients can be computed efficiently using sparse matrix algebra, as described in Sect. 2.3.3 of Green & Silverman (1994) and Appendix B of Ruppert, Wand & Carroll (2003).

## Usage

```
getBsplineBasis(V, n.b, pen, prec = 1e-08)
```

## Arguments

V	a vector of wavenumbers, $\Delta\tilde{\nu}$ .
n.b	the number of basis functions to use.
pen	the smoothing penalty hyperparameter.
prec	a constant scale factor.

## Value

a list containing:

basis	A dense nwl by n.b matrix containing the values of the basis functions.
precision	A sparse n.b by n.b dsCMatrix, the inverse of the prior covariance.
distance	The distance between each knot ( $cm^{-1}$ ).
knots	The knot locations.

## References

Eilers, PHC & Marx, BD (1996) "Flexible smoothing with B-splines and penalties," *Statist. Sci.* 11(2): 89–121, doi: [10.1214/ss/1038425655](https://doi.org/10.1214/ss/1038425655)

Green, PJ & Silverman, BW (1994) "Nonparametric Regression and Generalized Linear Models: a roughness penalty approach" Chapman & Hall, Boca Raton, FL, pp. 11–21.

Ruppert, D; Wand, MP & Carroll, RJ (2003) "Semiparametric Regression" CUP, Cambridge, UK, pp. 336–340.

**See Also**[sparseMatrix](#)

---

`getVoigtParam`*Compute the pseudo-Voigt mixing ratio for each peak.*

---

**Description**

Calculates the mixing parameter  $\eta_j$  from the scales of the Gaussian/Lorentzian components.

**Usage**

```
getVoigtParam(scale_G, scale_L)
```

**Arguments**

<code>scale_G</code>	Vector of standard deviations $\sigma_j$ of the Gaussian components.
<code>scale_L</code>	Vector of scale parameters $\phi_j$ of the Lorentzian components.

**Details**

First, calculate a polynomial average of the scale parameters according to the approximation of Thompson et al. (1987):

$$f_{G,L} = (\sigma_j^5 + 2.69\sigma_j^4\phi_j + 2.42\sigma_j^3\phi_j^2 + 4.47\sigma_j^2\phi_j^3 + 0.07\sigma_j\phi_j^4 + \phi_j^5)^{1/5}$$

Then the Voigt mixing parameter  $\eta_j$  is defined as:

$$\eta_j = 1.36 \frac{\phi_j}{f_{G,L}} - 0.47 \left( \frac{\phi_j}{f_{G,L}} \right)^2 + 0.11 \left( \frac{\phi_j}{f_{G,L}} \right)^3$$

**Value**

The Voigt mixing weights for each peak, between 0 (Gaussian) and 1 (Lorentzian).

**References**

Thompson, Cox & Hastings (1987) "Rietveld refinement of Debye–Scherrer synchrotron X-ray data from  $Al_2O_3$ ," J. Appl. Crystallogr. 20(2): 79–83, doi: [10.1107/S0021889887087090](https://doi.org/10.1107/S0021889887087090)

---

1sTamra	<i>Surface-enhanced Raman spectrum of tetramethylrhodamine+DNA (T20)</i>
---------	--

---

**Description**

Surface-enhanced Raman spectrum of tetramethylrhodamine+DNA (T20)

**Usage**

1sTamra

**Format**

A list containing 2 variables:

**wavenumbers** a numeric Vector of 2401 wavenumbers (cm<sup>-1</sup>)

**wavenumbers** a 1 \* 2401 Matrix of intensity values (a.u.)

---

marginalMetropolisUpdate

*Update all of the parameters using a single Metropolis-Hastings step.*

---

**Description**

Updates all of the parameters using a single Metropolis-Hastings step, such that the baseline cancels out in the MH ratio, using the marginalisation identity of Chib (1995). If `npart > 1`, then multiple MCMC chains will be executed independently in parallel using OpenMP. This means that all functions used for the proposal distributions and to evaluate the MH ratio need to be thread-safe. Specifically, no calls to `R::rnorm`, `R::dnorm`, nor their `Rcpp` equivalents, can be made from within the parallel portion of the code.

**Usage**

```
marginalMetropolisUpdate(
  spectra,
  n,
  conc,
  wavelengths,
  peakWL,
  betaMx,
  scaleMx,
  sigma,
  expMx,
  baselines,
  sd_mh,
  priors
)
```

**Arguments**

spectra	$n\_y * nwl$ Matrix of observed Raman spectra.
n	number of observations to use in calculating the likelihood
conc	Vector of n nanomolar (nM) dye concentrations
wavelengths	Vector of nwl wavenumbers at which the spectra are observed.
peakWL	Vector of locations for each peak ( $\text{cm}^{-1}$ )
betaMx	$npeaks * npart$ Matrix of regression coefficients to update.
scaleMx	$npeaks * npart$ Matrix of scale parameters to update.
sigma	Vector of npart standard deviations to update.
expMx	$nwl * npart$ Matrix of expectations of the Lorentzian or Gaussian function.
baselines	$nKnots * n\_y * npart$ Array of smoothing splines.
sd_mh	Vector of $2 * npeaks$ bandwidths for the random walk proposals.
priors	List of hyperparameters for the prior distributions.

**Value**

The number of RWMH proposals that were accepted.

**References**

- Chib (1995) "Marginal Likelihood from the Gibbs Output," JASA 90(432): 1313–1321, doi: [10.1080/01621459.1995.10476635](https://doi.org/10.1080/01621459.1995.10476635)
- Rosenthal (2000) "Parallel computing and Monte Carlo algorithms" Far East J. Theor. Stat. 4(2): 207–236, URL: <https://www.pphmj.com/abstract/1961.htm>

---

 methanol

*Raman spectrum of methanol (CH<sub>3</sub>OH)*


---

**Description**

Raman spectrum of methanol (CH<sub>3</sub>OH)

**Usage**

methanol

**Format**

A list containing 2 variables:

**wavenumbers** a numeric Vector of 331 wavenumbers ( $\text{cm}^{-1}$ )

**wavenumbers** a  $1 * 331$  Matrix of intensity values (a.u.)

---

mhUpdateVoigt	<i>Update the parameters of the Voigt peaks using marginal Metropolis-Hastings.</i>
---------------	---

---

### Description

Updates all of the parameters (location, amplitude, std. dev., and scale) using a single Metropolis-Hastings step, such that the baseline cancels out in the MH ratio, using the marginalisation identity of Chib (1995). Note: if `npart > 1`, then multiple MCMC chains will be executed independently in parallel using OpenMP. This means that all functions used for the proposal distributions and to evaluate the MH ratio need to be thread-safe. Specifically, no calls to `R::rnorm`, `R::dnorm`, nor their `Rcpp` equivalents, can be made from within the parallel portion of the code.

### Usage

```
mhUpdateVoigt(
  spectra,
  n,
  kappa,
  conc,
  wavenum,
  thetaMx,
  logThetaMx,
  mhChol,
  priors
)
```

### Arguments

<code>spectra</code>	<code>n_y * nwl</code> Matrix of observed Raman spectra.
<code>n</code>	number of observations to use in calculating the likelihood.
<code>kappa</code>	likelihood tempering parameter.
<code>conc</code>	Vector of <code>n_y</code> nanomolar (nM) dye concentrations
<code>wavenum</code>	Vector of <code>nwl</code> wavenumbers at which the spectra are observed.
<code>thetaMx</code>	$(4+npeaks*4) \times npart$ Matrix of parameter values for each peak.
<code>logThetaMx</code>	$(4+npeaks*4) \times npart$ Matrix of logarithms of the parameters.
<code>mhChol</code>	lower-triangular Cholesky factorisation of the covariance matrix for the random walk proposals.
<code>priors</code>	List of hyperparameters for the prior distributions.

### Value

The number of RWMH proposals that were accepted.

## References

Chib (1995) "Marginal Likelihood from the Gibbs Output," JASA 90(432): 1313–1321, doi: [10.1080/01621459.1995.10476635](https://doi.org/10.1080/01621459.1995.10476635)

Rosenthal (2000) "Parallel computing and Monte Carlo algorithms" Far East J. Theor. Stat. 4(2): 207–236, URL: <https://www.pphmj.com/abstract/1961.htm>

---

mixedVoigt

*Compute the spectral signature using Voigt peaks.*

---

## Description

Calculates the value of the pseudo-Voigt broadening function at the given wavenumbers, given the parameters of the peaks. This function is thread-safe.

## Usage

```
mixedVoigt(location, scale_G, scale_L, amplitude, wavenum)
```

## Arguments

location	Vector of location parameters of the peaks ( $cm^{-1}$ )
scale_G	Vector of standard deviations $\sigma_j$ of the Gaussian components.
scale_L	Vector of scale parameters $\phi_j$ of the Lorentzian components.
amplitude	Vector of amplitudes of the peaks (a.u.)
wavenum	Vector of wavenumbers at which to compute the function.

## Value

The value of the pseudo-Voigt function at the given wavenumbers.

## References

Thompson, Cox & Hastings (1987) "Rietveld refinement of Debye–Scherrer synchrotron X-ray data from  $Al_2O_3$ ," J. Appl. Crystallogr. 20(2): 79–83, DOI: doi: [10.1107/S0021889887087090](https://doi.org/10.1107/S0021889887087090)

## Examples

```
Cal_V <- seq(300, 400, by=5)
loc <- c(320, 350, 375)
scG <- c(10, 5, 1)
scL <- c(3, 20, 7)
amp <- c(100, 500, 200)
mixedVoigt(loc, scG, scL, amp, Cal_V)
```

---

resampleParticles	<i>Resample in place to avoid expensive copying of data structures, using a permutation of the ancestry vector.</i>
-------------------	---

---

### Description

Resample in place to avoid expensive copying of data structures, using a permutation of the ancestry vector.

### Usage

```
resampleParticles(log_weights, ampMx, scaleMx, peaks, baselines, n_y, nwl)
```

### Arguments

log_weights	logarithms of the importance weights of each particle
ampMx	npeaks x npart Matrix of amplitudes for each particle.
scaleMx	npeaks x npart Matrix of scale parameters for each particle.
peaks	nwl x npart Matrix containing the expectation of the Lorentzian mixture.
baselines	nwl x n_y x npart Array of smoothing splines.
n_y	number of observations
nwl	number of wavenumbers

### Value

Vector of indices to the parents of the resampled particles.

### References

Murray, L.M., Lee, A. & Jacob, P.E. (2015) "Parallel resampling in the particle filter" [arXiv:1301.4019v3](#)

### See Also

[residualResampling](#)



---

residualResampling	<i>Compute an ancestry vector for residual resampling of the SMC particles.</i>
--------------------	---

---

**Description**

Compute an ancestry vector for residual resampling of the SMC particles.

**Usage**

```
residualResampling(log_wt)
```

**Arguments**

log\_wt            logarithms of the importance weights of each particle.

**Value**

Vector of indices to the particles that will be propagated forward to the next generation (i.e. the parents)

**References**

Liu & Chen (1998) "Sequential Monte Carlo methods for dynamic systems," JASA 93(443): 1032-1044, doi: [10.1080/01621459.1998.10473765](https://doi.org/10.1080/01621459.1998.10473765)

Douc, Cappe & Moulines (2005) "Comparison of resampling schemes for particle filtering" In Proc. 4th IEEE Int. Symp. ISPA, pp. 64-69, doi: [10.1109/ISPA.2005.195385](https://doi.org/10.1109/ISPA.2005.195385)

---

result	<i>SMC particles for TAMRA+DNA (T20)</i>
--------	--

---

**Description**

Posterior distribution for pseudo-Voigt parameters, obtained by running 'fitVoigtPeaksSMC' on a spectrum from Gracie et al. (Anal. Chem., 2016). 1000 SMC particles with 32 peaks. For details, see the vignette.

**Usage**

```
result
```

**Format**

A list containing 15 variables:

**weights** normalised importance weights for each particle

**location** location parameters of 32 peaks

**beta** amplitudes of 32 peaks

**scale\_G** scale of the Gaussian (RBF) broadening

**scale\_L** scale of the Lorentzian (Cauchy) broadening

**sigma** standard deviation of the additive white noise

**lambda** smoothing parameter of the cubic B-splines

**priors** List of informative priors

**ess** history of the effective sample size

**kappa** history of the likelihood tempering

**accept** history of Metropolis-Hastings acceptance rates

**mhSteps** history of Metropolis-Hastings steps

**times** history of times for each SMC iteration

**time** computation time taken by the SMC algorithm

---

result2

*SMC particles for methanol (CH<sub>3</sub>OH)*

---

**Description**

Posterior distribution for pseudo-Voigt parameters, obtained by running ‘fitVoigtPeaksSMC’ on a Raman spectrum of methanol with 4 peaks. For details, refer to the vignette.

**Usage**

result2

**Format**

A list containing 15 variables.

---

reWeightParticles      *Update the importance weights of each particle.*

---

### Description

Update the importance weights of each particle.

### Usage

```
reWeightParticles(
  spectra,
  peaks,
  baselines,
  i,
  start,
  sigma,
  old_weights,
  alpha,
  idx
)
```

### Arguments

spectra	$n_y * nwl$ Matrix of observed Raman spectra.
peaks	$nwl * npart$ Matrix containing the spectral signatures for each observation.
baselines	$nwl * npart$ Matrix containing the current values of the baselines.
i	index of the current observation to use in calculating the likelihood
start	index of the next wavelength to use in calculating the likelihood, permuted by idx
sigma	Vector of $npart$ standard deviations for each particle.
old_weights	logarithms of the importance weights of each particle.
alpha	the target learning rate for the reduction in effective sample size (ESS).
idx	permutation of the indices of the wavelengths.

### Value

a List containing:

ess The effective sample size, after reweighting.

weights Vector of updated importance weights.

index index of the last wavelength used.

evidence SMC estimate of the logarithm of the model evidence.

## References

- Pitt, dos Santos Silva, Giordani & Kohn (2012) "On some properties of Markov chain Monte Carlo simulation methods based on the particle filter" *J. Econometrics* 171(2): 134–151, DOI: doi: [10.1016/j.jeconom.2012.06.004](https://doi.org/10.1016/j.jeconom.2012.06.004)
- Zhou, Johansen & Aston (2015) "Towards Automatic Model Comparison: An Adaptive Sequential Monte Carlo Approach" [arXiv:1303.3123](https://arxiv.org/abs/1303.3123) [stat.ME]

---

serrsBayes

*Bayesian modelling and quantification of Raman spectroscopy*


---

## Description

This R package implements sequential Monte Carlo (SMC) algorithms for fitting a generalised additive mixed model (GAMM) to Raman spectra. These multivariate observations are highly collinear and lend themselves to a reduced-rank representation. The GAMM separates the hyperspectral signal into three components: a sequence of Lorentzian or Gaussian peaks; a smoothly-varying baseline; and zero-mean, additive white noise. The parameters of each component of the model are estimated iteratively using SMC. The posterior distributions of the parameters given the observed spectra are represented as a population of weighted particles.

## Details

Raman spectroscopy can be used to identify molecules by the characteristic scattering of light from a laser. The pattern of peaks in a Raman spectrum corresponds to the vibrational modes of the molecule. The shift in wavenumber of the photons is proportional to the change in energy state, which is reflected in the locations of the peaks. Surface-enhanced Raman scattering (SERS) is a technique that amplifies the Raman signal using metallic substrates, such as nanoparticles. The laser can also be tuned to the resonant frequency of the molecule, which is known as surface-enhanced resonance Raman scattering (SERRS). Under controlled experimental conditions, the amplitudes of the peaks are linearly related to the concentration of the molecule, from the limit of detection (LOD) up to monolayer coverage of the nanoparticle surface.

The GAMM represents the peaks and baseline as continuous functions. The background fluorescence is modelled using a penalised cubic spline, while the peaks are an additive mixture of squared exponential (Gaussian) or Lorentzian (Cauchy) kernels:

$$Y = \sum_{m=1}^M \alpha_{i,m} B_m(\nu_j) + \sum_{p=1}^P s(\nu_j | l_p, A_p, \phi_p) + \epsilon_{i,j}$$

where  $Y$  is a matrix of hyperspectral observations  $y_{i,j}$  that have been discretised at wavenumbers  $\nu_j$ ;  $B_m$  are the  $M$  spline basis functions with coefficients  $\alpha_{i,m}$ ;  $s(\nu_j | l_p, A_p, \phi_p)$  are the radial basis functions for each peak, with location  $l_p$ , amplitude  $A_p$ , and scale  $\phi_p$  parameters.  $\epsilon_{i,j}$  is assumed to be zero mean, additive white noise with constant variance  $\sigma^2$ .

This model-based approach accounts for differences in resolution and experimental conditions, enabling comparison and alignment of heterogeneous spectra. The relationship between concentration and peak intensity can be quantified by fitting a Bayesian functional regression:

$$A_p = c_i \beta_p$$

where  $c_i$  is the nanomolar (nM) concentration of the molecule in the  $i$ th spectrum,  $c_{LOD} < c_i \leq c_{MLC}$ . The regression model produces highest posterior density (HPD) intervals for the limit of detection of each peak. A consistent, unbiased estimate of the model evidence (also known as the marginal likelihood) is also computed. This can be used to evaluate whether Gaussian or Lorentzian peaks are a better fit to the data.

### Author(s)

M. T. Moores, J. Carson & M. Girolami

Maintainer: Matt Moores <moores@gmail.com>

### References

Moores, Gracie, Carson, Faulds, Graham & Girolami "Bayesian modelling and quantification of Raman spectroscopy," [arXiv preprint](#)

### Examples

```
# simulate some data with known parameter values
wavenumbers <- seq(700,1400,by=2)
spectra <- matrix(nrow=1, ncol=length(wavenumbers))
peakLocations <- c(840, 960, 1140, 1220, 1290)
peakAmplitude <- c(11500, 2500, 4000, 3000, 2500)
peakScale <- c(10, 15, 20, 10, 12)
signature <- weightedLorentzian(peakLocations, peakScale, peakAmplitude, wavenumbers)
baseline <- 1000*cos(wavenumbers/200) + 2*wavenumbers
spectra[1,] <- signature + baseline + rnorm(length(wavenumbers),0,200)
plot(wavenumbers, spectra[1,], type='l', xlab="Raman offset", ylab="intensity")
lines(wavenumbers, baseline, col=2, lty=4)
lines(wavenumbers, baseline + signature, col=4, lty=2)

# fit the model using SMC
lPriors <- list(scale.mu=log(11.6) - (0.4^2)/2, scale.sd=0.4, bl.smooth=10^11, bl.knots=50,
               beta.mu=5000, beta.sd=5000, noise.sd=200, noise.nu=4)

## Not run:
## takes approx. 1 minute for 100 SMC iterations with 10,000 particles
result <- fitSpectraSMC(wavenumbers, spectra, peakLocations, lPriors)
plot.ts(result$ess, xlab="SMC iterations", ylab="ESS")

# sample 200 particles from the posterior distribution
samp.idx <- sample.int(length(result$weights), 200, prob=result$weights)
plot(wavenumbers, spectra[1,], type='l', xlab="Raman offset", ylab="intensity")
for (pt in samp.idx) {
  bl.est <- result$basis %*% result$alpha[,1,pt]
  lines(wavenumbers, bl.est, col="#C300009")
  lines(wavenumbers, bl.est + result$expFn[pt,], col="#0000C309")
}

## End(Not run)
```

---

sumDexp	<i>Sum log-likelihoods of i.i.d. exponential.</i>
---------	---

---

**Description**

This is an internal function that is only exposed on the public API for unit testing purposes.

**Usage**

```
sumDexp(x, rate)
```

**Arguments**

x	Vector of i.i.d. exponential random variables
rate	parameter of the exponential distribution

**Details**

The sum of the log-likelihoods (log of the product of the likelihoods) for independent, identically-distributed, exponential random variables. Note: this Rcpp function is thread-safe, unlike the equivalent alternatives.

**Value**

log-likelihood of x

**See Also**

```
sum(dexp(x, rate, log=TRUE))
```

---

sumDlogNorm	<i>Sum log-likelihoods of i.i.d. lognormal.</i>
-------------	---

---

**Description**

This is an internal function that is only exposed on the public API for unit testing purposes.

**Usage**

```
sumDlogNorm(x, meanlog, sdlog)
```

**Arguments**

x	Vector of i.i.d. lognormal random variables
meanlog	mean of the distribution on the log scale
sdlog	standard deviation on the log scale

**Details**

The sum of the log-likelihoods (log of the product of the likelihoods) for independent, identically-distributed, lognormal random variables. Note: this Rcpp function is thread-safe, unlike the equivalent alternatives.

**Value**

log-likelihood of x

**See Also**

sum(dlnorm(x, meanlog, sdlog, log=TRUE))

**Examples**

```
x <- rlnorm(100)
sumDlogNorm(x, 0, 1)
```

---

sumDnorm

*Sum log-likelihoods of Gaussian.*

---

**Description**

This is an internal function that is only exposed on the public API for unit testing purposes.

**Usage**

```
sumDnorm(x, mean, sd)
```

**Arguments**

x	Vector of i.i.d. Gaussian random variables
mean	Vector of means
sd	Vector of standard deviations

**Details**

The sum of the log-likelihoods (log of the product of the likelihoods) for independent, identically-distributed, Gaussian random variables. Note: this Rcpp function is thread-safe, unlike the equivalent alternatives.

**Value**

log-likelihood of x

**See Also**

sum(dnorm(x, mean, sd, log=TRUE))

**Examples**

```
x <- rnorm(100)
mu <- rep(0,length(x))
sd <- rep(1,length(x))
sumDnorm(x,mu,sd)
```

---

weightedGaussian	<i>Compute the spectral signature using Gaussian peaks.</i>
------------------	---

---

**Description**

Calculates the value of the squared exponential radial basis function at the given wavelengths, given the parameters of the peaks. This function is thread-safe.

**Usage**

```
weightedGaussian(location, scale, amplitude, wavelengths)
```

**Arguments**

location	Vector of location parameters of the peaks (mean).
scale	Vector of scale parameters of the peaks (standard deviation).
amplitude	Vector of amplitudes of the peaks.
wavelengths	Vector of wavenumbers at which to compute the function.

**Value**

The value of the Gaussian function at the given wavelengths.

**Examples**

```
Cal_V <- seq(300,400,by=5)
loc <- c(320,350,375)
sca <- c(10,5,18)
amp <- c(1000,5000,2000)
weightedGaussian(loc,sca,amp,Cal_V)
```



---

weightedLorentzian      *Compute the spectral signature using Lorentzian peaks.*

---

### Description

Calculates the value of the Lorentzian function at the given wavelengths, given the parameters of the peaks. This function is thread-safe.

### Usage

```
weightedLorentzian(location, scale, amplitude, wavelengths)
```

### Arguments

location	Vector of location parameters of the peaks.
scale	Vector of scale parameters of the peaks.
amplitude	Vector of amplitudes of the peaks.
wavelengths	Vector of wavenumbers at which to compute the function.

### Value

The value of the Lorentian function at the given wavelengths.

### Examples

```
Cal_V <- seq(300,400,by=5)
loc <- c(320,350,375)
sca <- c(10,5,18)
amp <- c(1000,5000,2000)
weightedLorentzian(loc,sca,amp,Cal_V)
```

---

weightedMean      *Compute the weighted arithmetic means of the particles.*

---

### Description

This SMC estimate of the means can be used to centre independent Metropolis-Hastings proposals.

### Usage

```
weightedMean(particles, log_weights)
```

### Arguments

particles	npeaks * npart Matrix of parameter values for each particle.
log_weights	logarithms of the importance weights of each particle.

**Value**

A vector of means, one for each row.

**See Also**

[weighted.mean](#)

---

weightedVariance	<i>Compute the weighted variance of the particles.</i>
------------------	--

---

**Description**

This SMC estimate of the variance can be used to scale the bandwidth of adaptive, Gaussian random walk Metropolis-Hastings proposals.

**Usage**

```
weightedVariance(particles, log_weights, mean)
```

**Arguments**

particles	npeaks * npart Matrix of parameter values for each particle.
log_weights	logarithms of the importance weights of each particle.
mean	Vector of weighted means of each particle.

**Value**

A vector of variances, one for each row.

**See Also**

[wtd.var](#)

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