

Bayesian Mixed Models for Functional Data

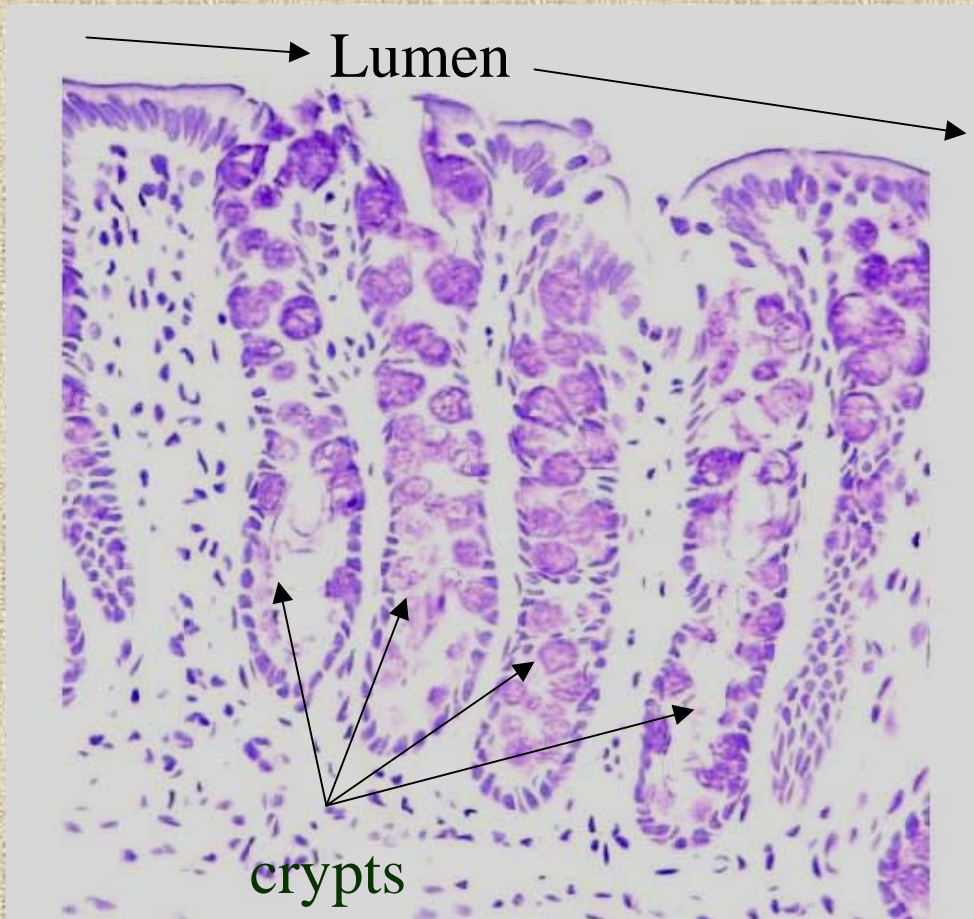
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Houston, Texas**

Functional Data

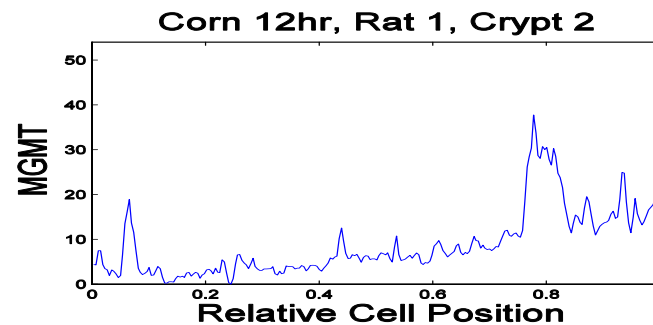
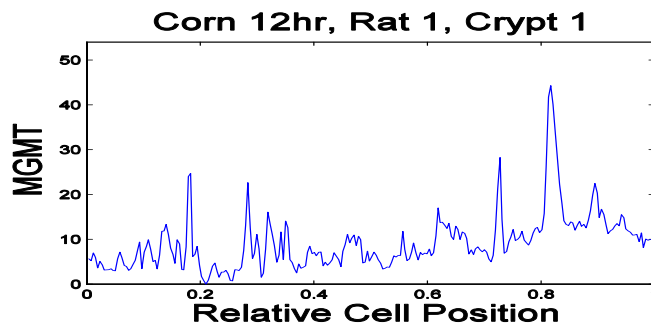
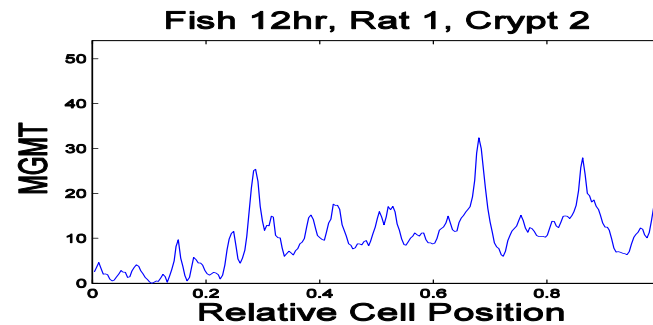
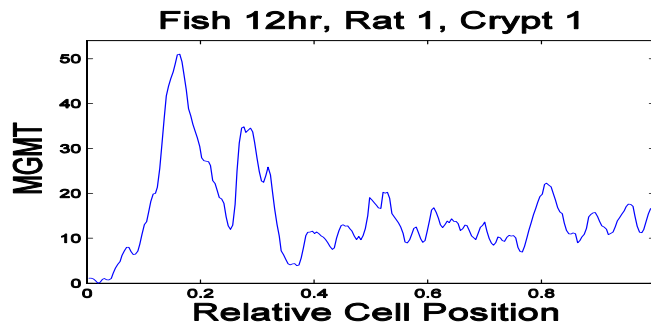
- **Functional Data:**
 - Ideal units of observation: **curves**
 - Observed data: **curves sampled on fine grid**
- Increasingly encountered in biomedical research with new technologies taking automated measurements
- Present unique challenges:
 - Extremely **large data sets** (>100s-1000s per curve)
 - Curves may be **complex** and **irregular**, spatially heterogeneous with many local features
- **Our focus:** Functional regression with functional response and scalar predictors.

Example: Colon Carcinogenesis



- **Stem Cells:**
Mother cells
need crypt base
- Depth in crypt ~
age of cells
- *Relative Cell
Position*: depth
within crypts
 $t \in (0,1)$

Colon Carcinogenesis Data

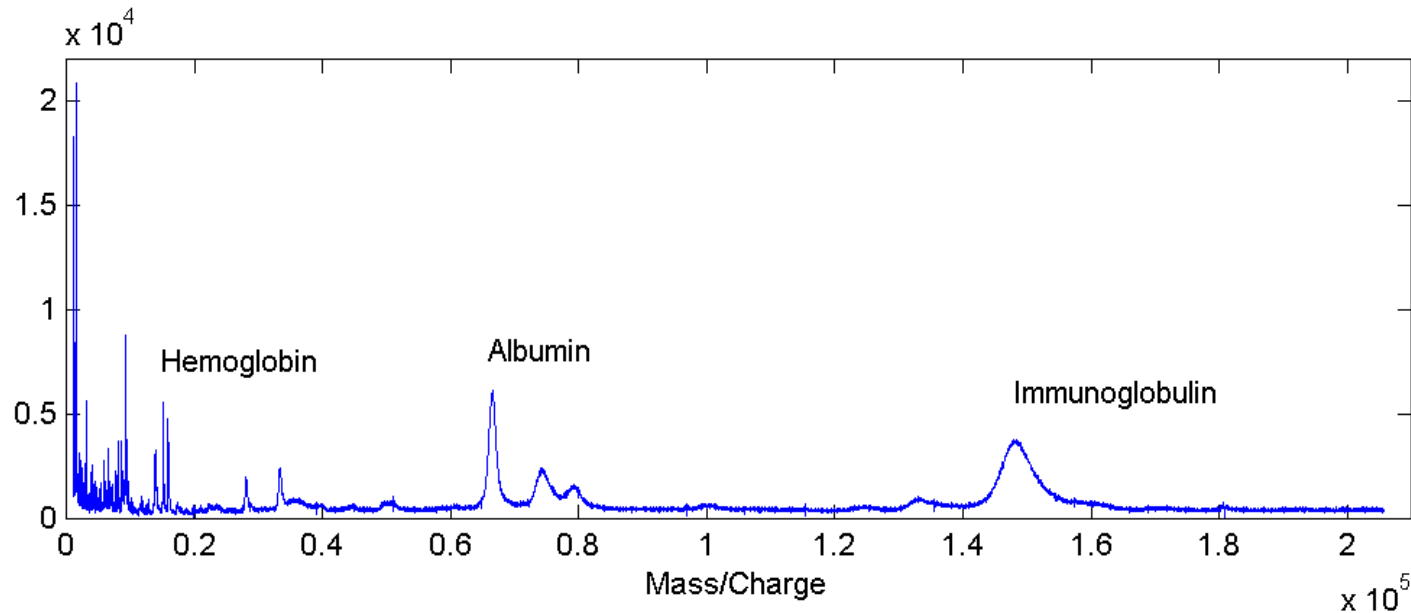


- 30 rats fed 1 of 2 diets, exposed to carcinogen, euthanized after 1 of 5 times after carcinogen exposure (0h,3h,6h,9h,12h)
- **MGMT** measured via IHCS for 15 crypts/rat, ~250 obs/crypt
- Diet effect? Vary by time and/or crypt depth? Related to other covariates (DNA adduct/apoptosis)? Relative variability from rat-to-rat vs. crypt-to-crypt?

Example: Mass Spectrometry Proteomics

- **Central dogma:** DNA \rightarrow mRNA \rightarrow protein
- **Microarrays:** measure expression levels of 10,000s of genes in sample (amount of mRNA)
- **Proteomics:** look at proteins in sample.
 - Gaining increased attention in research
 - Proteins more biologically relevant than mRNA
 - Can use readily available fluids (e.g. blood, urine)
- **MALDI-TOF:** mass spectrometry instrument that can see 100s or 1000s of proteins in sample

Sample MALDI-TOF Spectrum



- **MALDI-TOF Spectrum: observed function**
- **$g(t)$ = intensity of spectrum at m/z value t**
- **Intensity at peak (roughly) estimates the abundance of some protein with molecular weight of t Daltons**

Example: Mouse proteomics study

- 16 mice had 1 of 2 cancer **cell lines** injected into 1 of 2 **organs** (**lung** or **brain**)
- **Cell lines:**
 - **A375P**: human melanoma, low metastatic potential
 - **PC3MM2**: human prostate, highly metastatic
- Blood serum extracted and placed on SELDI chip
- Run at 2 different **laser intensities** (**low/ high**)
- Total of 32 spectra (observed functions), 2 per mouse
- Observations on equally-spaced grid of 7985

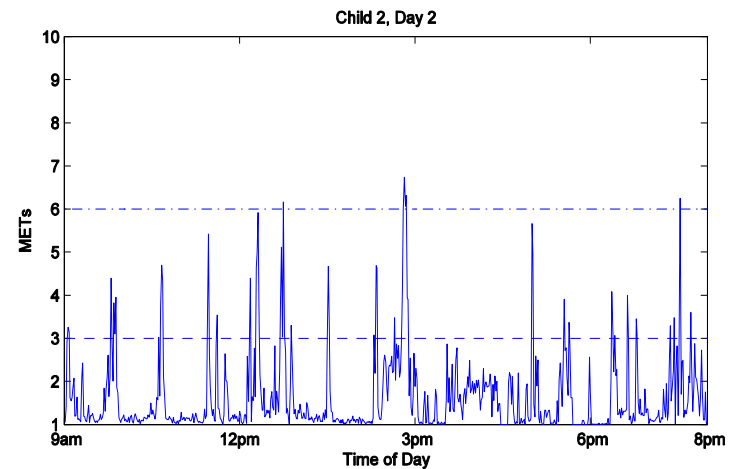
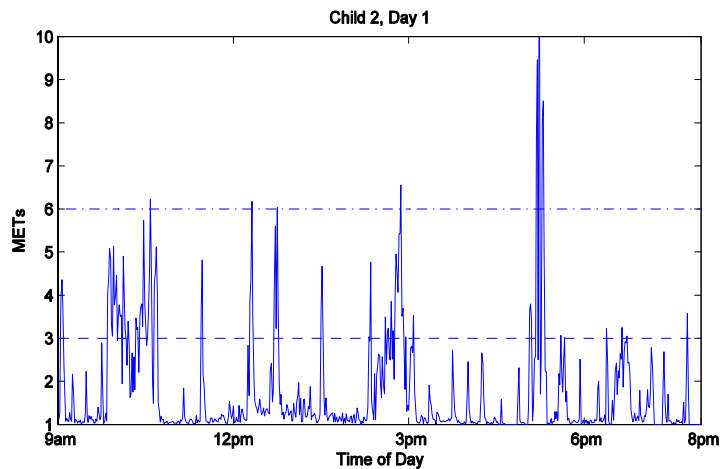
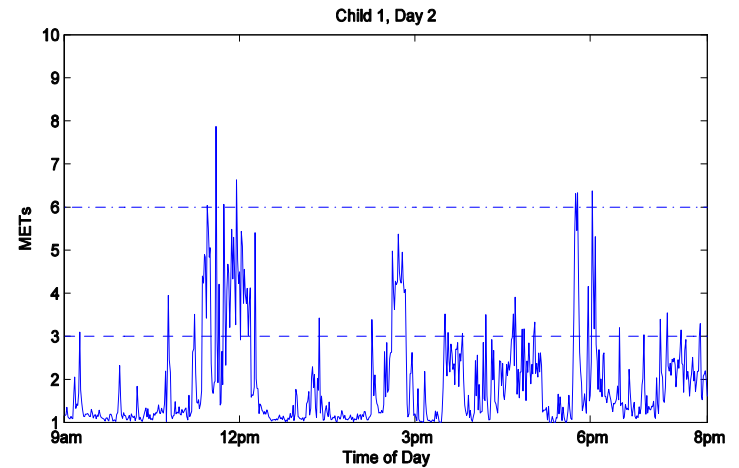
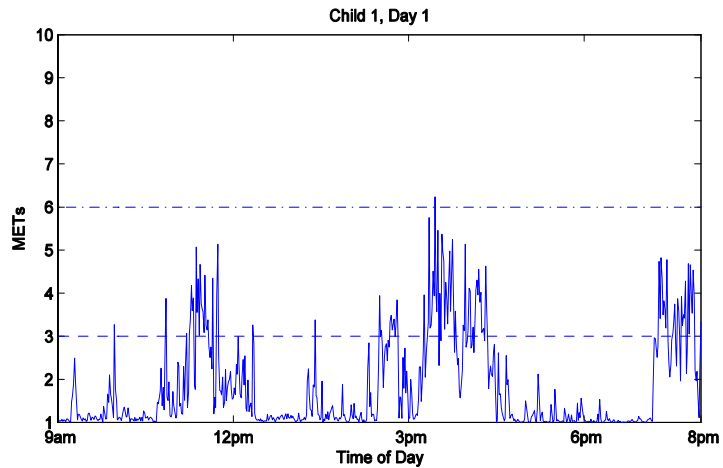
Example: Mouse proteomics study

- **Goal:** Find proteins differentially expressed by:
 - Host organ site (lung/brain)
 - Donor cell line (A375P/PC3MM2)
 - Organ-by-cell line interaction
- **Combine information across laser intensities:**
Requires us to include in modeling:
 - Functional **laser intensity effect**
 - **Random effect functions** to account for correlation between spectra from same mouse

Example: Accelerometer Data

- **Accelerometers:** small motion sensors that digitally record minute-by-minute activity levels
 - Increasingly used in surveillance and intervention studies
- **TriTrac-R3D:** sensor worn on hip
 - Minute-by-minute record of motion in 3 planes
 - Condensed into single activity level measurement/minute
 - Activity “profile” for each day

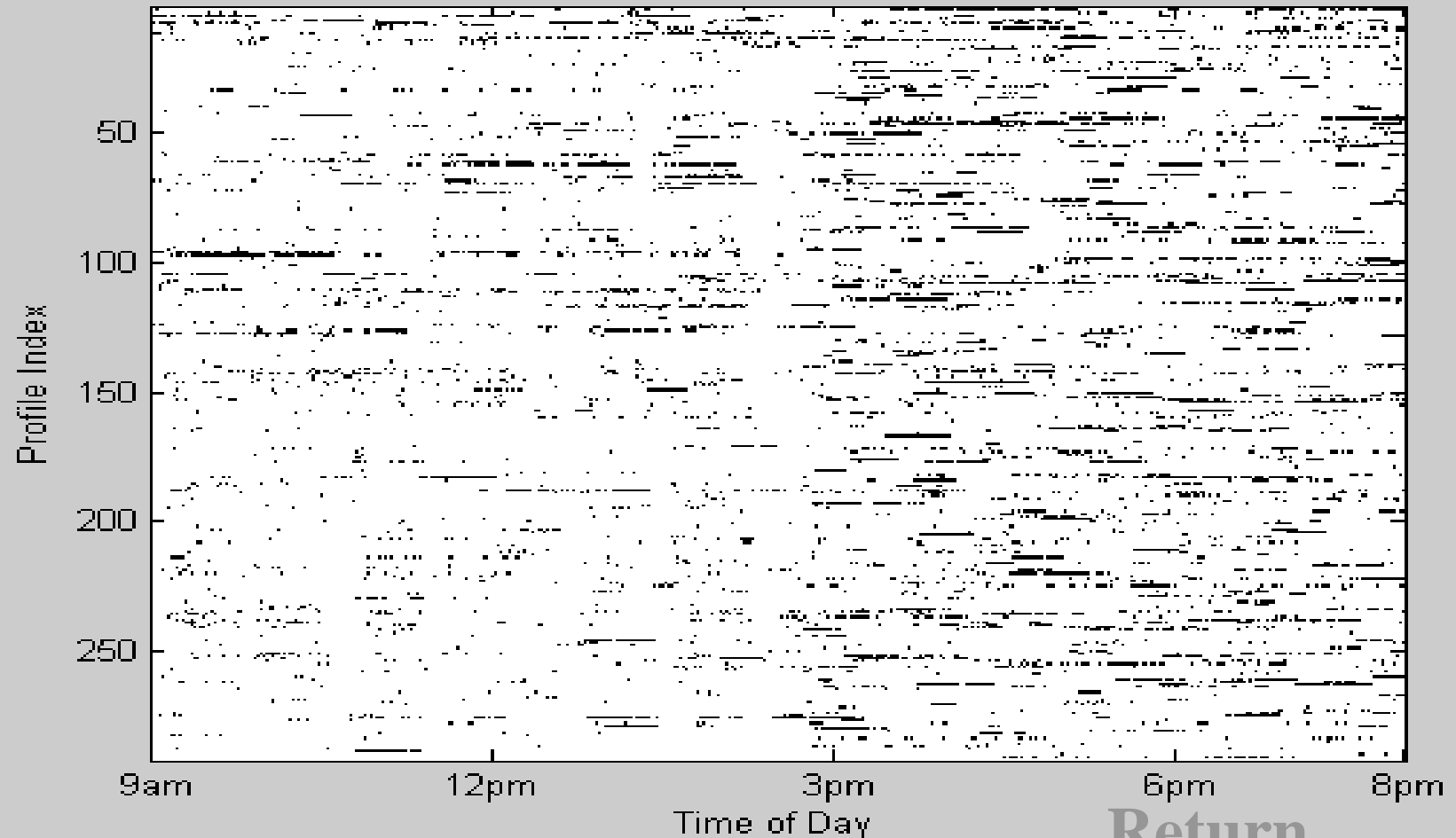
Accelerometer Data



Accelerometer Data

- **Planet Health Study** (Harvard University):
 - Intervention study investigating activity levels of middle school children in Boston area schools
 - Children's activity levels objectively monitored using TriTrac-R3D activity monitor for one or two 4-day sessions
 - **Data considered:** 292 daily profiles/103 children/5 schools, 660 measurements/profile (every minute from 9am-8pm)
- **Primary Goal:** Assess how activity levels vary across child-level and other covariates, and assess whether these effects vary by time-of-day.

Heatmap of Missingness (Black=missing)



Return

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<http://biostatistics.mdanderson.org/Morris>

Linear Mixed Models

Linear Mixed Model (Laird and Ware, 1982):

$$\underbrace{Y}_{N \times 1} = \underbrace{X}_{N \times p} \underbrace{\beta}_{p \times 1} + \underbrace{Z}_{N \times m} \underbrace{u}_{m \times 1} + \underbrace{e}_{N \times 1}$$

$$\begin{aligned} u &\sim N(0, \overbrace{D}^{m \times m}) \\ e &\sim N(0, \underbrace{R}_{N \times N}) \end{aligned}$$

- **Fixed effects** part, $X\beta$, accommodate a broad class of mean structures, including main effects, interactions, and linear coefficients.
- **Random effects** part, Zu , provide a convenient mechanism for modeling correlation among the N observations.

Functional Mixed Model (FMM)

Suppose we observe a sample of N curves,
 $Y_i(t)$, $i=1, \dots, N$, on a closed interval \mathcal{T}

$$\begin{aligned} U(t) &\sim \text{MGP}(P, Q) \\ E(t) &\sim \text{MGP}(R, S) \end{aligned}$$

$$\underbrace{Y(t)}_{N \text{ functions}} = \underbrace{\overbrace{X}^{N \times p}}_{p \text{ functions}} \underbrace{B(t)}_{p \text{ functions}} + \underbrace{\overbrace{Z}^{N \times m}}_{m \text{ functions}} \underbrace{U(t)}_{m \text{ functions}} + \underbrace{E(t)}_{N \text{ functions}}$$

- **DEFN:** $U(t) \sim \text{MGP}(P, Q)$ implies the rows of $P^{-1/2}U(t)$ are ind. mean zero Gaussian Processes with covariance surface $Q(t_1, t_2)$.
 - Functional generalization of **Matrix Normal** (Dawid, 1981).
 - Implies $\text{Cov}\{U_i(t_1), U_j(t_2)\} = P_{ij} * Q(t_1, t_2)$
- **P** and **R** are covariance matrices (between-curve)
- $Q(t_1, t_2)$ and $S(t_1, t_2)$ are covariance surfaces on $\mathcal{T} \times \mathcal{T}$

Model: SELDI Example

Let $Y_i(t)$ be the SELDI spectrum i

$$\log_2 \{Y_i(t)\} = B_0(t) + \sum_{j=1}^4 X_{ij} B_j(t) + \sum_{k=1}^{16} Z_{ik} U_k(t) + E_i(t)$$

- $X_{i1}=1$ for lung, -1 brain. $X_{i2}=1$ for A375P, -1 for PC3MM2
 $X_{i3}=X_{i1} * X_{i2}$ $X_{i4}=1$ for low laser intensity, -1 high.
- $B_0(t)$ = overall mean spectrum $B_1(t)$ = organ main effect function
 $B_2(t)$ = cell-line main effect $B_3(t)$ = org x cell-line int function
 $B_4(t)$ = laser intensity effect function
- $Z_{ik}=1$ if spectrum i is from mouse k ($k=1, \dots, 16$)
- $U_k(t)$ is random effect function for mouse k .

Discrete Version of FMM

Suppose each observed curve is sampled on a common equally-spaced grid of length T .

$$\underbrace{Y}_{N \times T} = \underbrace{X}_{N \times p} \underbrace{B}_{p \times T} + \underbrace{Z}_{N \times m} \underbrace{U}_{m \times T} + \underbrace{E}_{N \times T}$$

$$\begin{aligned} U &\sim MN(P, Q) \\ E &\sim MN(R, S) \end{aligned}$$

- U and E follow the **Matrix Normal distn.**
 - $U \sim MN(P, Q)$ implies $\text{Cov}\{U_{ij}, U_{i'j'}\} = P_{ii'} * Q_{jj'}$
- P and R are covariance matrices ($m \times m$ & $N \times N$)
- Q and S are within-curve covariance matrices ($T \times T$)

Functional Mixed Models

- **Key feature of FMM:** Does not require specification of parametric form for curves
- **Kernels/fixed-knot splines** may not work well for spatially heterogeneous or irregular functional data – inherent smoothness assumptions attenuate local features
- **Wavelet Regression:** nonparametric regression technique that better preserves local features present in the curves.

Introduction to Wavelets

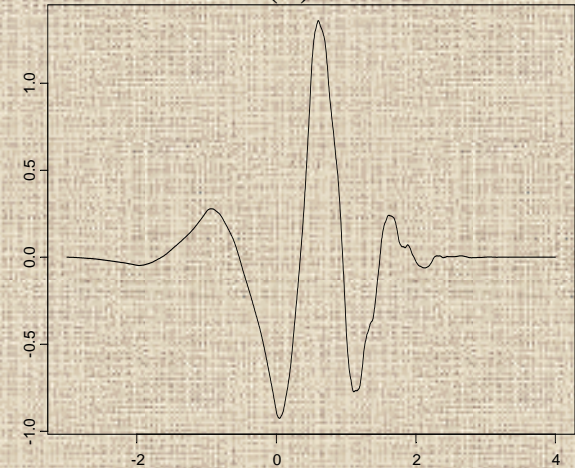
- **Wavelets:** families of orthonormal basis functions

$$g(t) = \sum_{j,k \in \mathfrak{I}} d_{jk} \psi_{jk}(t)$$

$$\psi_{jk}(t) = 2^{-j/2} \psi(2^{-j/2} t - k)$$

$$d_{jk} = \int g(t) \psi_{jk}(t) dt$$

Daubechies (4) Basis Function



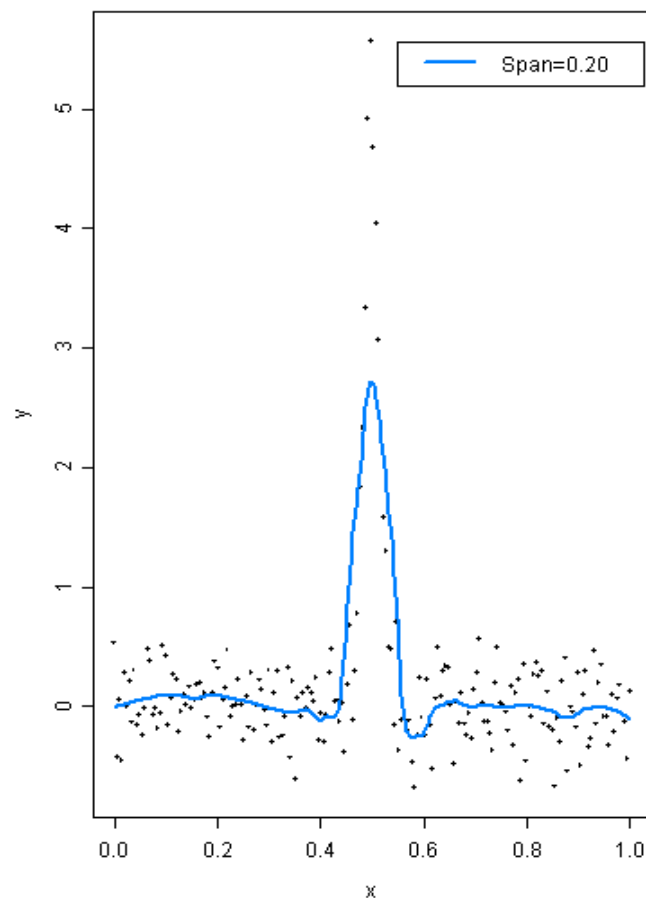
- **Discrete Wavelet Transform (DWT):** fast algorithm $\{O(T)\}$ for obtaining T empirical wavelet coefficients for curves sampled on equally-spaced grid of length T .
- **Linear Representation:** $d = y W'$
 - W' = T -by- T orthogonal projection matrix
- **Inverse DWT (IDWT):** $y = d W$

Wavelet Regression

- Useful properties of wavelets:
 - Whitening property
 - Compact support
 - Parsimonious representation
- **Wavelet Regression** – 3 step process
 1. Project data into wavelet space
 2. Threshold/shrink coefficients
 3. Project back to data space
- Yields *adaptively regularized* nonparametric estimates

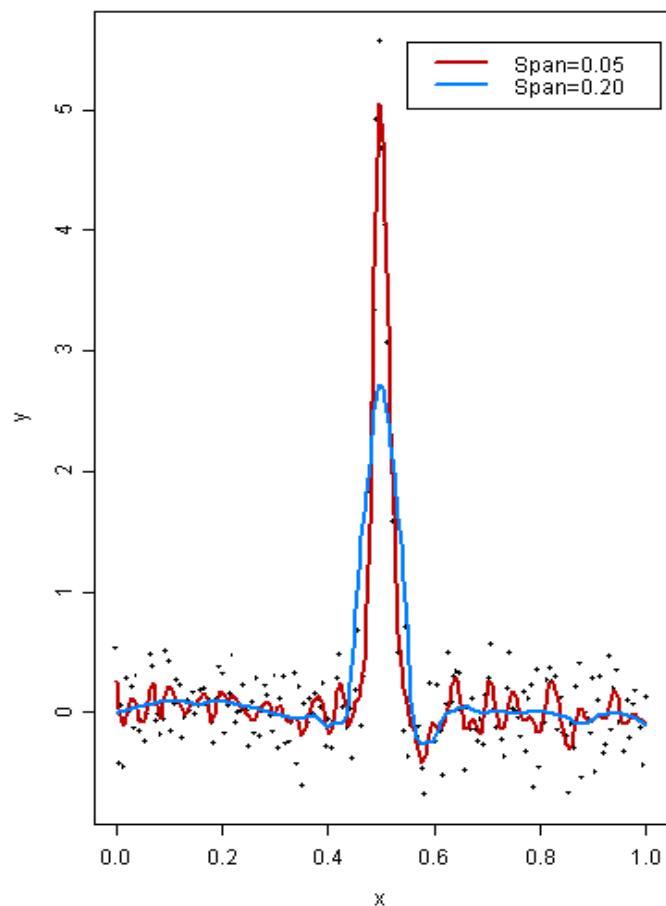
Adaptive Regularization

Regularization by Local Linear Smoothing



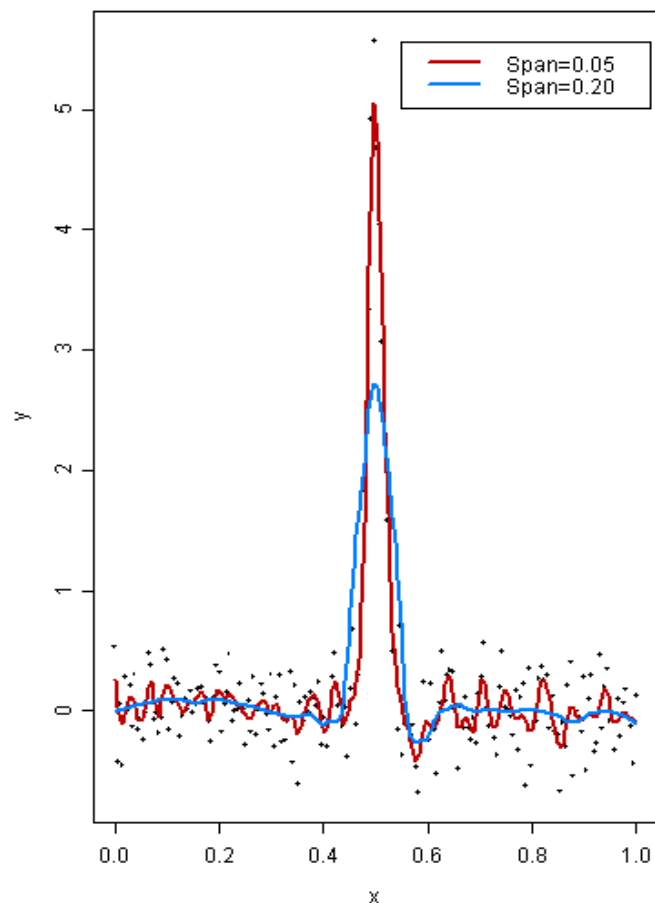
Adaptive Regularization

Regularization by Local Linear Smoothing

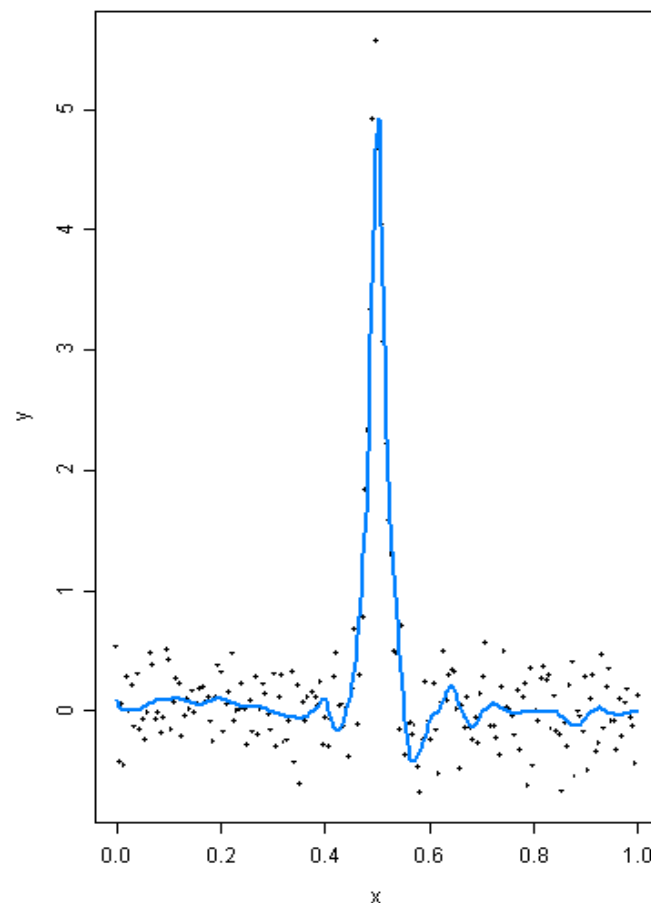


Adaptive Regularization

Regularization by Local Linear Smoothing



Adaptive Regularization by Wavelet Shrinkage



Wavelet-Based FMM:

General Approach

1. **Project** observed functions Y **into wavelet space.**
2. **Fit FMM** in wavelet space.
(Use MCMC to get posterior samples)
3. **Project** wavelet-space estimates
(posterior samples) **back to data space.**

Wavelet-Based FMM: General Approach

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Wavelet-Based FMM

1. Project observed functions Y to wavelet space

- Apply DWT to rows of Y to get wavelet coefficients corresponding to each observed function

$$\underbrace{D}_{N \times T} = \underbrace{Y}_{N \times T} \underbrace{W'}_{T \times T}$$

- Projects the observed curves into the space spanned by the wavelet bases.

Wavelet-Based FMM:

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Wavelet Space FMM

D : empirical wavelet coefficients for observed curves

Row i contains wavelet coefficients for observed curve i

Each column **double-indexed** by wavelet scale j and location k

$$\underbrace{D}_{N \times T} = \underbrace{X}_{N \times p} \underbrace{B^*}_{p \times T} + \underbrace{Z}_{N \times m} \underbrace{U^*}_{m \times T} + \underbrace{E^*}_{N \times T}$$

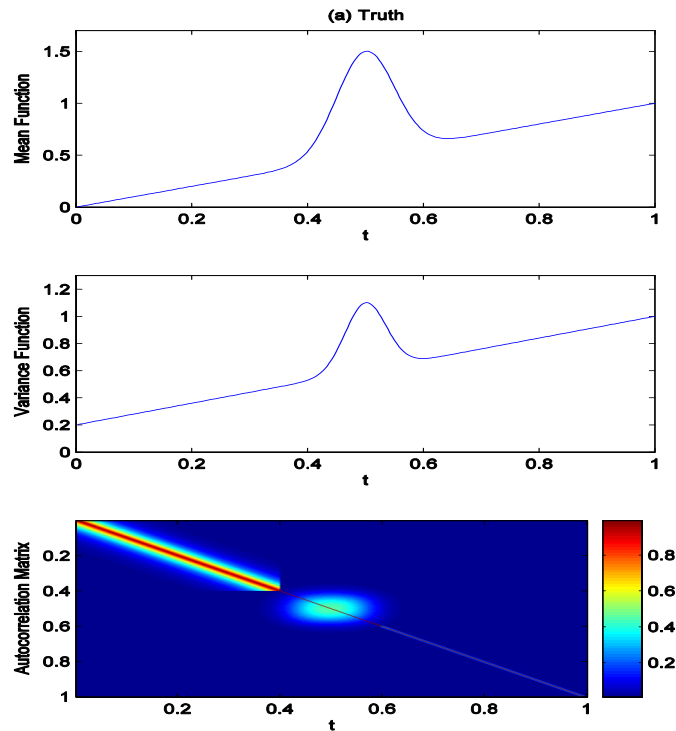
$$\begin{aligned} U^* &\sim MN(P, Q^*) \\ E^* &\sim MN(R, S^*) \end{aligned}$$

- $B^*=BW'$ & $U^*=UW'$: Rows contain wavelet coefficients for the fixed and random effect functions,
- $E^*=EW'$ is the matrix of wavelet-space residuals
- $Q^*=WQW'$ and $S^*=WSW'$ model the covariance structure between wavelet coefficients for a given function.
- P , Q^* , R and S^* are typically too large to estimate in an unstructured fashion.

Covariance Assumptions

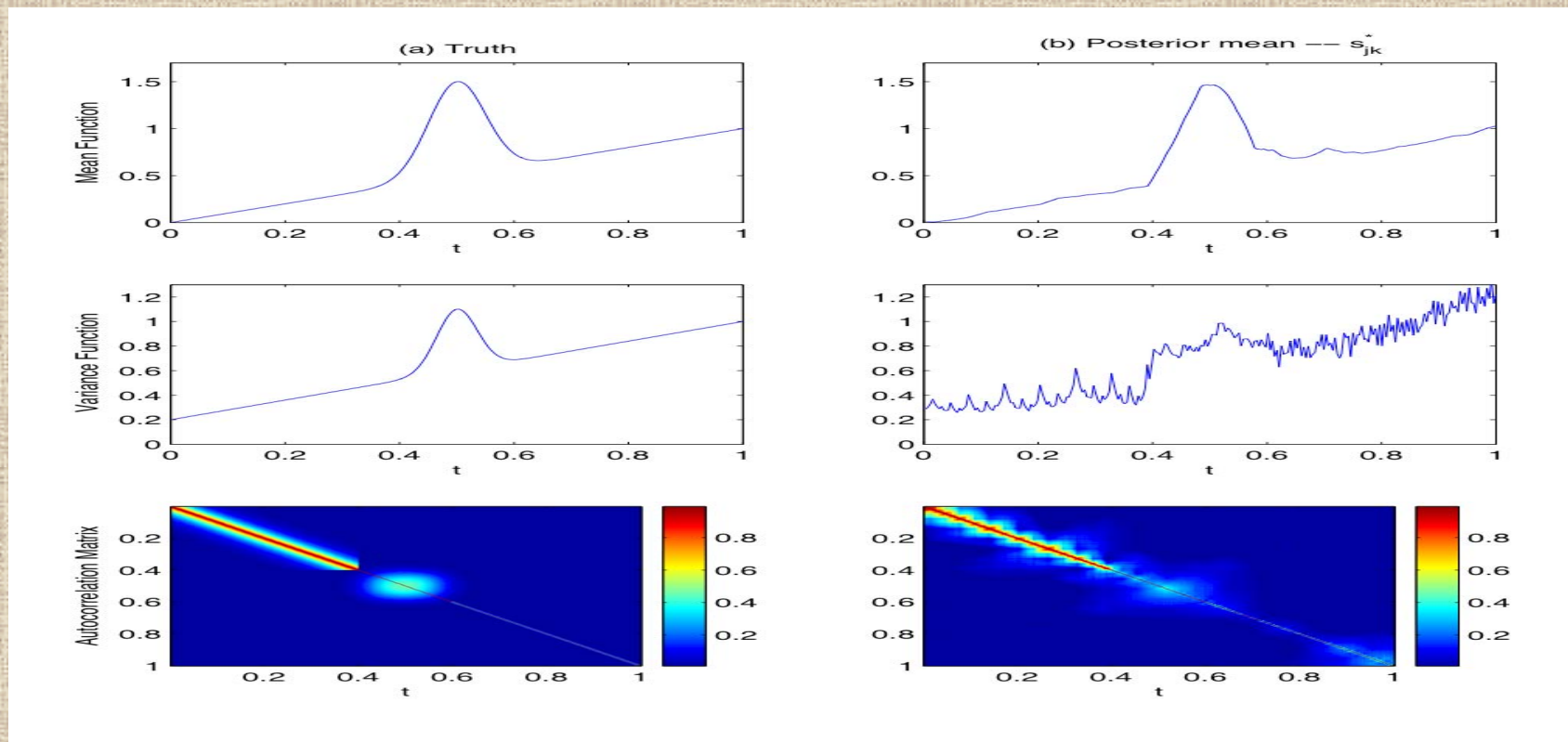
- We choose **parametric structures** for P and R to model the covariance structure between the curves.
 - Based on the experimental design
 - As in linear mixed models.
- We assume the between-wavelet covariance matrices Q^* and S^* are **diagonal** ($Q^* = \text{diag}\{q_{jk}\}$, $S^* = \text{diag}\{s_{jk}\}$).
 - Wavelet coefficients within given function independent
 - Heuristically justified by whitening property of DWT
 - Common working assumption in wavelet regression
 - Is parsimonious in wavelet space (T parameters), yet leads to flexible class of covariance structures in data space

Simulation: Covariance Structure



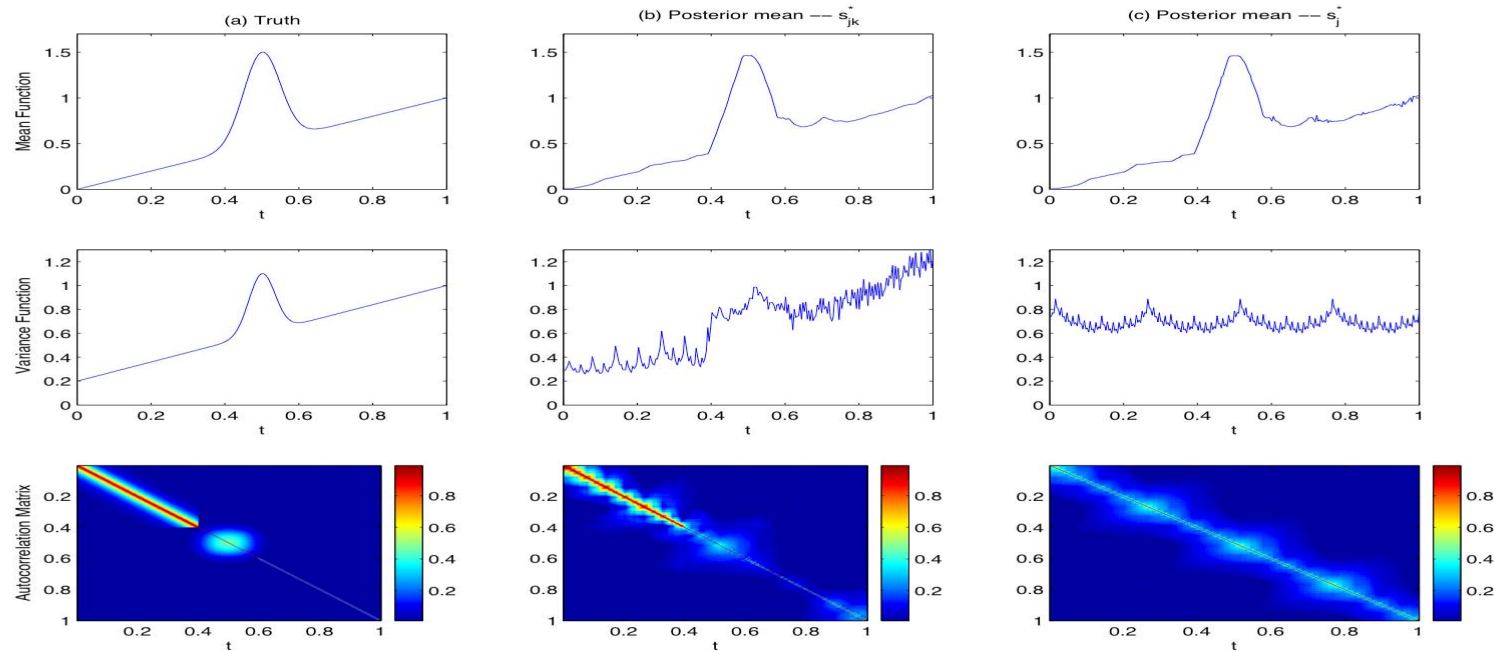
- **True mean:** line plus peak
- **True variance:** increasing in t , with extra var at peak
- **True autocorrelation:** Strong autocorrelation (0.9) at left, weak autocorrelation (0.1) right, extra at peak

Simulation: Covariance Structure



- **Independence in wavelet space** accommodates varying degrees of **autocorrelation in data space**
- Allowing variance components to vary across scale j and location k accommodates **nonstationarities**

Simulation: Covariance Structure



- Most wavelet regression methods (Fan and Lin 1998, Morris, et al. 2003, Abramovich and Angelini 2006, Antoniadis and Sapatinas) **only index variances by scale j** , but not location k .
- **Not flexible enough** to capture nonstat. covariance features
- Unnecessary restriction in multiple function case, since replicate functions allow estimation of VC by (j,k)

Prior Assumptions

Mixture prior on β_{ijk}^* :

$$B_{ijk}^* = \gamma_{ijk}^* N(\mathbf{0}, \tau_{ij}) + (1 - \gamma_{ijk}^*) \delta_0$$

$$\gamma_{ijk}^* = \text{Bernoulli}(\pi_{ij})$$

- Nonlinearly shrinks B_{ijk}^* towards 0, leading to **adaptively regularized** estimates of $B_i(t)$.
- τ_{ij} & π_{ij} are **regularization parameters**
 - Can be elicited, or estimated from the data using **empirical Bayes** approach (extend Clyde&George 1999 to FMM)

Model Fitting

- **MCMC** to obtain posterior samples of model quantities
 - Work with marginal likelihood; U^* integrated out;
- Let Ω be a vector containing ALL covariance parameters (i.e. Q^* and S^*).

MCMC Steps

1. Sample from $f(B^*/D, \Omega)$:

Mixture of normals and point masses at 0 for each i, j, k .

2. Sample from $f(\Omega/D, B^*)$:

Metropolis-Hastings steps for each j, k

3. If desired, sample from $f(U^*/D, B^*, \Omega)$:

Multivariate normals

Wavelet-Based FMM: General Approach

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Wavelet-Based FMM

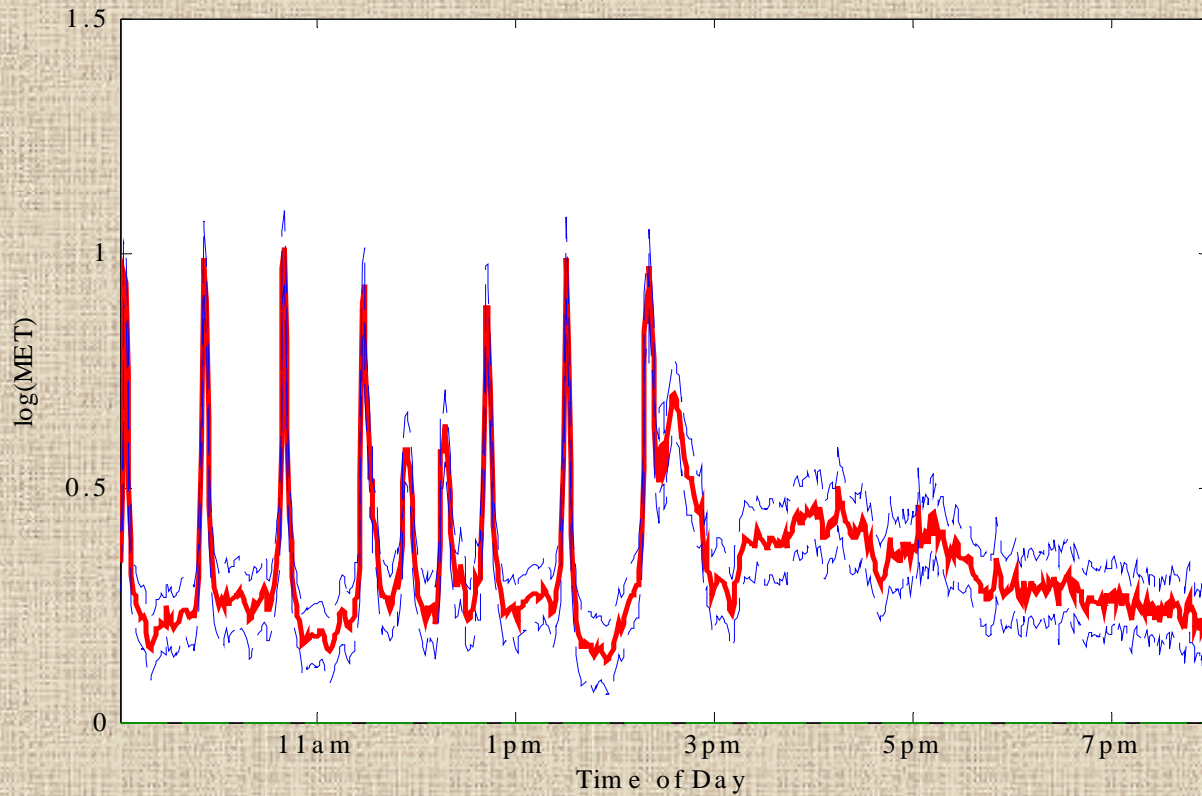
3. **Project** wavelet-space estimates (posterior samples) **back to data space**.

- Apply IDWT to posterior samples of B^* to get posterior samples of fixed effect functions $B_j(t)$ for $i=1, \dots, p$, on grid t .
 - **$B=B^*W$**
- Posterior samples of $U_k(t)$, Q , and S are also available, if desired.

Adaptive Regularization

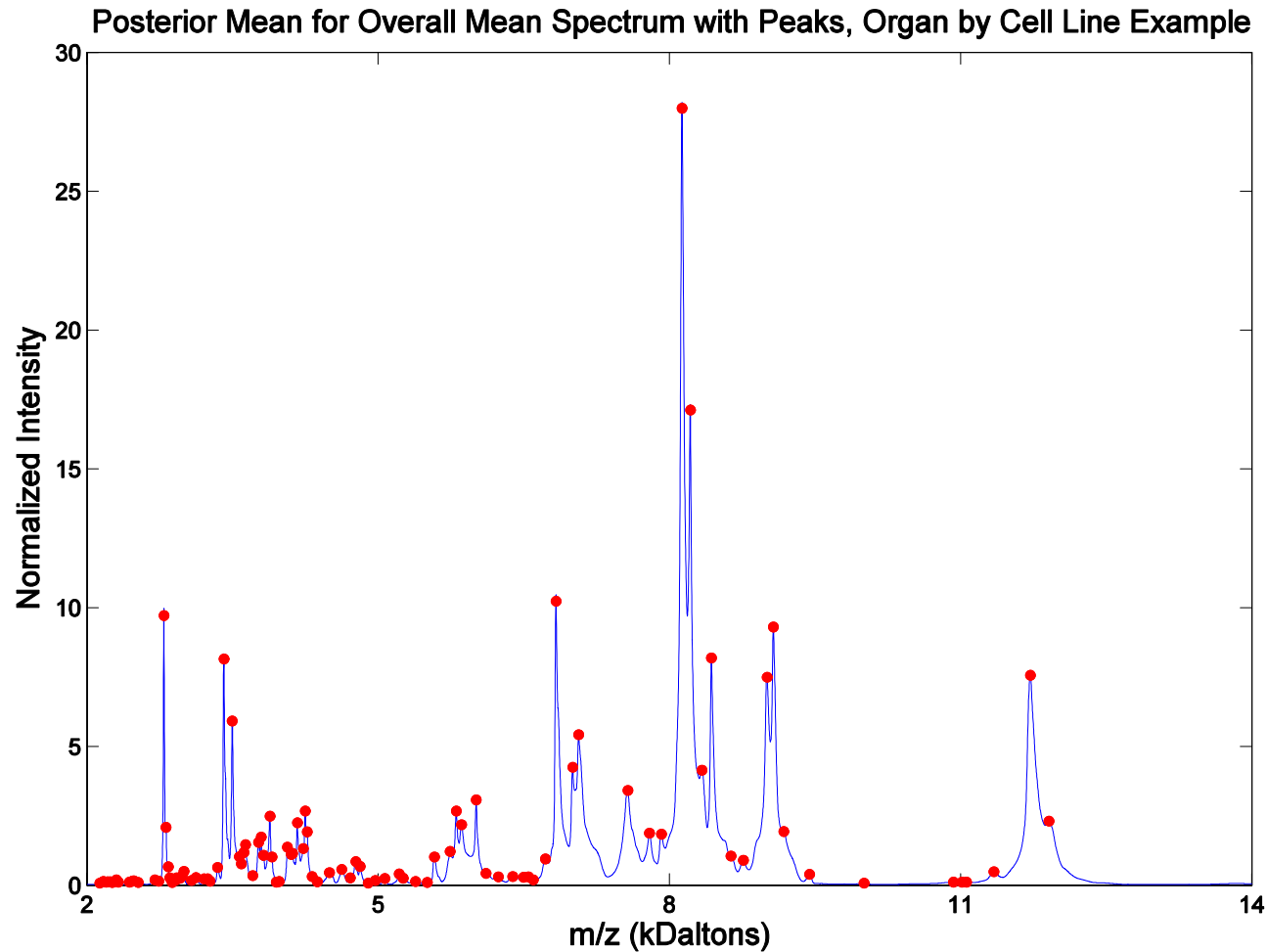
- Posterior samples/estimates of fixed effect functions $B_i(t)$ *adaptively regularized* from shrinkage prior

(a) School E



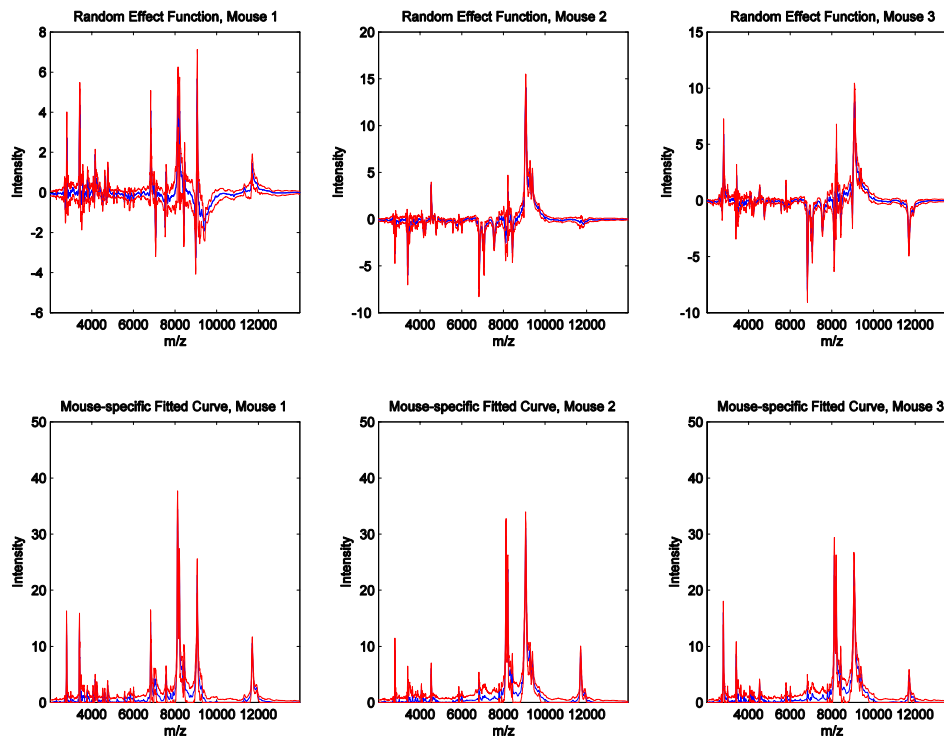
- Able to preserve dominant spikes in mean curves, if present

Adaptive Regularization



Adaptive Regularization

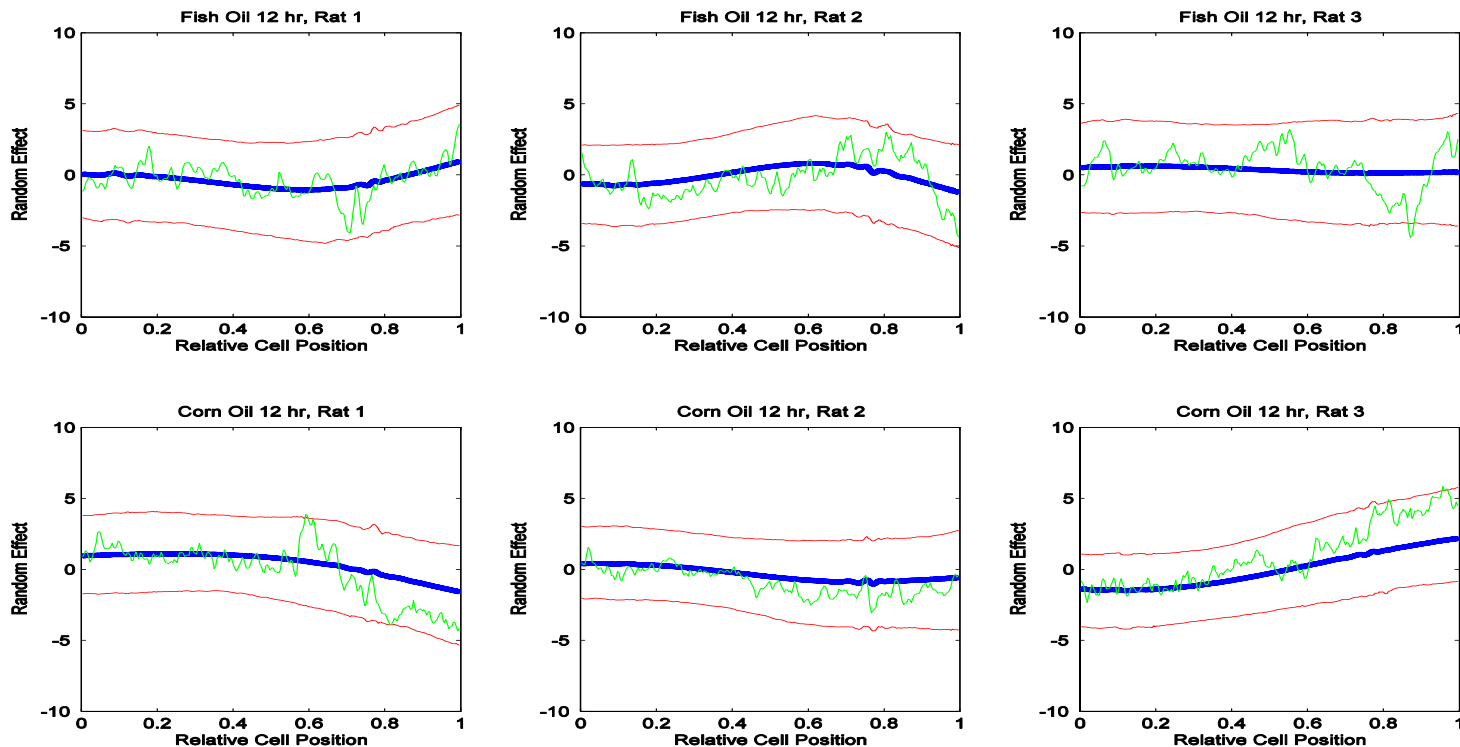
- Posterior samples/estimates of random effect functions $U_j(t)$ are also *adaptively regularized* from Gaussian prior, since each wavelet coefficient has its own random effect & residual variance



- Able to preserve spikes in random effect functions, as well
- Important for estimation of random effect functions AND for valid inference on fixed effect functions.

Adaptive Regularization

- While adaptive to irregularity, this framework **can also yield relatively smooth effect functions** when the data supports smooth representations.



Bayesian Inference

Given posterior samples of all model quantities, we can perform any desired Bayesian inference or prediction:

1. Pointwise posterior **credible intervals** for funct. effects
2. **Posterior probabilities** of interest – either pointwise, joint, or aggregating across locations within the curve.
3. Can account for multiple testing in identifying significant regions of curves by controlling the **expected Bayesian FDR**
4. Can compute **posterior predictive distributions**, which can be used for model-checking or other purposes.

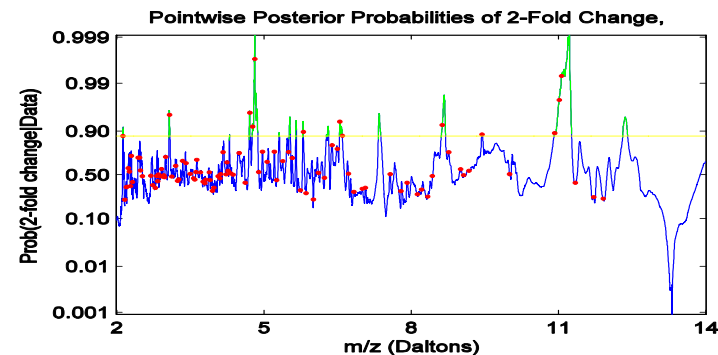
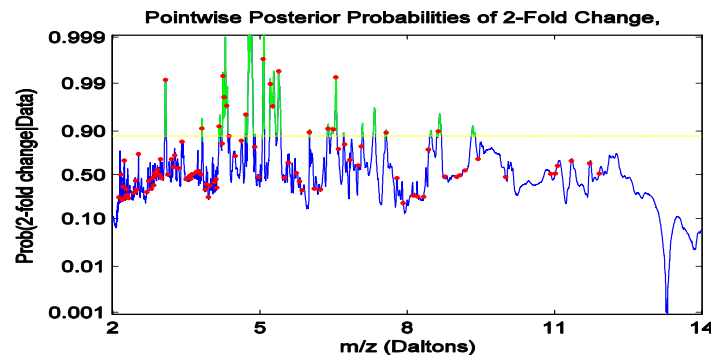
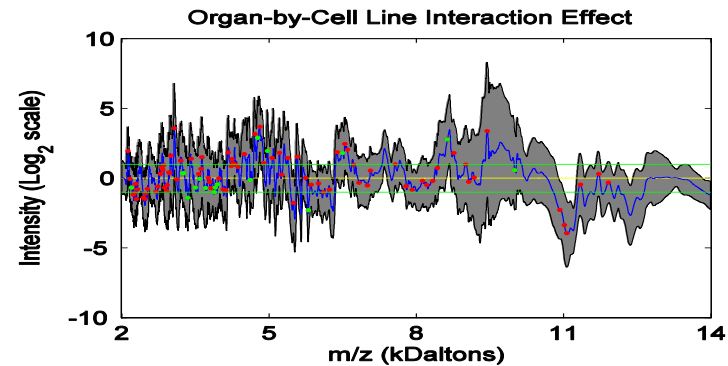
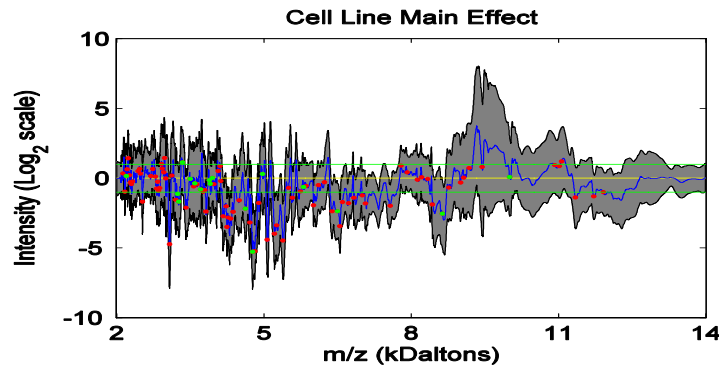
Bayesian Inference:

Identifying Significant Regions of Curves

Procedure (desired effect size $\geq \delta$, FDR α)

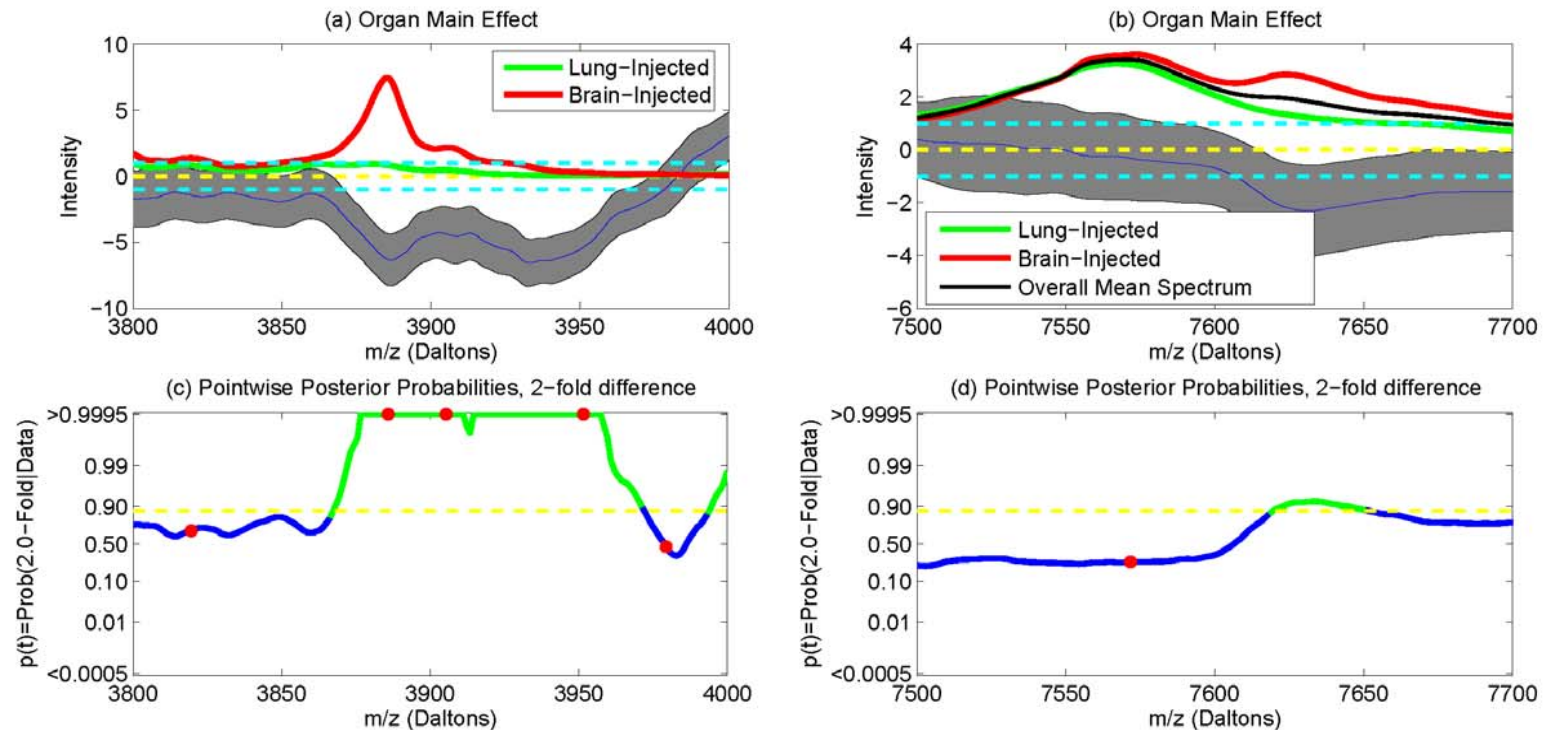
1. Compute pointwise posterior probabilities of effect size of interest being at least δ
$$p_{il} = \Pr\{|B_j(t_l)| > \delta | Y\} \text{ for } l=1, \dots, T$$
2. Sort peaks in descending order of p_{il} $\{p_{i(l)}, l=1, \dots, T\}$
3. Identify cutpoint φ_α on posterior probabilities that controls expected Bayesian FDR to be $\leq \alpha$
$$\varphi_\alpha = p_{i(\lambda)}, \text{ where } \lambda = \max \left[l^* : \sum_{l=1}^{l^*} \{1 - p_{i(l)}\} \leq \alpha \right]$$
4. Flag the set of locations $\{t_l : p_{il} \leq \varphi_\alpha\}$ as significant
(According to model, expect only α to be false pos.)

Results: SELDI Example



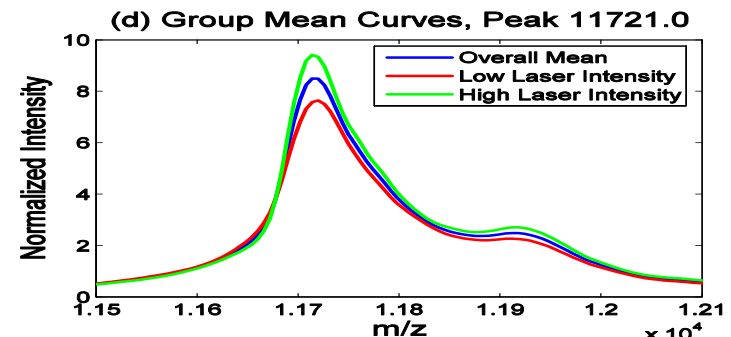
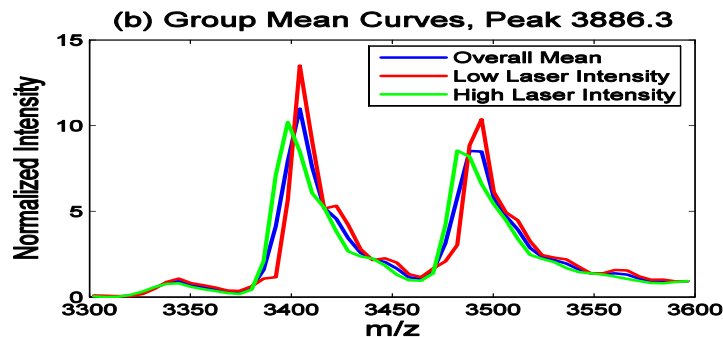
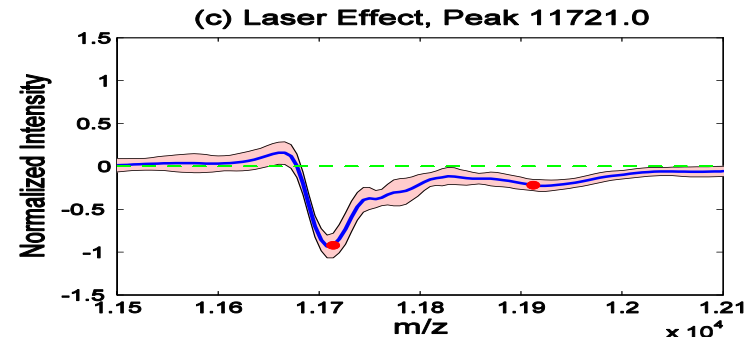
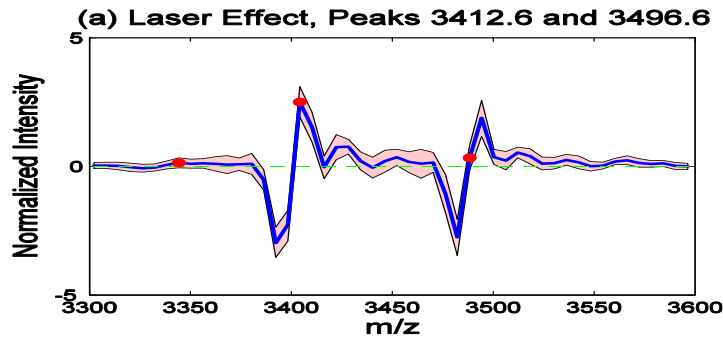
- Using $\alpha=0.05$, $\delta=1$ (2-fold expression on \log_2 scale), we flag a number of spectral regions.

Results: SELDI Example



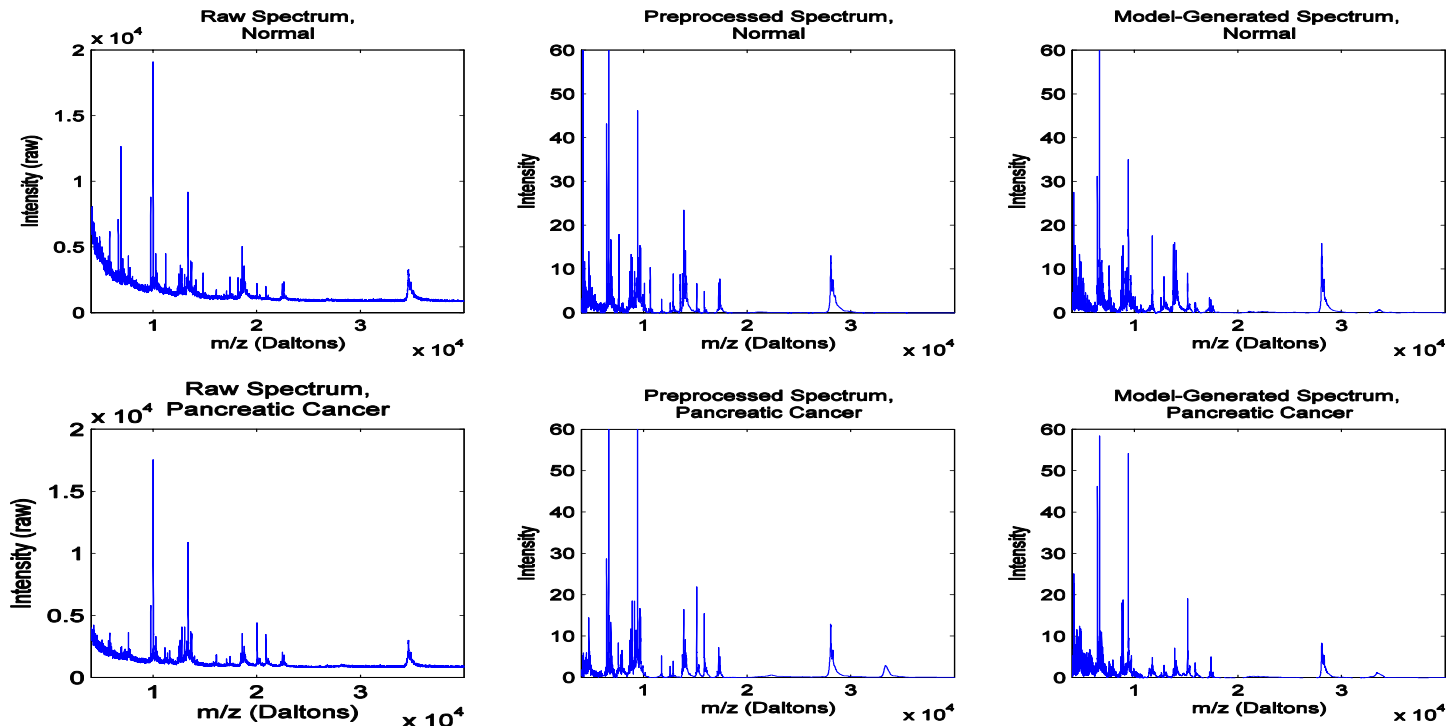
- **3900 D (CGRP-II): dilates blood vessels in brain**
- **7620 D (nerogranin): active in synaptic modeling in brain (Not detected as peak)**

Results: SELDI Example



- Inclusion of nonparametric functional laser intensity effect is able to **adjust for systematic differences in the x and y axes** between laser intensity scans

Results: SELDI Example



- Draws of spectra from posterior predictive distribution yield data that looks like real SELDI data (3rd column), indicating reasonable model fit.

Incomplete Profiles

- Lots of missing data (Missing Data)

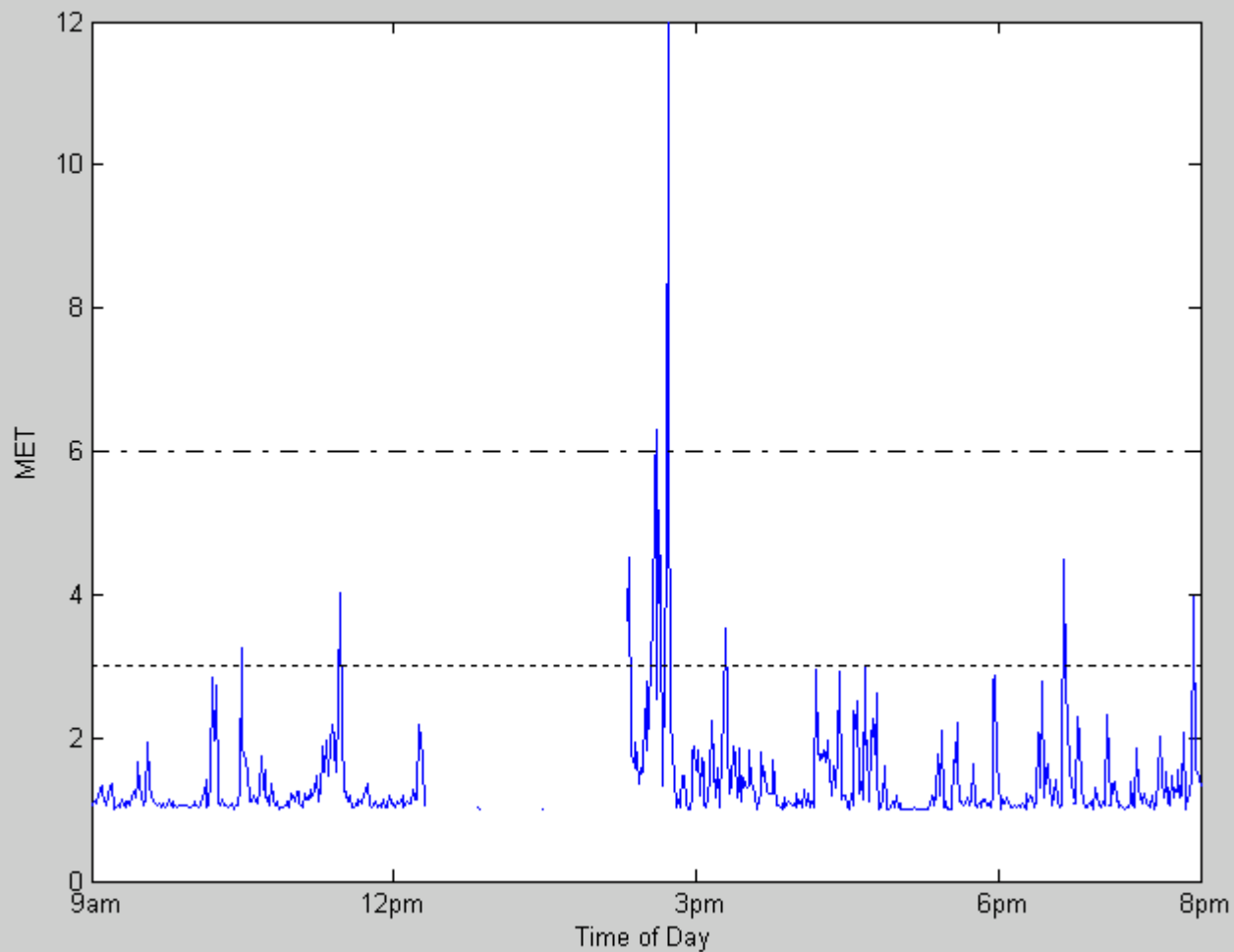
Example of *incomplete profile*

- **WFMM** can only be applied to *complete profiles* (with no missing regions)
 - **95** of the **292** profiles *complete* from 9am-8pm
- How do we incorporate information from other **197** *incomplete profiles* ?

Approach: Incomplete Profiles

1. First fit model to *complete profiles*, get posterior distribution samples for model parameters.
2. Use these to estimate *predictive distributions* for the the incomplete profiles (fig)
 - Borrow information about what the curves in these regions look like.
 - Account for child-specific and day-specific covariates.
3. Regress missing data on the observed data to obtain *imputation distribution* for missing regions (fig)
 - Borrow information from nearby times in incomplete profiles.
 - Makes predictions for missing regions “connected” with observed.
4. Supplement WFMM with step to *stochastically impute* values for missing data.
 - Inference appropriately accounts for uncertainty in imputation

Incomplete Profile



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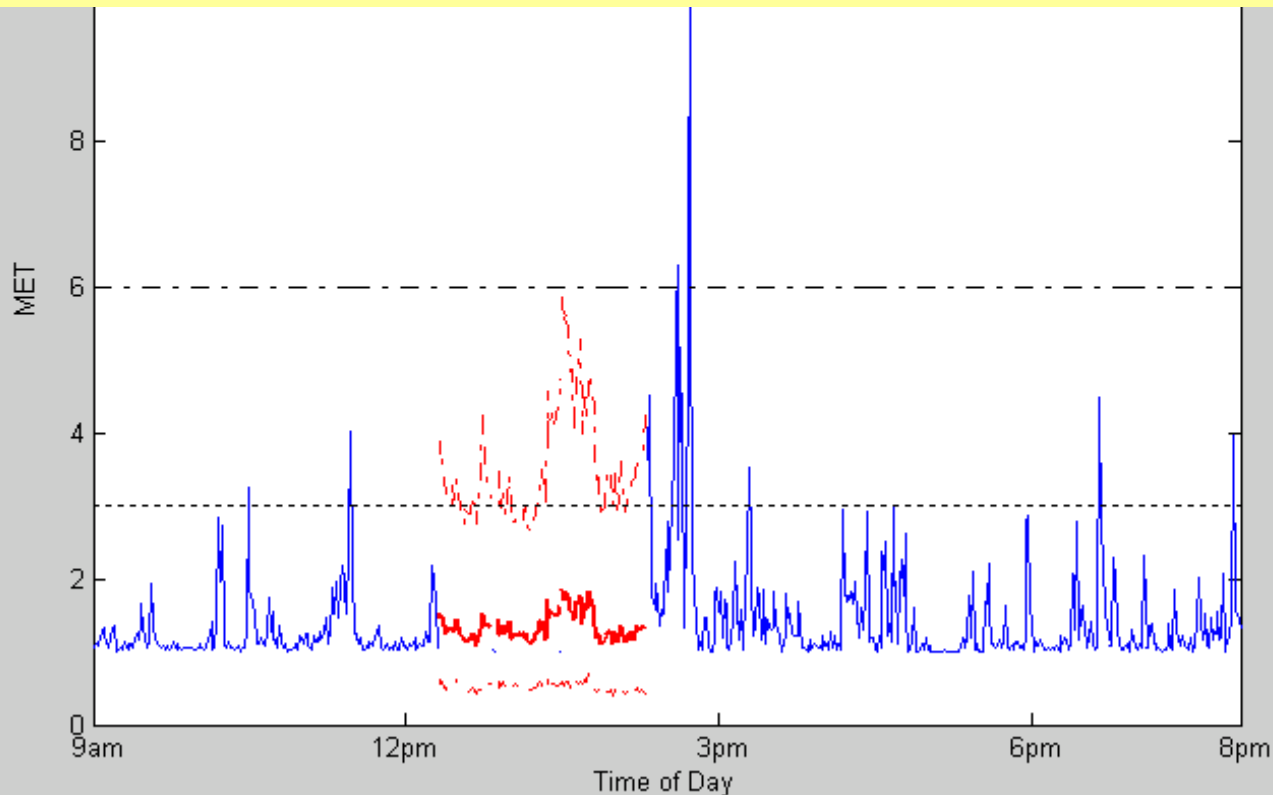
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Predictive Distribution

$$\mu_i(t) = E\{Y_i(t) | Y^C\} = \int Y_i(t) f\{Y_i(t) | X, Z, \Theta\} f(\Theta | Y^C) d\Theta$$

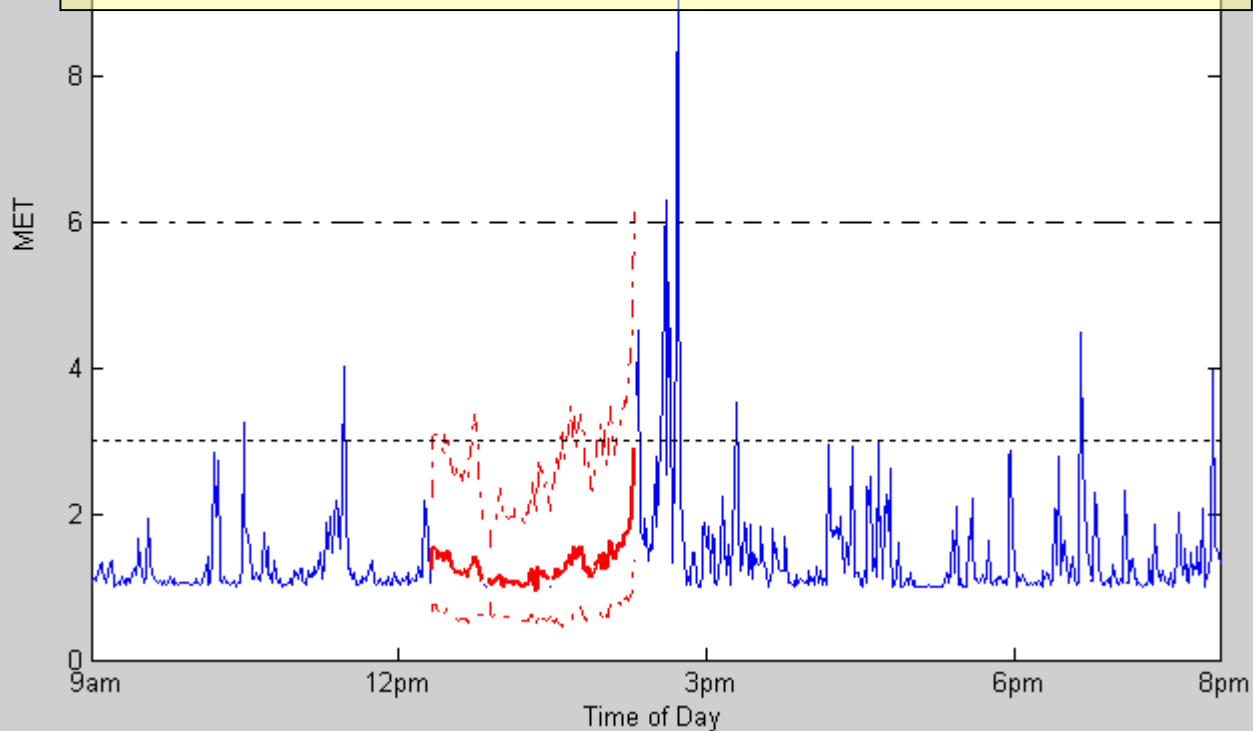
$$\Sigma_i(t_1, t_2) = COV\{Y_i(t_1), Y_i(t_2) | Y^C\}$$



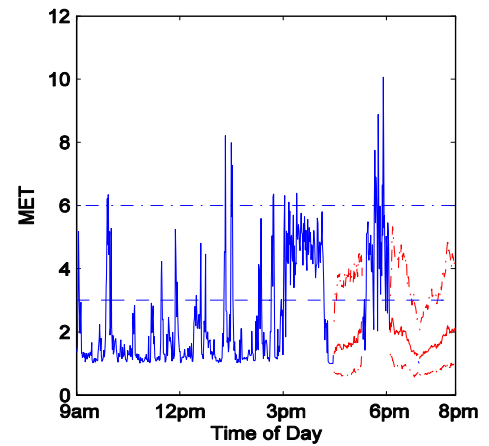
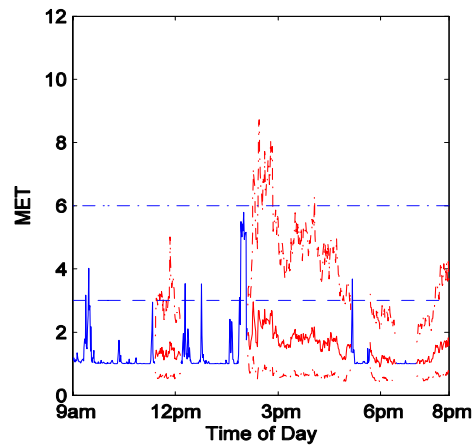
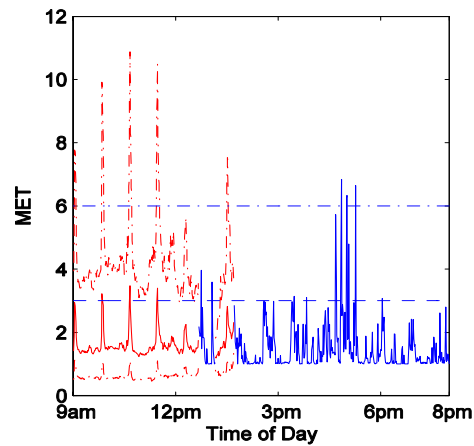
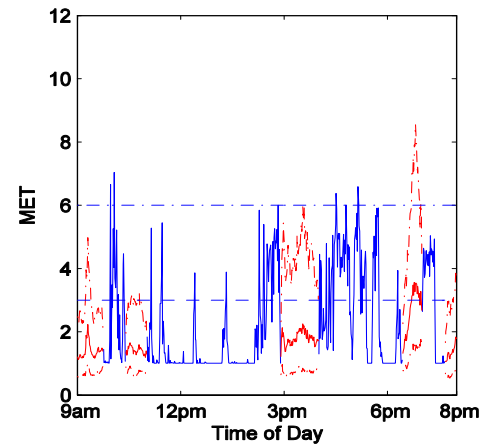
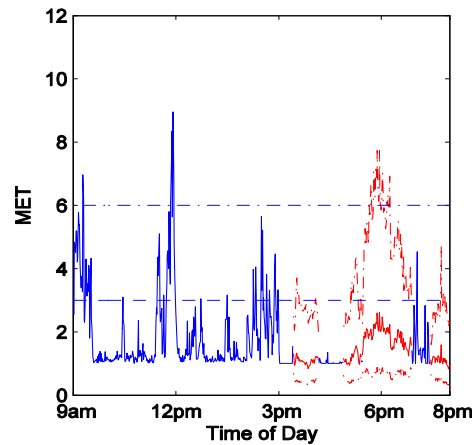
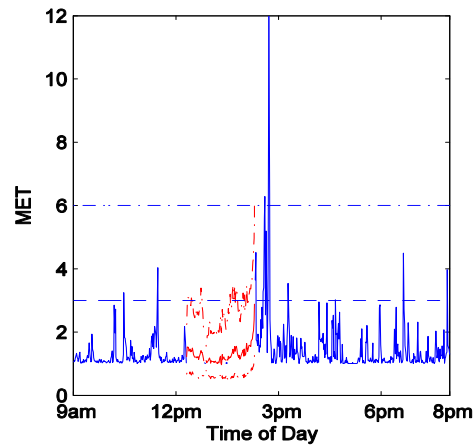
Imputation distribution

$$\mu_i^{M|O} = \mu_i^M + \Sigma_i^{M,O} (\Sigma_i^{O,O})^{-1} (Y_i^O - \mu_i^O)$$

$$\Sigma_i^{M|O} = \Sigma_i^{M,M} - \Sigma_i^{M,O} (\Sigma_i^{O,O})^{-1} \Sigma_i^{O,M}$$



Incomplete Profiles



7/7/2006

<http://biostatistics.mdanderson.org/Morris>

Missing Data in the WFMM

- **Problem:** Imputation distribution in data space, modeling done in wavelet space
- **Solution:** Project imputation distributions into wavelet space

$$M_i(t) = \begin{cases} Y_i(t) & \text{if } t \text{ observed} \\ \mu_i^{M|O}(t) & \text{otherwise} \end{cases}$$

$$V_i(t_1, t_2) = \begin{cases} 0 & \text{if either } t_1 \text{ or } t_2 \text{ obs.} \\ \Sigma_i^{M|O}(t_1, t_2) & \text{otherwise} \end{cases}$$

$$\begin{aligned} M_i^* &= M_i W' \\ V_i^* &= W V_i W' \end{aligned}$$

- Add step to MCMC whereby “missing” wavelet coefficients $D_{ijk} \sim N(M_{ijk}^*, V_{ijk}^*)$

Discussion

- Introduced unified modeling approach for FDA
 - Adaptive enough to handle irregularities in both mean structures and random effects (covariances)
- Method based on mixed models; is **FLEXIBLE**
 - Accommodates a **wide range of experimental designs**
 - Addresses **large number of research questions**
- Posterior samples allow **Bayesian inference and prediction**
 - **Posterior credible intervals**; pointwise or joint
 - **Predictive distributions** for future sampled curves
 - **Predictive probabilities** for classification of new curves
 - Bayesian functional inference can be done via **Bayes Factors**
- Since a unified modeling approach is used, all **sources of variability** in the model **propagated throughout inference**.

Discussion

- Approach is Bayesian. The **only informative priors to elicit are regularization parameters**, which can be estimated from data using empirical Bayes.
- Developed **general-use code** – reasonably fast and straightforward to use → minimum information to specify is Y, X, Z matrices.
- Can deal with **missing data**, i.e. partially observed functions
- Method **generalizes to higher dimensional functions**, e.g. image data, space/time (fixed domain) data
- The **Gaussian assumptions can be robustified**

Acknowledgements

- Work presented here is from 3 papers
 1. “*Wavelet-Based Functional Mixed Models*” (2006) Jeffrey S. Morris and Raymond J. Carroll, *JRSS-B*, 68(2): 179-199.
 2. “*Using Wavelet-Based Functional Mixed Models to Characterize Population Heterogeneity in Accelerometer Profiles: A Case Study*” (2006) Jeffrey S. Morris, Cassandra Arroyo, Brent Coull, Louise Ryan, Richard Herrick, and Steve Gortmaker, *JASA*, to appear.
 3. “*Bayesian Analysis of Mass Spectrometry Proteomics Data using Wavelet Based Functional Mixed Models*” (2006) Jeffrey S. Morris, Philip J. Brown, Richard Herrick, Keith A. Baggerly, and Kevin R. Coombes, submitted, available on MDACC’s bepress site.
- Computer code/papers on web at <http://biostatistics.mdanderson.org/Morris/papers.html>

Projecting FMM to Wavelet Space

$$\underbrace{Y}_{N \times T} = \underbrace{X}_{N \times p} \underbrace{B}_{p \times T} + \underbrace{Z}_{N \times m} \underbrace{U}_{m \times T} + \underbrace{E}_{N \times T}$$

$$U_i \sim MVN(0, Q)$$

$$E_i \sim MVN(0, S)$$

Projecting FMM to Wavelet Space

$$\underbrace{Y}_{N \times T} \underbrace{W'}_{T \times T} = \underbrace{X}_{N \times p} \underbrace{B}_{p \times T} + \underbrace{Z}_{N \times m} \underbrace{U}_{m \times T} + \underbrace{E}_{N \times T}$$

$$U_i \sim MVN(0, Q)$$

$$E_i \sim MVN(0, S)$$

Projecting FMM to Wavelet Space

$$\underbrace{Y}_{N \times T} \underbrace{\mathbf{W}'}_{T \times T} = \underbrace{X}_{N \times p} \underbrace{B}_{p \times T} \underbrace{\mathbf{W}'}_{T \times T} + \underbrace{Z}_{N \times m} \underbrace{U}_{m \times T} \underbrace{\mathbf{W}'}_{T \times T} + \underbrace{E}_{N \times T} \underbrace{\mathbf{W}'}_{T \times T}$$

$$U_i \sim MVN(0, Q)$$

$$E_i \sim MVN(0, S)$$

Projecting FMM to Wavelet Space

$$\underbrace{Y}_{N \times T} \underbrace{W'}_{T \times T} = \underbrace{X}_{N \times p} \underbrace{B}_{p \times T} \underbrace{W'}_{T \times T} + \underbrace{Z}_{N \times m} \underbrace{U}_{m \times T} \underbrace{W'}_{T \times T} + \underbrace{E}_{N \times T} \underbrace{W'}_{T \times T}$$

$$U_i W' \sim MVN(0, W Q W')$$

$$E_i W' \sim MVN(0, W S W')$$

Projecting FMM to Wavelet Space

$$\underbrace{\mathbf{D}}_{N \times T} = \underbrace{\mathbf{X}}_{N \times p} \underbrace{\mathbf{B}^*}_{p \times T} + \underbrace{\mathbf{Z}}_{N \times m} \underbrace{\mathbf{U}^*}_{m \times T} + \underbrace{\mathbf{E}^*}_{N \times T}$$

$$\mathbf{U}_i^* \sim MVN(0, \mathbf{Q}^*)$$

$$\mathbf{E}_i^* \sim MVN(0, \mathbf{S}^*)$$