The main program is GLRRmain.m

1. modify line5 – line 17 for some constants
2. modify line21 – line 23 for input files
3. If you want to modify the hyperparameters for the infinite factor model, please modify the lines 7-10 of file MlabFunctions/CovFactorLoading.m
4. Run GLRRmain.m
5. Change lines 3-8 of file PostProcessing.m to output estimates and plot figures.

Example data in data folder

1. Data/ROIs.csv – ROI response variables
2. Data/SNPs.csv – SNP response variables
3. Data/Covariates.csv – covariates