

Diagnostic plots for independent filtering

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Contents

1	Introduction	1
2	Data preparation	1
3	Filtering volcano plot	2
4	Rejection count plots	3
4.1	Across p -value cutoffs	3
4.2	Across filtering fractions	4

1 Introduction

This vignette illustrates use of some functions in the *genefilter* package that provide useful diagnostics for independent filtering [1]:

- `kappa_p` and `kappa_t`
- `filtered_p` and `filtered_R`
- `filter_volcano`
- `rejection_plot`

2 Data preparation

Load the ALL data set and the *genefilter* package:

```
> library("genefilter")
> library("ALL")
> data("ALL")
```

Reduce to just two conditions, then take a small subset of arrays from these, with 3 arrays per condition:

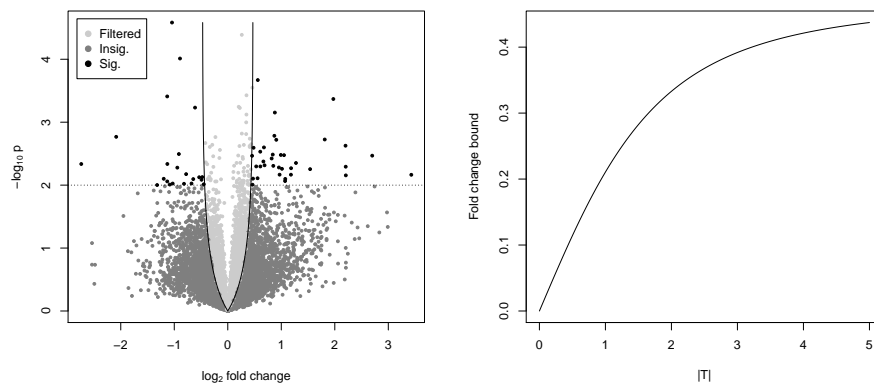


Figure 1: Left panel: plot produced by the `filter_volcano` function. Right panel: graph of the `kappa_t` function.

```
> bcell <- grep("^B", as.character(ALL$BT))
> moltyp <- which(as.character(ALL$mol.biol) %in%
+               c("NEG", "BCR/ABL"))
> ALL_bcrneg <- ALL[, intersect(bcell, moltyp)]
> ALL_bcrneg$mol.biol <- factor(ALL_bcrneg$mol.biol)
> n1 <- n2 <- 3
> set.seed(1969)
> use <- unlist(tapply(1:ncol(ALL_bcrneg),
+                     ALL_bcrneg$mol.biol, sample, n1))
> subsample <- ALL_bcrneg[,use]
```

We now use functions from *genefilter* to compute overall standard deviation filter statistics as well as standard two-sample *t* and related statistics.

```
> S <- rowSds( exprs( subsample ) )
> temp <- rowttests( subsample, subsample$mol.biol )
> d <- temp$dm
> p <- temp$p.value
> t <- temp$statistic
```

3 Filtering volcano plot

Filtering on overall standard deviation and then using a standard *t*-statistic induces a lower bound of fold change, albeit one which varies somewhat with the significance of the *t*-statistic. The `filter_volcano` function allows you to visualize this effect.

```
> S_cutoff <- quantile(S, .50)
> filter_volcano(d, p, S, n1, n2, alpha=.01, S_cutoff)
```

The output is shown in the left panel of Fig. 1.

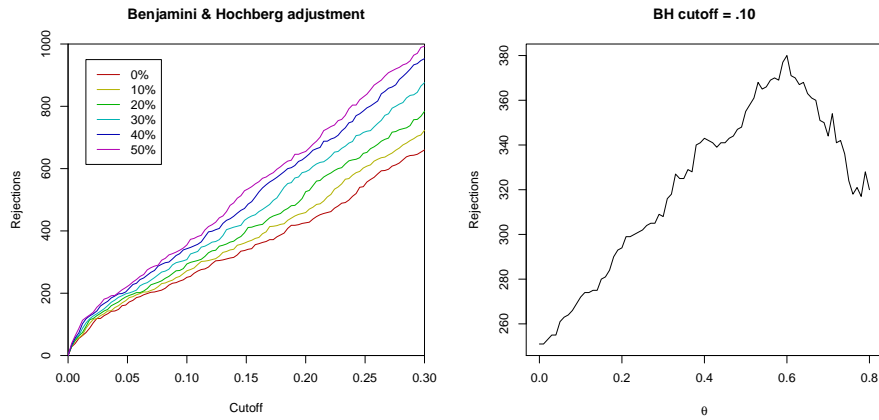


Figure 2: Left panel: plot produced by the `rejection_plot` function. Right panel: graph of `theta`.

The `kappa_p` and `kappa_t` functions, used to make the volcano plot, compute the fold change bound multiplier as a function of either a t -test p -value or the t -statistic itself. The actual induced bound on the fold change is κ times the filter's cutoff on the overall standard deviation. Note that fold change bounds for values of $|T|$ which are close to 0 are not of practical interest because we will not reject the null hypothesis with test statistics in this range.

```
> t <- seq(0, 5, length=100)
> plot(t, kappa_t(t, n1, n2) * S_cutoff,
+      xlab="|T|", ylab="Fold change bound", type="l")
```

The plot is shown in the right panel of Fig. 1.

4 Rejection count plots

4.1 Across p -value cutoffs

The `filtered_p` function permits easy simultaneous calculation of unadjusted or adjusted p -values over a range of filtering thresholds (θ). Here, we return to the full “BCR/ABL” versus “NEG” data set, and compute adjusted p -values using the method of Benjamini and Hochberg, for a range of different filter stringencies.

```
> table(ALL_bcrneg$mol.biol)

BCR/ABL    NEG
   37      42

> S2 <- rowVars(exprs(ALL_bcrneg))
> p2 <- rowttests(ALL_bcrneg, "mol.biol")$p.value
> theta <- seq(0, .5, .1)
> p_bh <- filtered_p(S2, p2, theta, method="BH")
```

```
> head(p_bh)
```

	0%	10%	20%	30%	40%	50%
[1,]	0.9185626	0.8943104	0.8624798	0.8278077	NA	NA
[2,]	0.9585758	0.9460504	0.9304104	0.9059466	0.8874485	0.8709793
[3,]	0.7022442	NA	NA	NA	NA	NA
[4,]	0.9806216	0.9747555	0.9680574	0.9567131	NA	NA
[5,]	0.9506087	0.9349386	0.9123998	0.8836386	NA	NA
[6,]	0.6339004	0.5896890	0.5440851	0.4951371	0.4497915	0.4102711

The `rejection_plot` function takes sets of p -values corresponding to different filtering choices — in the columns of a matrix or in a list — and shows how rejection count (R) relates to the choice of cutoff for the p -values. For these data, over a reasonable range of FDR cutoffs, increased filtering corresponds to increased rejections.

```
> rejection_plot(p_bh, at="sample",
+               xlim=c(0,.3), ylim=c(0,1000),
+               main="Benjamini & Hochberg adjustment")
```

The plot is shown in the left panel of Fig. 2.

4.2 Across filtering fractions

If we select a fixed cutoff for the adjusted p -values, we can also look more closely at the relationship between the fraction of null hypotheses filtered and the total number of discoveries. The `filtered_R` function wraps `filtered_p` and just returns rejection counts. It requires a p -value cutoff.

```
> theta <- seq(0, .80, .01)
> R_BH <- filtered_R(alpha=.10, S2, p2, theta, method="BH")

> head(R_BH)
```

	0%	1%	2%	3%	4%	5%
	251	251	253	255	255	261

Because overfiltering (or use of a filter which is inappropriate for the application domain) discards both false and true null hypotheses, very large values of θ reduce power in this example:

```
> plot(theta, R_BH, type="l",
+      xlab=expression(theta), ylab="Rejections",
+      main="BH cutoff = .10"
+      )
```

The plot is shown in the right panel of Fig. 2.

Session information

- R version 2.12.0 RC (2010-10-11 r53293), i386-pc-mingw32
- Base packages: base, datasets, grDevices, graphics, methods, stats, utils

- Other packages: ALL 1.4.7, Biobase 2.10.0, class 7.3-2, genefilter 1.32.0
- Loaded via a namespace (and not attached): AnnotationDbi 1.12.0, DBI 0.2-5, RSQLite 0.9-2, annotate 1.28.0, splines 2.12.0, survival 2.35-8, tools 2.12.0, xtable 1.5-6

References

- [1] Richard Bourgon, Robert Gentleman and Wolfgang Huber. Independent filtering increases power for detecting differentially expressed genes.