PLRS

Piecewise Linear Regression Splines for the association between DNA copy number and gene expression

Gwenaël G.R. Leday

g.g.r.leday@vu.nl

Department of Mathematics, VU University De Boelelaan 1081a, 1081 HV Amsterdam, The Netherlands

1 Introduction

The PLRS package implements the methodology described by [2] for the joint analysis of DNA copy number and mRNA expression. The framework employs piecewise linear regression splines (PLRS), a broad class of interpretable models, to model *cis*-relationships between the two molecular levels. In the present vignette, we provide guidance for:

- 1. The analysis of a single DNA-mRNA relationship
 - model specification and fitting,
 - selection of an appropriate model,
 - testing the strength of the association and
 - obtaining uniform confidence bands.
- 2. The analysis of multiple DNA-mRNA relationships

We first provide an short explanation on data preparation and introduce the breast cancer data used to illustrate this vignette.

2 Data preparation

Data preparation consists in (1) preprocessing gene expression and aCGH data, and (2) matching their features. In the following, we give a brief overview on how to proceed with R.

2.1 Creating an "ExpressionSet" object

We assume that the user is familiar with microarray gene expression data and knows how to normalize these with appropriate R/Bioconductor packages. Consider the matrix (features × samples) of normalized gene expression exprMat and associated data.frame exprAnn containing annotations of features (such as chromosome number, start bp, end bp, symbol, ...). One can create an "ExpressionSet" object as follows:

```
GE <- new("ExpressionSet", exprs=exprMat)
fData(GE) <- data.frame(Chr=exprAnn$Chr, Start=exprAnn$Start,
End=exprAnn$End, Symbol=exprAnn$Symbol)
rownames(fData(verhaakGEraw)) <- exprAnn$ProbeID</pre>
```

We refer the user to the package Biobase for a more detail and complete description of this class of objects.

2.2 Preprocessing aCGH data

Here, we shortly illustrate steps for preprocessing aCGH data. Of course, this is only one way to proceed and different algorithms can be employed for different steps. In what follows, the user can find supplementary information within documentation of packages CGHcall and sigaR.

2.2.1 Create an "cghRaw" object

Consider a data.frame cgh where the first three columns contains the chromosome number, start and end position in bp (respectively), and where the following columns are the log₂-ratios for each sample. Then, the raw aCGH data can be organized into an "cghRaw" object as follows:

```
# Raw object
cghraw <- make_cghRaw(cgh)
cghraw

# Some available methods
copynumber(cghraw) chromosomes(cghraw)
bpstart(cghraw)
bpend(cghraw)</pre>
```

Now, it is possible to use the R functions from package CGHcall.

2.2.2 Multi-step preprocessing of aCGH data

The preprocessing of copy number data usually consists in three steps: normalization, segmentation and calling (see [2]). The normalization aims to remove technical variability and make samples comparable. This step outputs normalized log₂-values.

```
# Imputation of missing values
cghprepro <- preprocess(cghraw, maxmiss = 30, nchrom = 22)
# Mode normalization
cghnorm <- normalize(cghprepro, method = "median")</pre>
```

The segmentation consists in partitioning the genome of each sample into segments of constant log₂-values. A common method to do so is the algorithm of [4].

```
# Segmentation using the CBS method of Olshen
cghseg <- segmentData(cghnorm, method = "DNAcopy")</pre>
```

Finally, calling attributes an aberration state to each segment. CGHcall is based on mixture models and classifies each segment into 3 (loss, normal and gain), 4 (loss, normal, gain and amplification) or 5 (double losses, single loss, normal, gain and amplification) types of genomic aberrations. The number of aberration states is specified via argument nclass.

```
# Calling using CGHcall
res <- CGHcall(cghseg, nclass = 4, ncpus=8)
cghcall <- ExpandCGHcall(res, cghseg)
save(cghcall, file="cghcall.RData")</pre>
```

The final object cghcall contains all data from previous steps. Here are some methods to access them:

```
# Some methods
norm <- copynumber(cghcall)
seg <- segmented(cghcall)
cal <- calls(cghcall)

# Membership probabilities associated with calls
ploss <- probloss(cghcall)
pnorm <- probnorm(cghcall)
pgain <- probamp(cghcall)
pamp <- probamp(cghcall)</pre>
```

2.3 Matching features of gene expression and copy number data

Matching of features is accomplished with package sigaR. There exists various methods of matching and we refer the interested reader to [6] for their introduction. Below we provide R code for the DistanceAny method with a window of 10,000 bp:

R code for other methods can be found in documentation of package sigaR.

3 Breast cancer data

We use the breast cancer data of [3] that are available from the Bioconductor package "Neve2006". aCGH and gene expression for 50 samples (cell lines) were profiled with an OncoBAC and Affymetrix HG-U133A arrays. We preprocessed and matched data as follows. Data were segmented with the CBS algorithm of [4] and discretized with CGHcall [5] (also available from Bioconductor). Matching of features was done using the Bioconductor package sigaR [6] and the distanceAny method with a window of 10,000 bp. The present package includes preprocessed data for chromosome 17 only.

Data are loaded in the following way:

```
> library(plrs)
```

> data(neveCN17)

> data(neveGE17)

This loads to the current environment an "ExpressionSet" object neveGE17 and a "cghCall" object neveCN17, which contain preprocessed expression and copy number data with matched features:

```
ExpressionSet (storageMode: lockedEnvironment)
assayData: 1185 features, 50 samples
  element names: exprs
protocolData: none
phenoData: none
featureData
  featureNames: 207311_at 221614_s_at ... 215055_at (1185 total)
  fvarLabels: Chr Start End Symbol
  fvarMetadata: labelDescription
experimentData: use 'experimentData(object)'
Annotation:
> neveCN17
cghCall (storageMode: lockedEnvironment)
assayData: 1185 features, 50 samples
  element names: calls, copynumber, probamp, probgain, probloss, probnorm, segmented
protocolData: none
phenoData: none
featureData
  featureNames: GS1-68F18_207311_at GS1-68F18_221614_s_at ...
    RP11-165M24_215055_at (1185 total)
  fvarLabels: Chromosome Start End
  fvarMetadata: labelDescription
experimentData: use 'experimentData(object)'
Annotation:
```

4 Analysis of a single DNA-mRNA relationship

In this section, we focus on a single *cis*-effect and show how to specify and fit a model. Procedures for selecting an appropriate model, testing the association and obtaining confidence intervals for the mean response are presented.

4.1 Obtain data for a single gene

> neveGE17

We choose gene PITPNA for illustration:

```
> # Index of gene PITPNA
> idx <- which(fData(neveGE17)$Symbol=="PITPNA")[1]</pre>
```

```
> # Obtain vectors of gene expression (normalized) and
> # copy number (segmented and called) data
> rna <- exprs(neveGE17)[idx,]
> cghseg <- segmented(neveCN17)[idx,]
> cghcall <- calls(neveCN17)[idx,]

> # Obtain vectors of posterior membership probabilities
> probloss <- probloss(neveCN17)[idx,]
> probnorm <- probnorm(neveCN17)[idx,]
> probgain <- probgain(neveCN17)[idx,]
> probamp <- probamp(neveCN17)[idx,]</pre>
```

Posterior probabilities are used for determining knots (or change points) of the model. Their calculation is explained in [2].

4.2 Number of observations per state

For a given gene, PLRS accommodates differential DNA-mRNA relationships across the different types of genomic aberrations or states. Presently, we (only) distinguish four of them: loss (coded as -1), normal (0), gain (1) and amplification (2). To ensure that the model is identifiable, the sample size for each state needs not to be too small. A minimum number of three samples is required for estimation, however any higher number may be chosen/preferred.

```
> # Check: how many observations per state?
> table(cghcall)

cghcall
-1 0 1
19 28 3
```

Here, it is possible to fit a 3-state model. If the minimum number of observations is not fulfilled for a given state, there are two possibilities: discard data corresponding to the given state or merging it to an adjacent one. The function modify.conf() accommodates these two options (see below). With this function one can actually control the minimum number of samples per state.

```
> # Set the minimum to 4 observations per state
> cghcall2 <- modify.conf(cghcall, min.obs=4, discard=FALSE)
> table(cghcall2)

cghcall2
-1 0
19 31

> # Set the minimum to 4 observations per state
> cghcall2 <- modify.conf(cghcall, min.obs=4, discard=TRUE)
> table(cghcall2)
```

```
cghcall2
-1 0
19 28
```

In practice, the user does not have to call directly modify.conf() as it is implemented internally in function plrs(), which is used to fit a model. However, one needs to be aware that the minimum number of observations per state (specified via arguments min.obs and discard.obs in plrs()) has a strong influence on the resulting model.

4.3 Model fitting

Function plrs() allows the fitting of a PLRS model. Different types of models may be specified conveniently. For instance, one may choose to fit a *continuous* PLRS (i.e. with no state-specific intercepts or discontinuities) or to change the type of restrictions on parameters or simply leave them out. Although we recommend users to use default argument values, we below describe how to specify alternative types of models.

The followings arguments of function plrs() offer flexibility for modeling:

- continuous = TRUE or FALSE (default)
 Specify whether state-specific intercepts should be included.
- constr = TRUE (default) or FALSE

 Specify whether inequality constraints on parameter should be applied or not.
- constr.slopes = 1 or 2 (default)

 Specify the type of constraints on slopes; options are:
 - 1. constr.slopes = 1 forces all slopes to be non-negative.
 - 2. constr.slopes = 2 forces the slope of the "normal" state (coded 0) to be non-negative while all others are forced to be at least equal to the latter.
- constr.intercepts = TRUE (default) or FALSE Specify whether state-specific intercepts are to be non-negative.

Note that when constr = FALSE, constr.slopes and constr.intercepts have no effect.

With default settings (recommended):

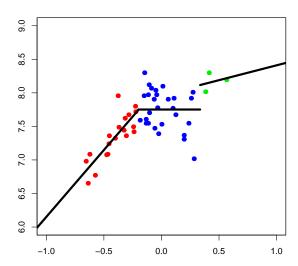
```
> # Fit a model
> model <- plrs(rna, cghseg, cghcall, probloss, probnorm, probgain, probamp)
> model

Object of class "plrs"

Spline coefficients:
theta0.0 theta0.1 theta1.0 theta1.1 theta2.0 theta2.1
```

Model is constrained:
constr.slopes = 2
constr.intercepts = TRUE

> plot(model)



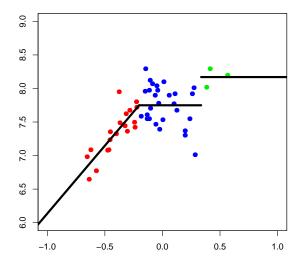
The plrs() function returns an S4 object of class "plrs". Various generic functions have been defined on this class:

- Functions print() and summary() display information about the model (e.g. estimated coefficients, type of constraints, etc...).
- Function plot() displays the fit of the PLRS model along with data. Segmented copy number is on x-axis while (normalized) gene expression is on y-axis; colors indicate the different aberration states, namely "loss" (red), "normal" (blue) and "gain" (green); the black line gives the fit of the PLRS model. Colors and symbols may be changed via the appropriate arguments of function plrs(). Note that the argument lin, if set to TRUE, will additionally display a dashed (default) line giving the fit of the simple linear model.
- Other useful functions include coef(), fitted(), residuals(), model.matrix(), predict() and knots(). These are standard functions. Information about these can be found in associated help files.

4.4 Select an appropriate model

Model selection is carried out by plrs.select(), which takes has input an object of class "plrs". Possible model selection criteria are OSAIC, AIC, AICC and BIC. When the model is constrained OSAIC is the only appropriate one. If the model has no restrictions on parameters, OSAIC and AIC are equivalent. See help file and associated references for more information.

```
> # Model selection
> modelSelection <- plrs.select(model)</pre>
> summary(modelSelection)
Object of class "plrs.select"
OSAIC model selection procedure
Coefficients of selected spline:
theta0.0 theta0.1 theta1.1 theta2.0
 8.15917 2.02349 -2.02349 0.42046
Model is constrained:
constr.slopes = 2
constr.intercepts = TRUE
Model selection table:
            osaic
model1 -93.81986
model2 -115.34894
model3 -112.01954
model4 -99.78747
model5 -97.89852
model6 -116.63119
. . .
> # Plot selected model
> plot(modelSelection)
```



The function plrs.select() returns an S4 object of class "plrs.select" (here modelSelection), which contains information on model selection. Slot model contains the selected model as a "plrs" object:

```
> selectedModel <- modelSelection@model
> selectedModel
```

Object of class "plrs"

Selected spline coefficients: theta0.0 theta0.1 theta1.1 theta2.0 8.15917 2.02349 -2.02349 0.42046

Model is constrained:
constr.slopes = 2
constr.intercepts = TRUE

Although model and selectedModel are both objects of class "plrs", generic functions defined on this class make implicitly the distinction between objects resulting from functions plrs() and plrs.select() (see above; "Selected spline coefficients").

⇒ It is important to note that, for correct inference, subsequent test and confidence intervals must be computed on the **full** model rather than the **selected** one. Therefore, we forced functions plrs.test() and plrs.cb() (used hereafter) to operate on the full model, regardless of the input model. This implies that inference results are the same with either objects (see below). If one wishes to obtain results for the selected model, set **selectedModel@selected** to FALSE and then apply the aforementioned functions.

4.5 Testing the strength of the association

The function plrs.test() implements a likelihood ratio test to evaluate the effect of DNA copy number on expression. It tests the hypothesis that all parameters (except the overall intercept) of the PLRS model equal 0. See [1, 2] and associated references for more details on the test. The function plrs.test() takes as input an object class "plrs" and outputs an object from the same class. Testing results are contained in slot test.

```
> # Testing the full model with
> model <- plrs.test(model, alpha=0.05)</pre>
> model
Object of class "plrs"
Spline coefficients:
theta0.0 theta0.1 theta1.0 theta1.1 theta2.0 theta2.1
 8.14440 1.99381 0.01071 -1.99381 0.36509 0.44272
Model is constrained:
constr.slopes = 2
constr.intercepts = TRUE
Testing:
stat = 0.6028283
quantile = 0.1125161 (alpha = 0.05)
p-value = 1.5203e-09
> # or with
> selectedModel <- plrs.test(selectedModel, alpha=0.05)
> selectedModel
Object of class "plrs"
Selected spline coefficients:
theta0.0 theta0.1 theta1.1 theta2.0
 8.15917 2.02349 -2.02349 0.42046
Model is constrained:
constr.slopes = 2
constr.intercepts = TRUE
Testing:
stat = 0.6028283
quantile = 0.1125162 (alpha = 0.05)
p-value = 1.5205e-09
> # Testing the selected model
> selectedModel2 <- selectedModel
> selectedModel2@selected <- FALSE
> plrs.test(selectedModel2, alpha=0.05)
```

```
Object of class "plrs"

Spline coefficients:
theta0.0 theta0.1 theta1.1 theta2.0
8.15917 2.02349 -2.02349 0.42046

Model is constrained:
constr.slopes = 2
constr.intercepts = TRUE

Testing:
stat = 0.5938289
quantile = 0.0920693 (alpha = 0.05)
p-value = 4.433e-10
```

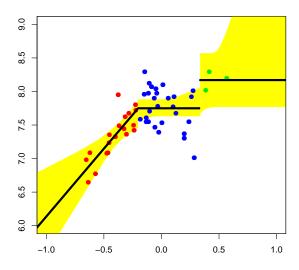
The object selectedModel now contains information on testing, which are consequently displayed when printing.

4.6 Uniform confidence bands

Confidence intervals for the spline are computed with function plrs.cb. Again, the function requires an object of class "plrs". However, the input object must result from function plrs.test()). This is because information from the test is required (mixture's weights). plrs.cb outputs an object of class "plrs" and computed lower and upper bounds for the mean response are stored in slot cb.

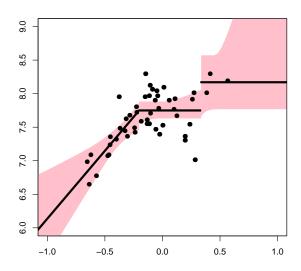
```
> # Compute and plot CBs
> selectedModel <- plrs.cb(selectedModel, alpha=0.05)
> str(selectedModel@cb)

List of 3
$ inf: num [1:102] 4.17 4.26 4.35 4.43 4.52 ...
$ sup: num [1:102] 6.44 6.46 6.49 6.51 6.54 ...
$ x : num [1:102] -1.5 -1.47 -1.44 -1.41 -1.38 ...
> plot(selectedModel)
```



Confidence bands are automatically plotted. Color may be change with input arguments col.cb. For example:

> plot(selectedModel, col.pts="black", col.cb="pink")



5 Analysis of multiple DNA-mRNA relationships

Function plrs.series() allows to apply the different aforementioned procedures to multiple relationships. Input data can be given as *matrix* objects or *ExpressionSet* and *cghCall* objects. We now show how to: 1) implement the PLRS screening test and 2) implement the model selection procedure. For the purpose of speed, we work on a subset of chromosome 17 (first 200 features).

```
> # Testing the full model, no model selection (fast)
> neveSeries <- plrs.series(neveGE17[1:200,], neveCN17[1:200,], control.select=NULL)
In progress...
                              time elapsed = 0:00:01
10% done (21 genes),
20% done (41 genes),
                              time elapsed = 0:00:02
30% done (61 genes),
                              time elapsed = 0:00:02
40% done (81 genes),
                              time elapsed = 0:00:03
50% done (100 genes),
                               time elapsed = 0:00:04
60% done (120 genes),
                               time elapsed = 0:00:04
70% done (140 genes),
                               time elapsed = 0:00:05
80% done (160 genes),
                               time elapsed = 0:00:06
90% done (180 genes),
                               time elapsed = 0:00:06
                                time elapsed = 0:00:07
100% done (200 genes),
> # Testing the full model and applying model selection
> neveSeries2 <- plrs.series(neveGE17[1:200,], neveCN17[1:200,])</pre>
In progress...
10% done (21 genes),
                              time elapsed = 0:00:04
20% done (41 genes),
                              time elapsed = 0:00:07
30% done (61 genes),
                              time elapsed = 0:00:11
40% done (81 genes),
                              time elapsed = 0:00:14
50% done (100 genes),
                               time elapsed = 0:00:18
60% done (120 genes),
                               time elapsed = 0:00:22
70% done (140 genes),
                               time elapsed = 0:00:25
80% done (160 genes),
                               time elapsed = 0:00:29
90% done (180 genes),
                               time elapsed = 0:00:33
100% done (200 genes),
                                time elapsed = 0:00:36
```

Function plrs.series() has arguments control.model, control.select and control.test, which allows to specify the type of model, model selection and whether the test and confidence bands should be computed. Argument control.output allows the user to save each "plrs" objects and/or associated plot in the working directory.

plrs.series() outputs an object of class "plrs.series". Generic functions print() and summary() display information on fitted models, selected models and/or the testing procedure.

- > # Summary of screening test
- > neveSeries

Object of class "plrs.series"

200 genes

Type of fitted model:
continuous = FALSE
constr.slopes = 2
constr.intercepts = TRUE

> summary(neveSeries)

Object of class "plrs.series"

200 genes

Type of fitted model:
continuous = FALSE
constr.slopes = 2
constr.intercepts = TRUE

Configuration:

-1 0 1 2
Nb genes 200.000 200.000 200.00 0
Min. obs 19.000 25.000 3.00 NA
Median. obs 20.000 26.000 4.00 NA
Mean. obs 19.625 26.285 4.09 NA
Max. obs 20.000 28.000 5.00 NA

Nb of models regarding their types:

Intercept 0
Simple linear 0
Piecewise level 0
Piecewise linear 200

Testing:

Number of rejected null hypothesis: 99 genes (at 0.1 significance level based on Benjamini-Hochberg corrected p-values)

> # Summary of screening test and model selection
> neveSeries2

Object of class "plrs.series"

200 genes

Models selected with OSAIC

> summary(neveSeries2)

Object of class "plrs.series"

200 genes

Models selected with OSAIC

Configuration:

	-1	0	1	2
Nb genes	200.000	200.000	200.00	0
Min. obs	19.000	25.000	3.00	NA
Median. obs	20.000	26.000	4.00	NA
Mean. obs	19.625	26.285	4.09	NA
Max. obs	20.000	28.000	5.00	NA

Nb of models regarding their types:

Intercept 61
Simple linear 46
Piecewise level 18
Piecewise linear 75

Testing:

Number of rejected null hypothesis: 99 genes (at 0.1 significance level based on Benjamini-Hochberg corrected p-values)

Results of testing and model selection procedures are obtained as follows:

- > # Testing results
- > head(neveSeries@test)

```
stat raw.pval BH.adj.pval gene1 1.071594e-02 5.445239e-01 0.6936610813 gene2 5.027115e-18 8.214892e-01 0.8233618240 gene3 1.497315e-03 7.298524e-01 0.8200588519 gene4 4.041468e-02 2.660404e-01 0.4124657651 gene5 3.451090e-01 7.461174e-05 0.0002713154 gene6 3.030552e-01 2.839094e-04 0.0008872168
```

> head(neveSeries2@test)

```
stat raw.pval BH.adj.pval gene1 1.071594e-02 5.445616e-01 0.6937091070 gene2 5.027115e-18 8.215090e-01 0.8233511288 gene3 1.497315e-03 7.298453e-01 0.8200509012 gene4 4.041468e-02 2.660211e-01 0.4124358147 gene5 3.451090e-01 7.459001e-05 0.0002712364 gene6 3.030552e-01 2.838364e-04 0.0008869888
```

- > # Coefficients of selected models
- > head(neveSeries2@coefficients)

	theta0.0	theta0.1	theta1.0	theta1.1	theta2.0	theta2.1	theta3.0	theta3.1
gene1	5.816194	NA	NA	NA	NA	NA	NA	NA
gene2	4.058224	NA	NA	NA	NA	NA	NA	NA
gene3	3.726981	NA	NA	NA	NA	NA	NA	NA
gene4	4.700387	0.1453787	NA	NA	NA	NA	NA	NA
gene5	6.805236	1.0396287	NA	NA	NA	3.192212	NA	NA
gene6	6.514909	1.0953053	NA	NA	NA	NA	NA	NA

>

References

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