

GS01 0163

Analysis of Microarray Data

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Lecture 12: Rank-based tests of differential expression

- Wilcoxon rank-sum test
- Empirical Bayes
- The Tail-Rank Test
- Looking at the results

Nonparametric tests

The t-test for differences in mean expression between two groups of samples assumes that the measurements in each group are normally distributed. If this assumption is far from the truth, then the t-statistics and p-values you get may be meaningless. (Actually, departures from normality tend to increase the Type II error, especially when the sample size is small.)

Statistically, the dispute over log-transforming microarray data reduces to whether a normal distribution better describes the data on the raw scale or on the log scale.

We can avoid this problem entirely by using a statistical test that does not assume anything about the distributions. These tests are usually called distribution-free or nonparametric.

Wilcoxon rank-sum test

The most common nonparametric test for a difference in mean expression is the Wilcoxon rank-sum test, which is also known as the Mann-Whitney test.

We assume that we have sample measurements from two groups:

$$X_1, X_2, \dots, X_{n_X}$$

$$Y_1, Y_2, \dots, Y_{n_Y}$$

We then rank these values from smallest to largest, getting something like

$$\begin{array}{cccccccc} X_3 & \leq & Y_5 & \leq & X_1 & \leq & X_{10} & \leq & Y_1 & \leq & \dots & \leq & X_2 \\ 1 & & 2 & & 3 & & 4 & & 5 & & & & n_X + n_Y \end{array}$$

Computing rank-sums

Next, we compute a statistic W by summing the ranks of the measurements from the first group. In our example,

$$W = 1 + 3 + 4 + \cdots + (n_X + n_Y).$$

W is always an integer, and it is easy to compute its minimum and maximum values. The minimum occurs when all the X values are smaller than all the Y values. Thus, all the X values are at the beginning of the list, and we have

$$W \geq 1 + 2 + \cdots + n_X = \frac{n_X(n_X + 1)}{2}.$$

The maximum occurs when all the X values come after all the Y values, giving

$$\begin{aligned} W &\leq (n_Y + 1) + (n_Y + 2) + \cdots + (n_Y + n_X) \\ &= n_X n_Y + (1 + 2 + \cdots + n_X) \\ &= n_X n_Y + \frac{n_X(n_X + 1)}{2} \\ &= \frac{n_X(2n_Y + n_X + 1)}{2}. \end{aligned}$$

Those formulas are very nice, but let's see what happens when we have 10 samples in each group. The range of values for W in this case is

$$(1 + 2 + \cdots + 10) = 55 \leq W \leq (11 + 12 + \cdots + 20) = 155$$

When is a rank-sum significant?

Intuitively, if we get a value of W near its extreme values, then we strongly suspect that the two groups are different. If, however, we get a value near the middle, then we suspect that there is no difference. How can we make this idea more precise?

First, let's do some exploration. We start by generating an unstructured random data matrix:

```
> n.genes <- 40000
> n.samples <- 20
> type <- rep(c("A", "B"), each = 10)
> data <- matrix(rnorm(n.genes * n.samples),
+               ncol = n.samples)
```

Next, we rank the values in each row:

```
> ranked.data <- apply(data, 1, rank)
> dim(data)
```

```
[1] 40000    20
```

```
> dim(ranked.data)
```

```
[1]    20 40000
```


Notice that the matrix of ranks is transposed when compared to the original data matrix. So, we can compute the Wilcoxon rank-sum statistics by summing the correct ranks by column:

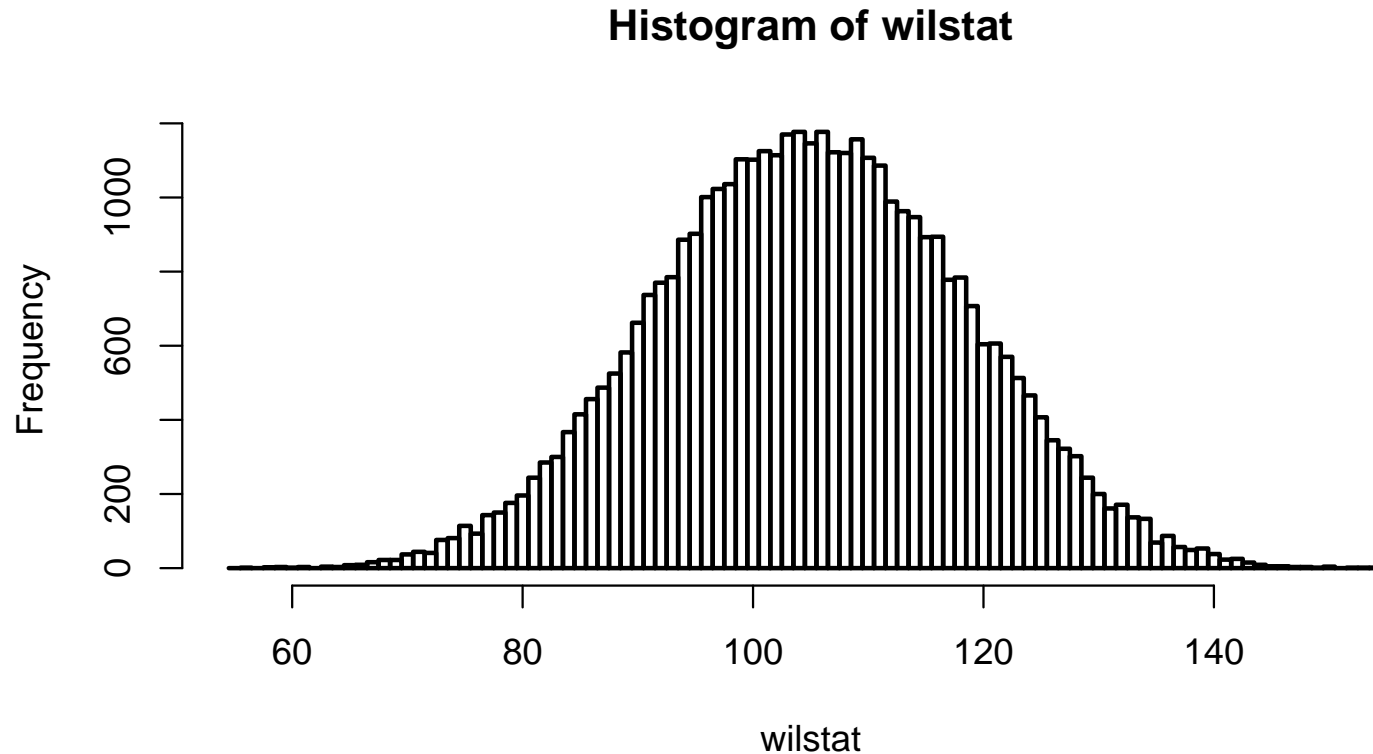
```
> wilstat <- apply(ranked.data[type == "A",  
+ ], 2, sum)  
> summary(wilstat)
```

Min.	1st Qu.	Median	Mean	3rd Qu.	Max.
56	96	105	105	114	155

We don't quite get to the extremes...

Null distribution of Wilcoxon rank-sum

```
> hist(wilstat, breaks = seq(54.5, 155.5, by = 1))
```



What happens with real data?

We will return to the prostate cancer data set used in the last lecture. Recall that this data set contains the log ratios of 42,129 genes measured using two-color fluorescent microarrays and a common reference channel. Recall also that we selected a subset of 10 samples from normal prostate and 10 samples of prostate cancer.

We compute the Wilcoxon rank-sum statistics for this data set:

```
> ranked.data <- apply(expression.data, 1, rank)
> dim(ranked.data)
```

```
[1] 20 42129
```

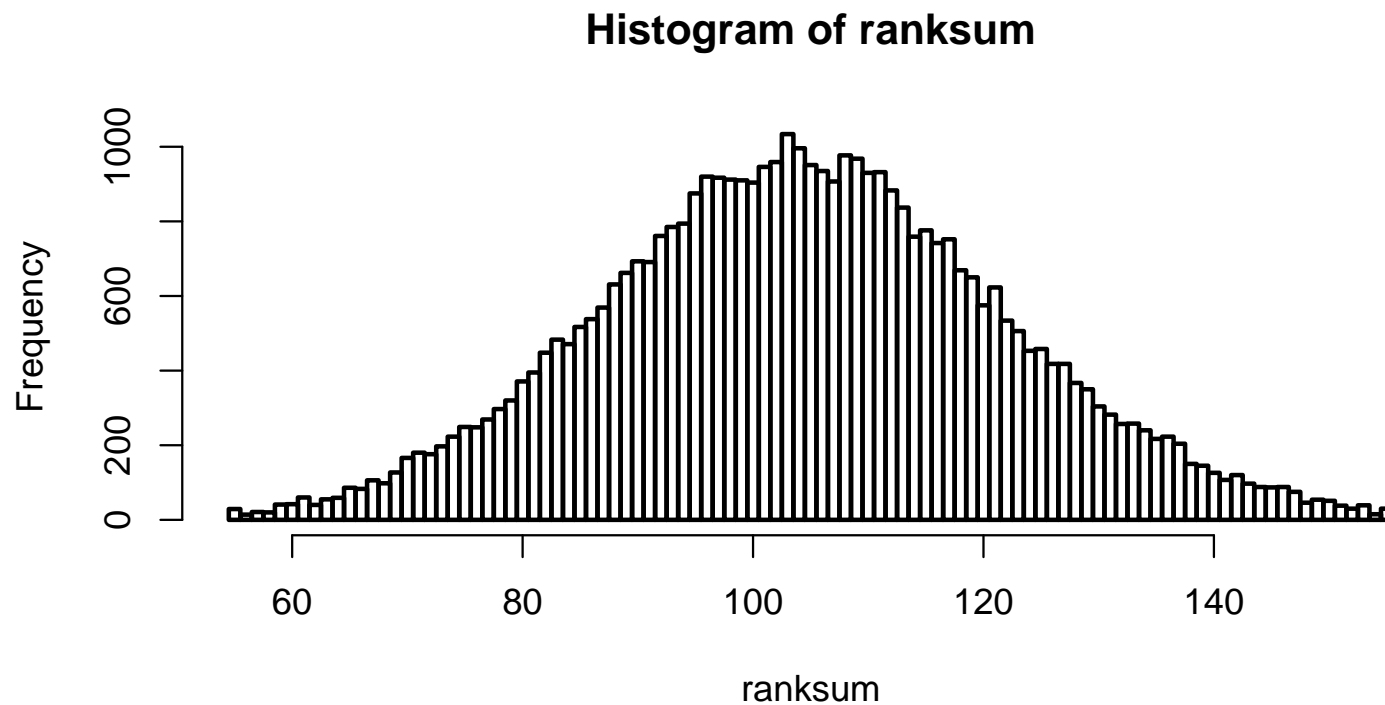
```
> status <- clinical.info[, "Status"]
> ranksum <- apply(ranked.data[status == "N",
```

+] , 2 , sum)

Real data yields extreme statistics

```
> summary(ranksum)
```

Min.	1st Qu.	Median	Mean	3rd Qu.	Max.
55.0	93.0	104.0	104.4	116.0	155.0



Distributions matter

When we simulated data, we got values of the rank-sum statistic between 56 and 155.

When we looked at real data, we got rank-sum statistics that spanned the full range of possible values from 55 to 155.

One (pessimistic) interpretation of this result is that rank-sum statistics are only useful in microarray experiments if they find genes where all the values in one group are less than all the values in the other group.

We can do better by looking more carefully at the distributions.

R and Wilcoxon

R contains functions to explore the distribution of the rank-sum statistics:

rwilcox generate random values from the Wilcoxon distribution

dwilcox probability density function

pwilcox cumulative probability function

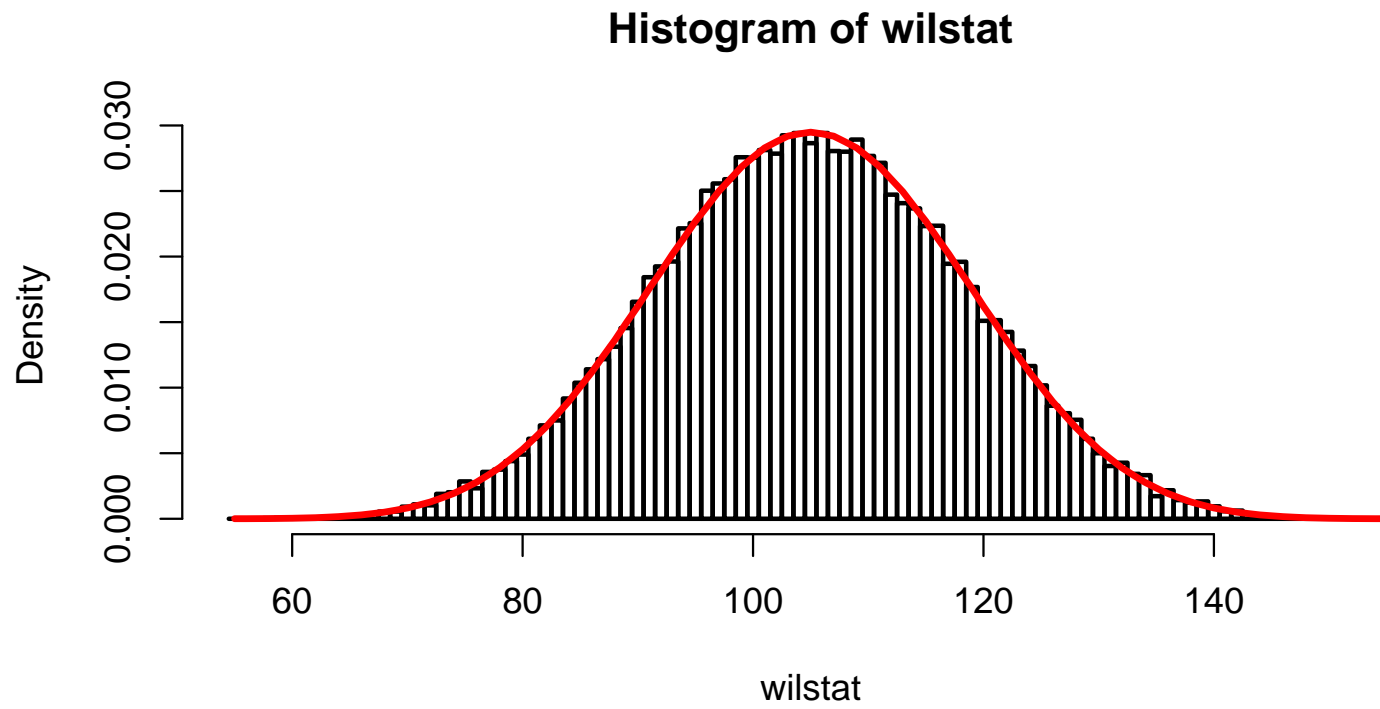
qwilcox quantile function

This set of functions parallels those for other distributions (like `rnorm`, `dnorm`, `pnorm`, and `qnorm` for the normal distribution).

One should note, however, that the rank-sum statistics in R are shifted so that the smallest value is 0 instead of n_X .

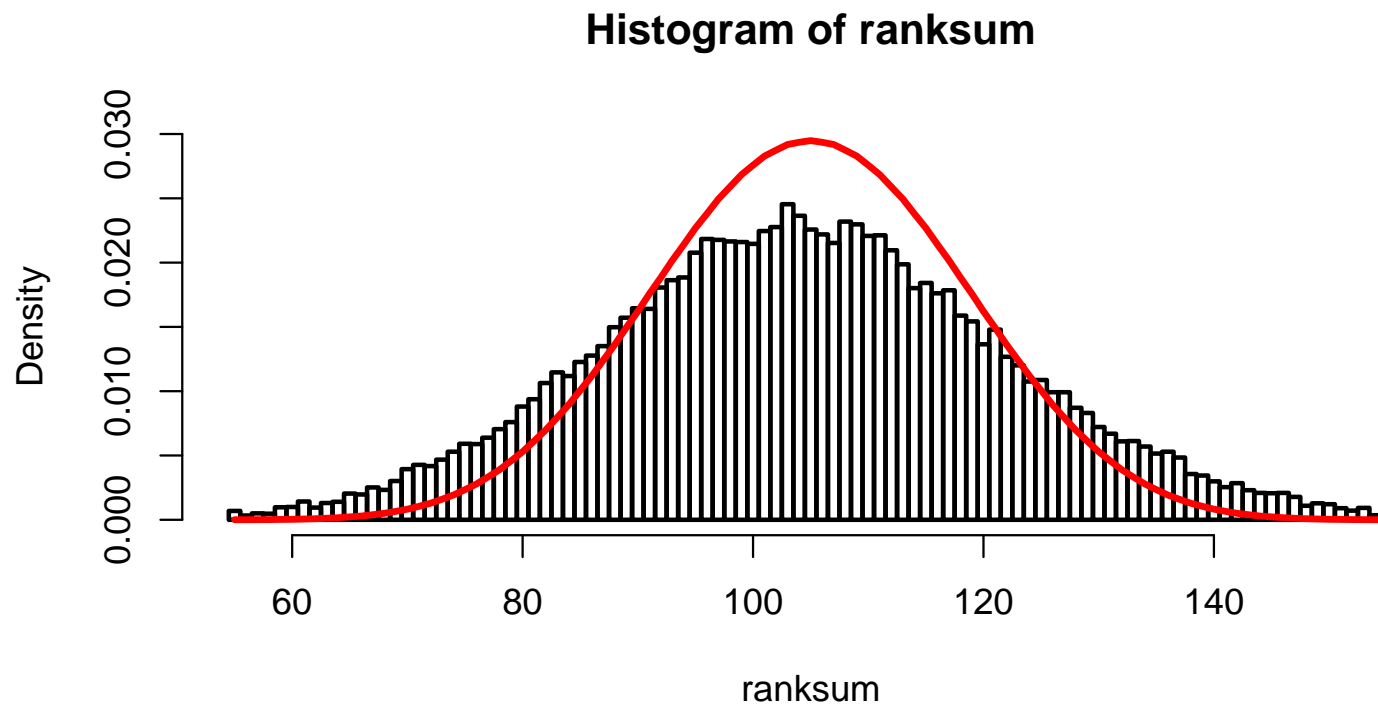
The null distribution

```
> minW <- sum(1:10); maxW <- sum(11:20)
> breaker <- seq(minW-0.5, maxW+0.5, by=1)
> hist(wilstat, breaks=breaker, prob=TRUE)
> lines(minW:maxW, dwilcox(0:(maxW-minW), 10, 10),
+       col='red', lwd=3)
```

The real distribution

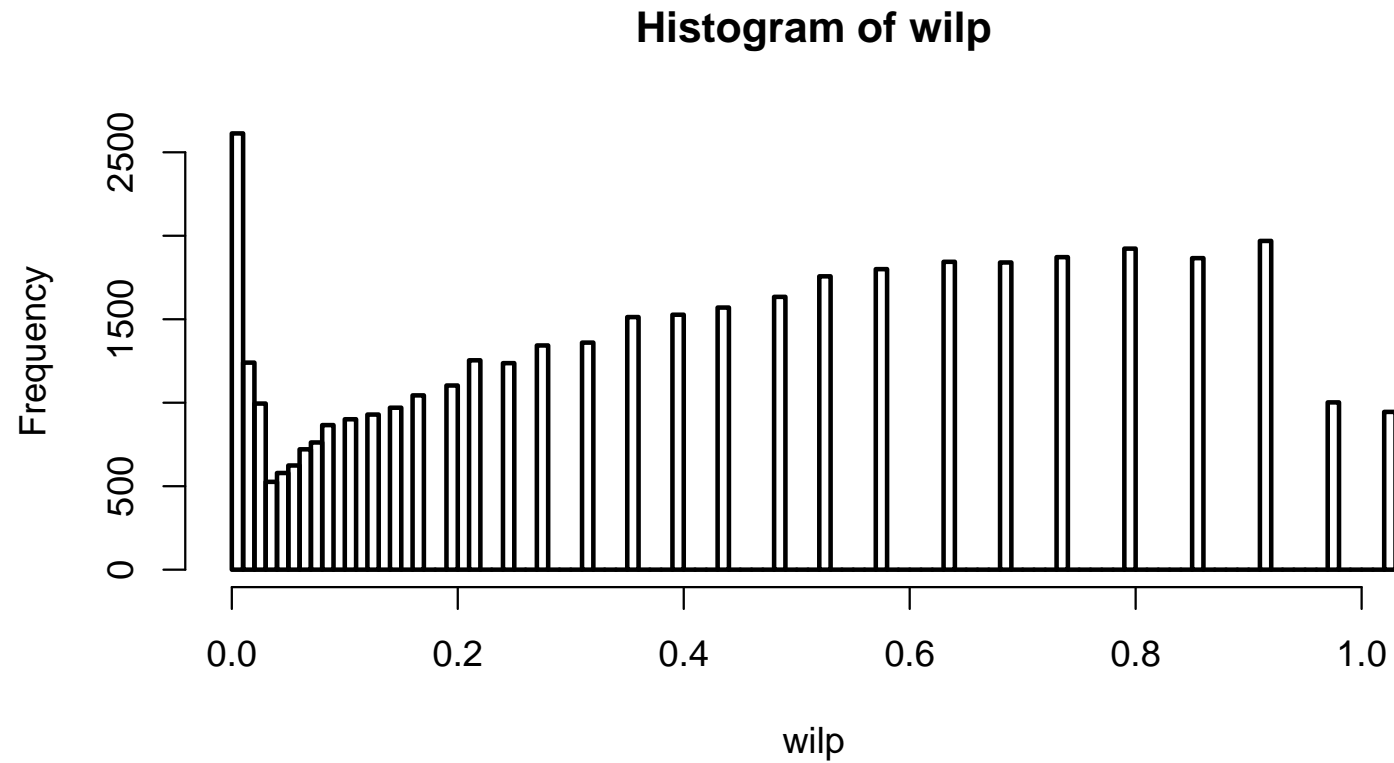
```
> hist(ranksum, breaks = breaker, prob = TRUE,  
+      ylim = c(0, 0.03))  
> lines(minW:maxW, dwilcox(0:(maxW - minW),  
+      10, 10), col = "red", lwd = 3)
```



Wilcoxon p-values

```
> wilp <- sapply(ranksum - minW, function(w,  
+   m, n) {  
+   if (w > m * n/2)  
+     2 * (1 - pwilcox(w, m, n))  
+   else 2 * pwilcox(w, m, n)  
+ }, 10, 10)
```

```
> hist(wilp, breaks = 100)
```



Empirical Bayes

The discreteness of the values of the Wilcoxon statistics makes the distribution of p-values problematic for the application of something like BUM to sort out the significance in the face of multiple testing. Instead, we are going to use a different approach.

Reference: Efron and Tibshirani. Empirical Bayes methods and false discovery rates for microarrays. *Genetic Epidemiology*, 2002; **23**: 70–86.

Basic idea

Assume that there are two classes of genes, Different and Not Different.
We assume prior probabilities

- $p_0 = \text{Prob}(\text{Not Different})$
- $p_1 = 1 - p_0 = \text{Prob}(\text{Different})$

and density functions

- $f_0(y)$, known Wilcoxon, if Not Different
- $f_1(y)$, unknown, if Different

Mixtures

The overall probability density function is a mixture

$$f(y) = p_0 f_0(y) + p_1 f_1(y).$$

Bayes Theorem: $P(H|D) = P(D|H)P(H)/P(D)$

Applying Bayes Theorem gives posterior estimates:

$$p_1(y) \equiv \text{Prob}(\text{Diff}|Y = y) = 1 - p_0 f_0(y)/f(y)$$

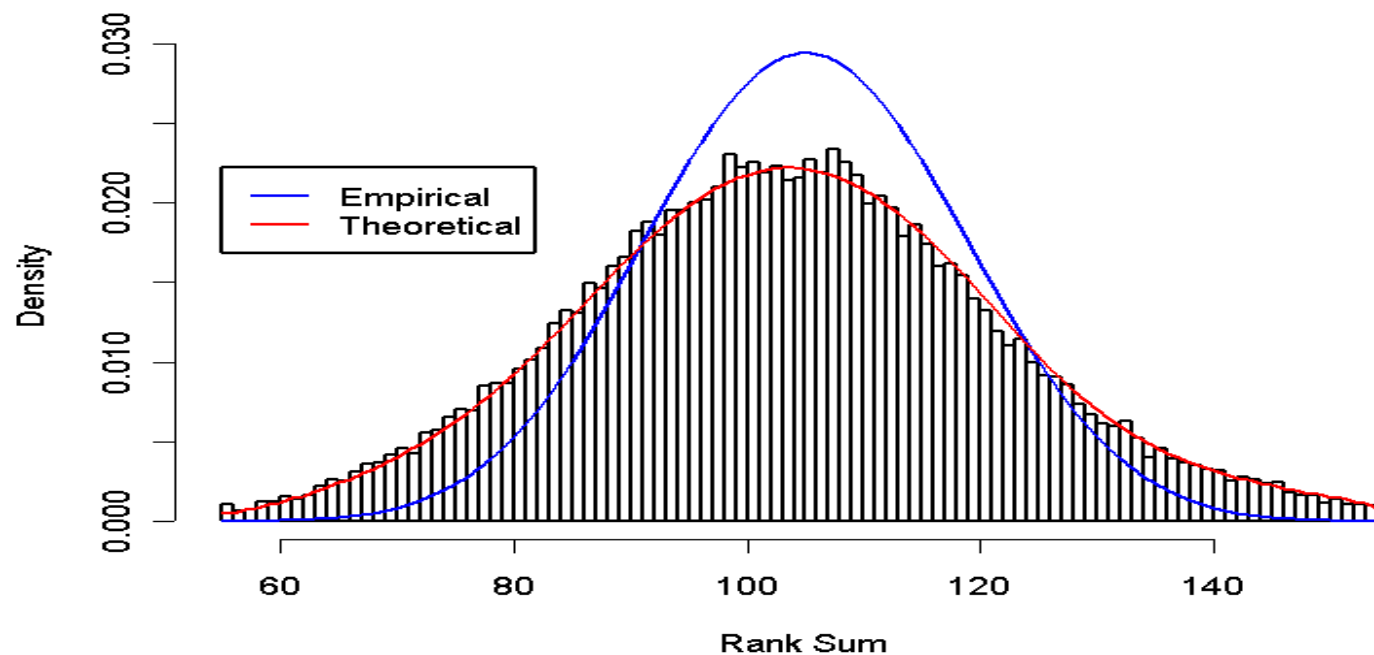
and

$$p_0(y) \equiv \text{Prob}(\text{NotDiff}|Y = y) = p_0 f_0(y)/f(y)$$

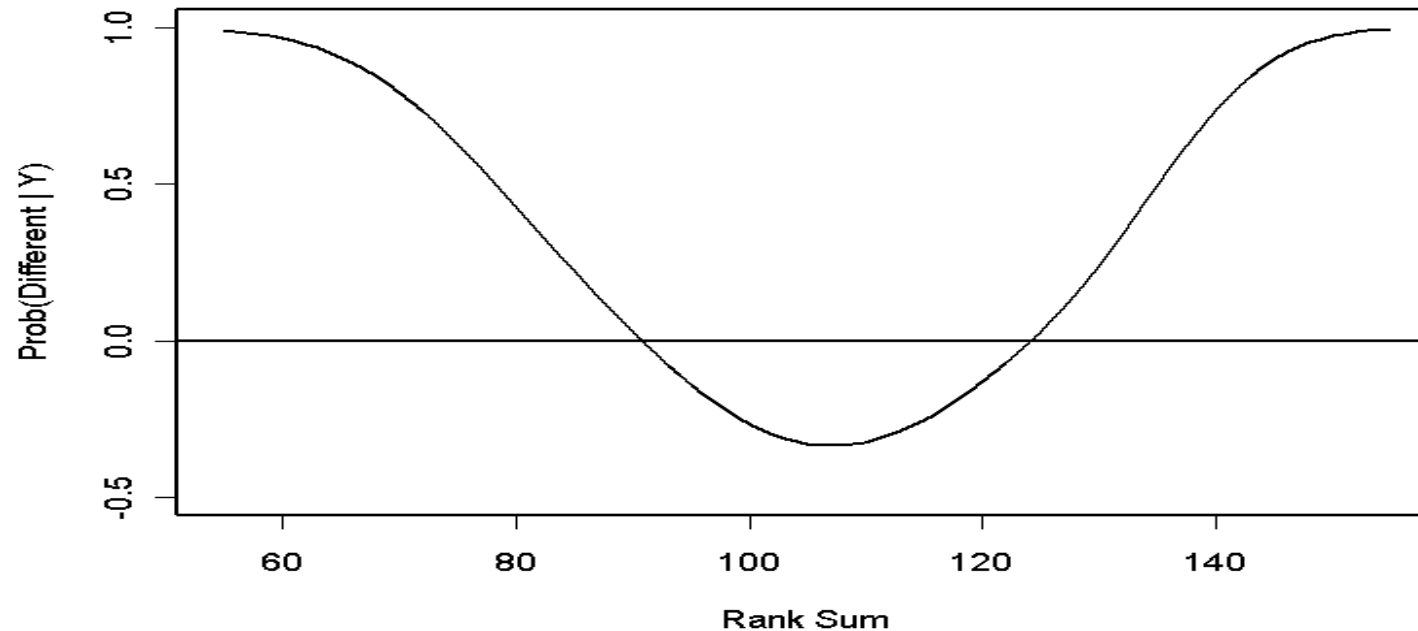
We can use the observed data to estimate the overall density function by $\hat{f}(y)$ (typically by log-transforming the observed function and fitting a curve.)

Empirical Bayes

The “empirical” nature of this Bayesian idea is that we can adjust the “prior” p_0 after looking at the data, and thus obtain some reasonable values for it. First, here is how well we fit the distribution (mentally swap the labels, since they are wrong):

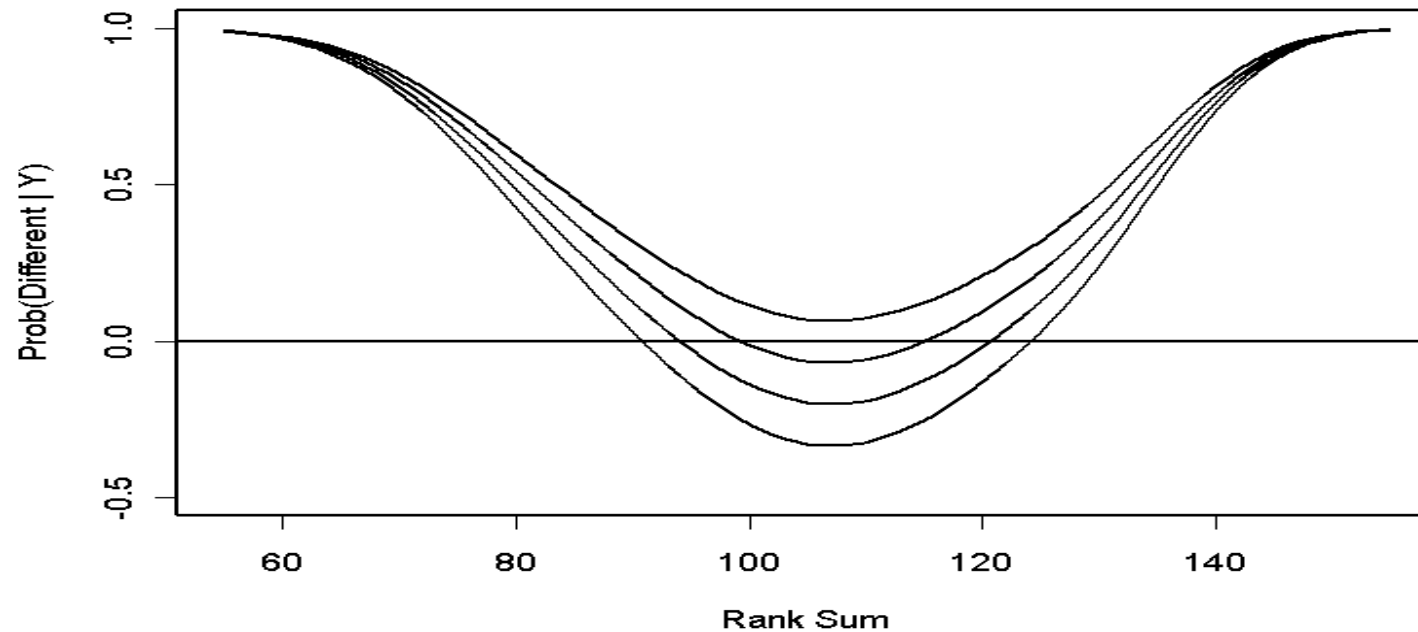


Plot of Posterior Probability of Difference



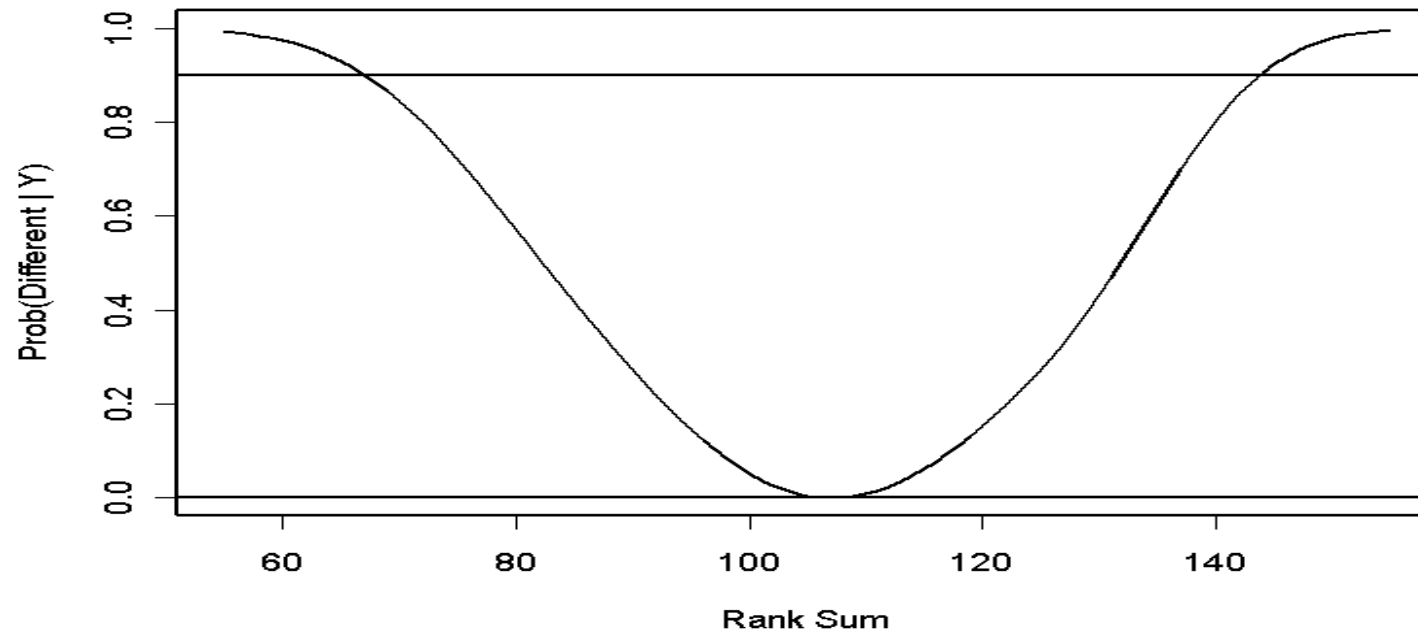
This graph assumes $p_0 = 1$, so no genes are different. The posterior probability of being different becomes negative in the middle of the graph. This results from the “empirical” nature of the estimate without imposing a full model. We can, however, adjust p_0 to prevent seeing any negative probabilities.

Plot of Posterior Probability of Difference



This shows posterior probabilities with $p_0 = 0.7, 0.8, 0.9, 1.0$. Somewhere between $p_0 = 0.7$ and $p_0 = 0.8$, all the posterior probabilities become positive.

Plot of Posterior Probability of Difference

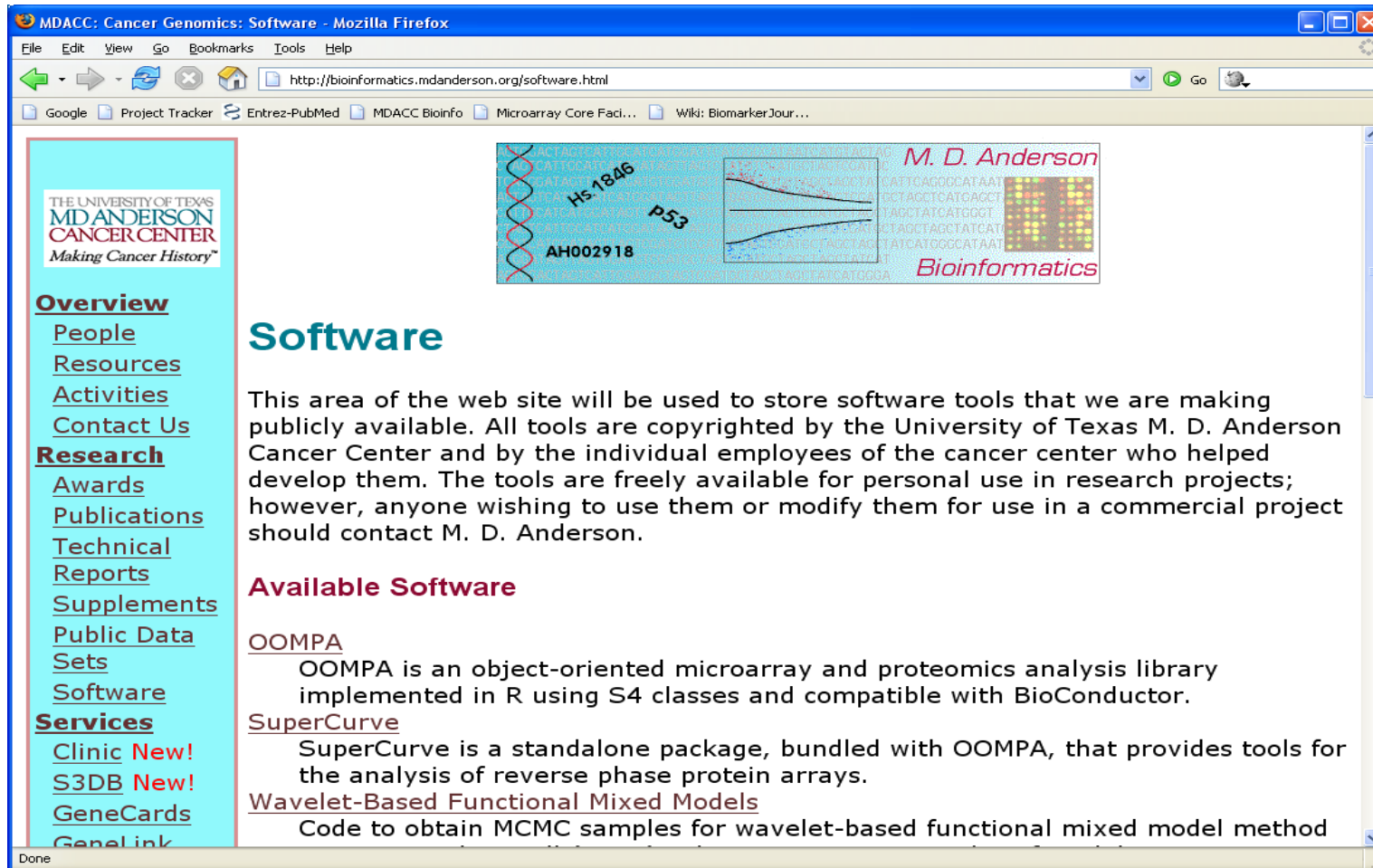


This plot uses $p_0 = 0.75$, which is essentially the largest value we can use for p_0 and ensure that all the posterior probabilities are positive. The horizontal line indicates a posterior probability of 90% that a gene is differentially expressed.

How does this work in R?

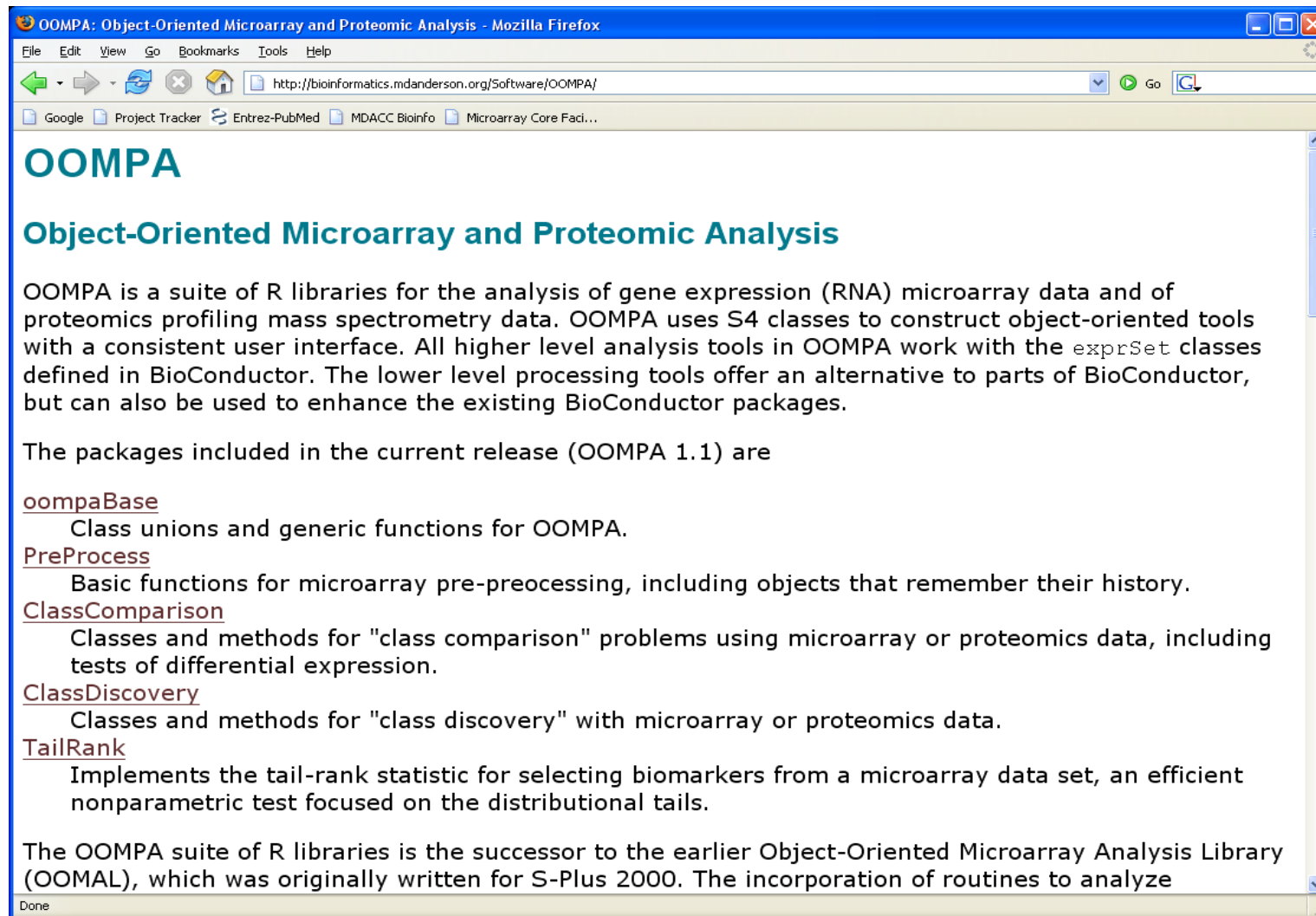
We have implemented this idea in an R package:

<http://bioinformatics.mdanderson.org/software.html>

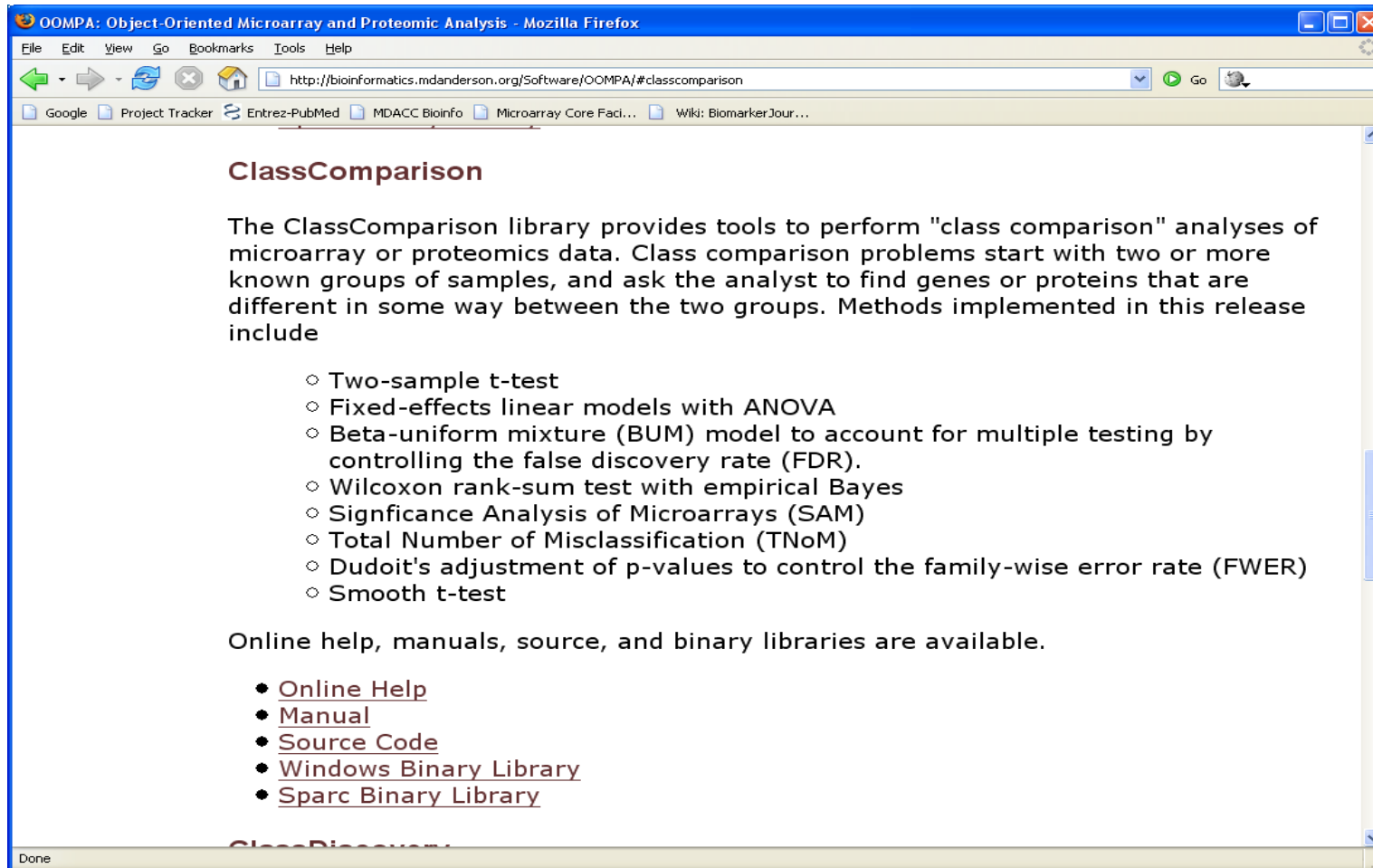


The screenshot shows a Mozilla Firefox browser window displaying the MDACC Cancer Genomics Software website. The browser's address bar shows the URL <http://bioinformatics.mdanderson.org/software.html>. The website has a blue header with the MDACC logo and the text 'THE UNIVERSITY OF TEXAS MD ANDERSON CANCER CENTER Making Cancer History™'. Below the header is a navigation menu with links for Overview, People, Resources, Activities, Contact Us, Research, Awards, Publications, Technical Reports, Supplements, Public Data, Sets, Software, and Services. The main content area features a central banner with a DNA helix, a heatmap, and the text 'Hs-1846 p53 AH002918 M. D. Anderson Bioinformatics'. Below the banner is a 'Software' section with the text: 'This area of the web site will be used to store software tools that we are making publicly available. All tools are copyrighted by the University of Texas M. D. Anderson Cancer Center and by the individual employees of the cancer center who helped develop them. The tools are freely available for personal use in research projects; however, anyone wishing to use them or modify them for use in a commercial project should contact M. D. Anderson.' Below this is a section titled 'Available Software' with three entries: 'OOMPA' (an object-oriented microarray and proteomics analysis library implemented in R using S4 classes and compatible with BioConductor), 'SuperCurve' (a standalone package, bundled with OOMPA, that provides tools for the analysis of reverse phase protein arrays), and 'Wavelet-Based Functional Mixed Models' (code to obtain MCMC samples for wavelet-based functional mixed model method).

The OOMPA home page



The ClassComparison package



The screenshot shows a Mozilla Firefox browser window with the title "OOMPA: Object-Oriented Microarray and Proteomic Analysis - Mozilla Firefox". The address bar contains the URL "http://bioinformatics.mdanderson.org/Software/OOMPA/#classcomparison". The page content includes a heading "ClassComparison", a paragraph describing the library's purpose, a bulleted list of statistical methods, and a list of links for online help and manuals.

ClassComparison

The ClassComparison library provides tools to perform "class comparison" analyses of microarray or proteomics data. Class comparison problems start with two or more known groups of samples, and ask the analyst to find genes or proteins that are different in some way between the two groups. Methods implemented in this release include

- Two-sample t-test
- Fixed-effects linear models with ANOVA
- Beta-uniform mixture (BUM) model to account for multiple testing by controlling the false discovery rate (FDR).
- Wilcoxon rank-sum test with empirical Bayes
- Significance Analysis of Microarrays (SAM)
- Total Number of Misclassification (TNoM)
- Dudoit's adjustment of p-values to control the family-wise error rate (FWER)
- Smooth t-test

Online help, manuals, source, and binary libraries are available.

- [Online Help](#)
- [Manual](#)
- [Source Code](#)
- [Windows Binary Library](#)
- [Sparc Binary Library](#)

ClassDiscovery

Empirical Bayes in R

The `ClassComparison` package implements the empirical Bayes method with Wilcoxon statistics. For the computations shown above, do the following:

```
> require(ClassComparison)
> efron <- MultiWilcoxonTest(expression.data,
+   status)
> hist(efron)
> plot(efron, prior=c(0.7, 0.8, 0.9, 1.0),
+   signif=NULL)
> abline(h=0)
> plot(efron, prior=0.75, ylim=c(0,1))
> abline(h=0)
```

How many genes are differentially expressed?

As a crude estimate, the fact that we had to take $p_0 = 0.75$ suggests that 25% of the genes may be different; this is consistent with the BUM estimate from last time. With a cutoff of 90% on the posterior probability, we get:

```
> cutoffSignificant(efron, prior=0.75, signif=0.9)
$low
[1] 68
$high
[1] 143
> sum(efron@rank.sum.statistics < 68)
[1] 839
> sum(efron@rank.sum.statistics > 143)
[1] 825
```

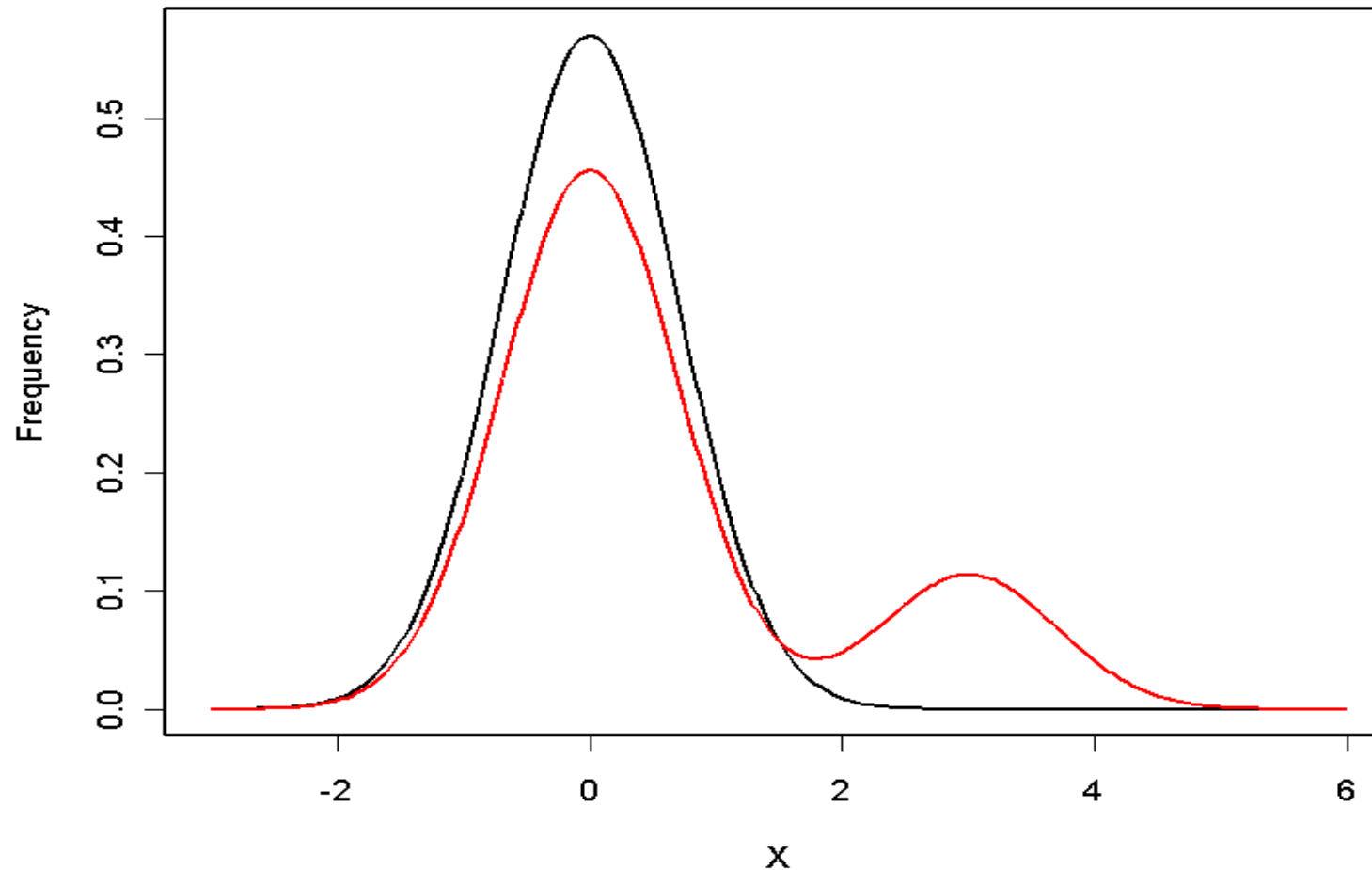

The Tail-Rank Test

The Wilcoxon rank-sum test and the t-test both look at the same property: is the mean expression the same? When looking for cancer biomarkers, this may well be the wrong question.

Cancers that are histologically the same are not identical. Deletion of part of chromosome 3 (3p14-p23) is found in 50% of non-small-cell lung cancers; MYC amplification is found in 14% of stomach cancers; BRCA1 mutations are found in a subset of breast cancers; a translocation between chromosomes 11 and 14 occurs in 35% of mantle cell lymphomas. These genetic abnormalities directly causes specific differences in gene expression that only occur in a subset of cancers. Statistically, these results suggest that the distributions of gene expression in cancer patients are likely to differ from the healthy distributions in much more than the location of the center.

Motivation: Subset Biomarkers

If a biomarker is only present in 20% of the cancer samples, then the distributions might look something like this.



Outline of The Tail-Rank Test

- Collect data on G genes from n_H healthy individuals. Write $X_{g,i}$ for measurement of gene g on individual i . Assume for fixed g that $X_{g,i} \sim X_g$ are IID.
- Specify a target value ψ for specificity.
- Estimate, for each g , a threshold τ_g such that $Prob(X_g < \tau_g) = \psi$.
- Collect data from n_C cancer patients. Count the number Y_g of cancer patients for which the measured expression level of gene g exceeds τ_g ; we call Y_g the tail-rank statistic.
- Call g a biomarker if Y_g exceeds a certain threshold.

The null distribution

Null hypothesis: gene g is not a useful biomarker.

More precisely: the measurements on cancer patients have the same distribution as the measurements from healthy individuals.

Then: all Y_g have identical binomial distributions,

$$Y_g \sim Y = \text{Binom}(n_C, 1 - \psi).$$

The point here is that the probability of being in the tail is the same for healthy and cancer, and is given by $1 - \psi$, where ψ was the desired specificity.

Even when we perform the same test for G genes, the expected maximum value of G independent instances of Y_g remains small.

Let $M_G = \max_{g=1\dots G} (Y_g)$ be the maximum over G IID binomial random variables. Also, let

$$\alpha = \alpha(m) = \text{Prob}(Y > m)$$

$$\gamma = \text{Prob}(M_G > m)$$

Then

$$\begin{aligned} 1 - \gamma &= \text{Prob}(M_G \leq m) \\ &= \text{Prob}(Y_1 \leq m, \dots, Y_G \leq m) \\ &= \text{Prob}(Y \leq m)^G = (1 - \alpha)^G. \end{aligned}$$

The maximum value expected by chance

Solving,

$$\alpha = 1 - (1 - \gamma)^{1/G}.$$

and m is the $(1 - \alpha)^{\text{th}}$ quantile of a single binomial distribution:

	$\gamma = 0.01, \psi = 0.99$			
n_C	$G = 100$	1000	10000	100000
10	3	3	4	4
20	3	4	5	5
50	5	6	6	7
100	6	7	8	9
250	10	12	13	14
500	15	17	19	20

Interpretation

One needs to specify two parameters in order to apply the tail-rank test.

1. ψ , the desired specificity of the biomarker
2. γ , the desired bound on the FWER

Then, given the number of genes and the number of cancer samples, the values m in a table like the previous one represent the largest value of Y_g that we would expect to see by chance over the entire microarray. Any gene where we observe $Y_g > m$ is a potential biomarker.

Tail-rank and real data

We return yet again to our prostate cancer data set. We will now start using the entire data set, which contains 14 samples from normal prostate, 61 prostate cancer samples, and 9 samples from lymph node metastases of prostate cancer. With this number of samples, taking $\gamma = 0.95$ and $\psi = 0.95$, a gene was called a biomarker if at least 16 of the 71 cancer samples were above the threshold.

We assumed that the log ratios of the normal prostate samples were normally distributed. We computed 90% tolerance bounds for the 5th and 95th percentiles, and counted the number of combined prostate cancer samples whose log ratios fell outside these boundaries.

Tail-rank results

We identified 1,766 spots that were “positive” biomarkers, since they were present at higher than normal levels in at least 16 cancer samples. We also identified 1,930 spots that were “negative” biomarkers, since they were expressed at lower than normal levels in at least 16 samples. In total, we identified 3,692 spots as candidate biomarkers.

Although the theory told us the number of false positives should be close to zero, we decided to test this using both simulations and a permutation test. We simulated completely random (IID normal) data 100 times, and we permuted the samples labels on the real data 100 times.

Using the tail-rank test in R

We developed the tail-rank test. A preprint, along with an R package is available on the web at

<http://bioinformatics.mdanderson.org/TailRank>

```
> require(TailRank)
> tr.test <- TailRankTest(expression.data, status,
+   direction="two")
> summary(tr.test)
```

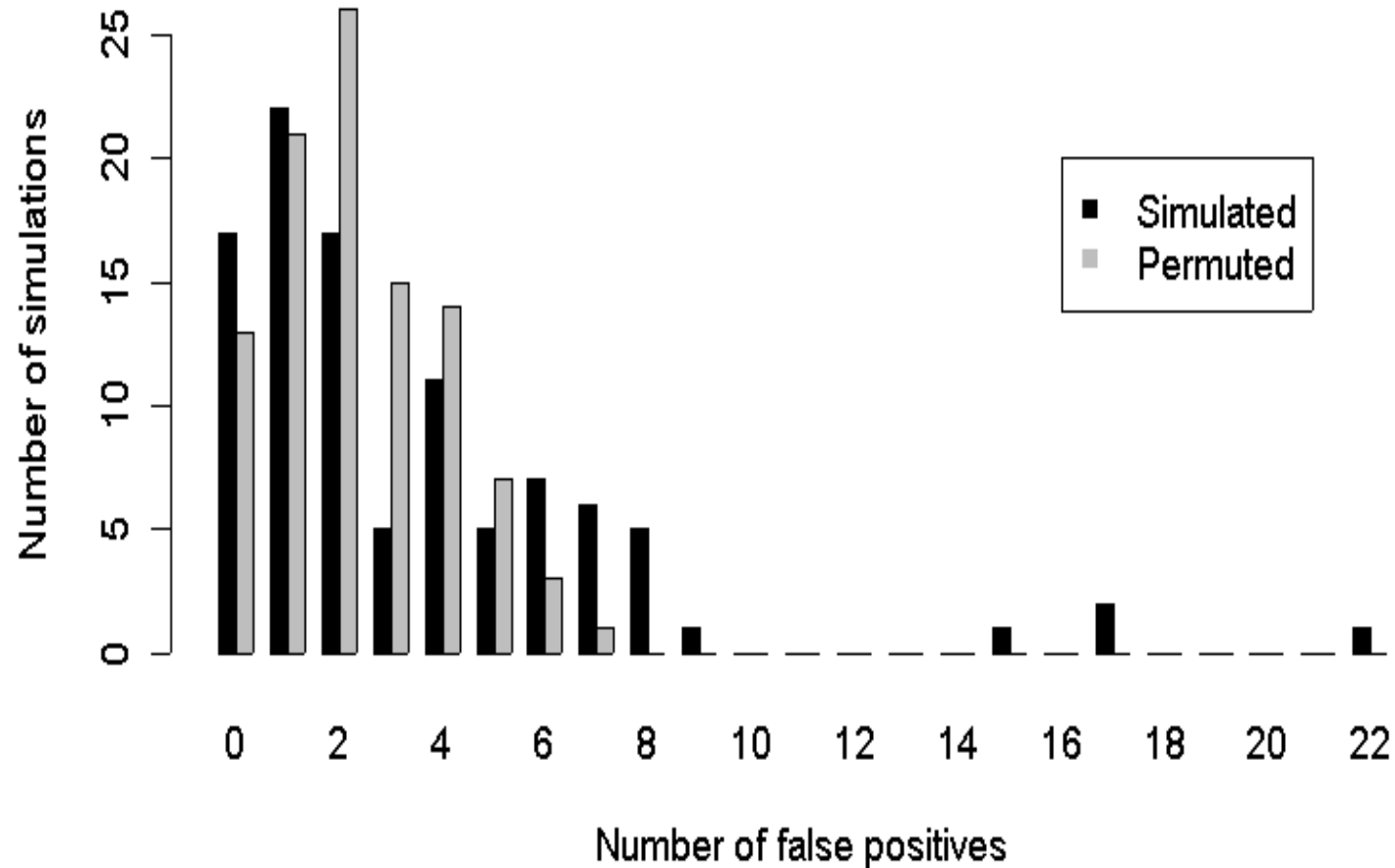
A tail-rank test object in the two-sided direction.

Specificity: 0.95 computed with tolerance 0.9.

Significance cutoff: 15 based on a family-wise error rate less than 0.05.

There are 3692 tail-rank statistics that exceed the cutoff.

Reviewing significance



Pretty good, when you consider that the test with the real data detected a few thousand potential markers!

Differential expression results

We repeated the t-test analysis on the full data set (adjusting for multiple testing using BUM). With $FDR < 0.05$, we used a cutoff at $p < 0.000045$ or $|t| > 4.25$. We detected 3,522 differentially expressed spots. Of these, 1,415 spots were overexpressed in prostate cancer and 2,107 spots were underexpressed.

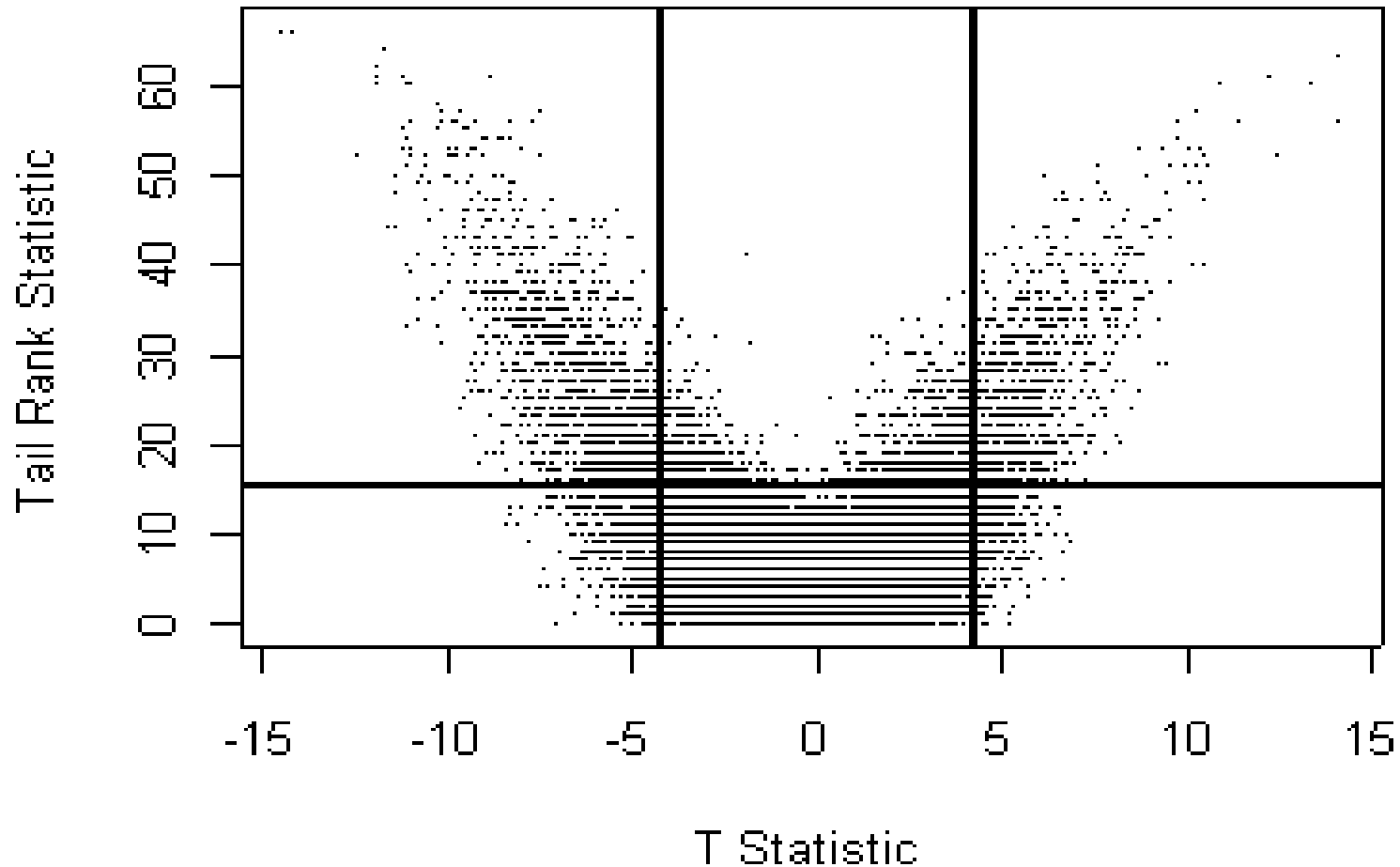
We also repeated the Wilcoxon test with the empirical Bayes approach. In order to get comparable results, we selected a cutoff corresponding to a posterior probability of 99.9%. We detected 3,627 differentially expressed spots. Of these, 1,498 spots were overexpressed and 2,129 spots were underexpressed in prostate cancer.

Comparing tests

The number of genes found by the three tests was very similar. Are they finding the same things?

There was good agreement between the t-test and the Wilcoxon test. More than 90% (1,905) of underexpressed and 88% (1,244) of overexpressed spots that were found by the t-test were also detected by the Wilcoxon test. So, we only need to compare one of these to the tail-rank test.

Comparing tests



Lower left and right = different by T, not by tail-rank

Upper center = different by tail-rank, not by T.

Looking at the results

Since the tests give different answers, which one should we believe?

Both, since they are giving the answers to different questions!

Whether you perform one test or many, however, it is useful to look at the expression values for some of the genes that you find, if only to make sure you believe the results.

A useful R function for this purpose is `stripchart`. Here is an example for our data set. First, we get the clinical status as an ordered factor.

```
> x <- ordered(clinical.info$Status,  
+             levels=c('N', 'T', 'L'))
```

Selecting interesting genes

Now we look at genes with small tail-rank statistics (< 2) and significant t-statistics.

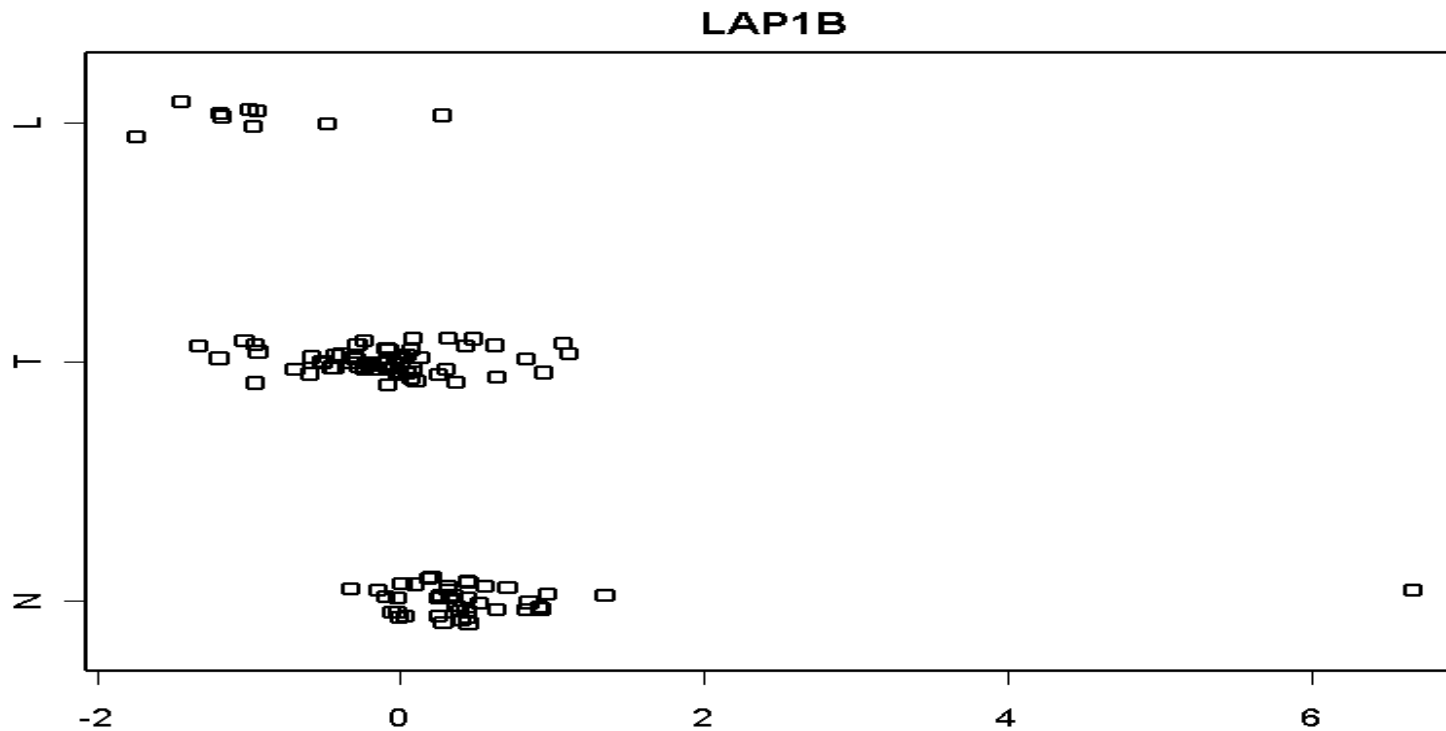
```
> tr.stats <- getStatistic(tr.test)
> k.weird <- tr.stats < 2 & (abs(t.stats) > 4.25)
> sum(k.weird)
[1] 38
```

We can select one of the “weird” genes and get its expression data.

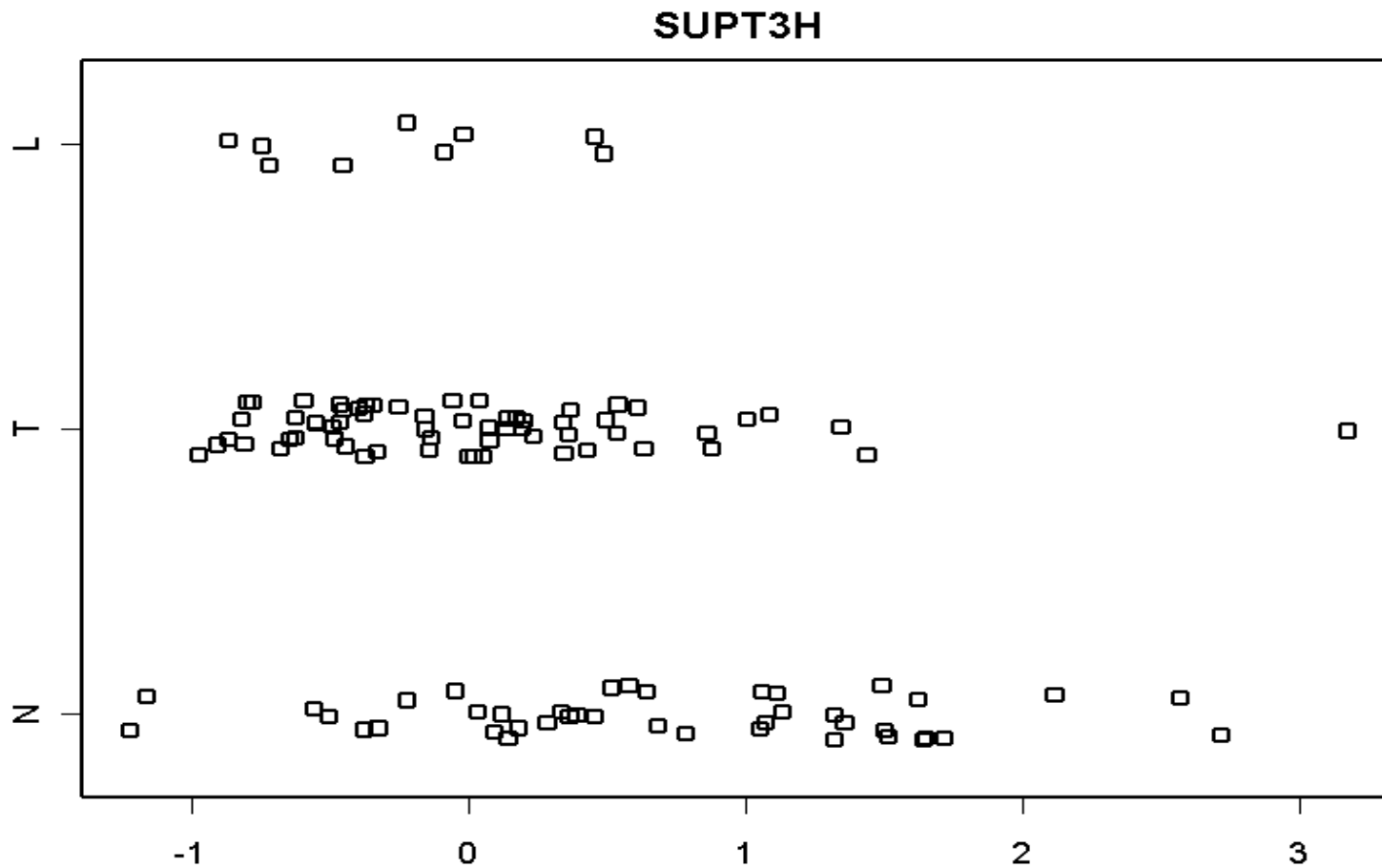
```
> i.k.weird <- (1:length(k.weird))[k.weird]
> i <- sample(i.k.weird, 1)
> y <- as.vector(t(expression.data[i,]))
```


Outliers can throw off the estimates

```
> label <- as.character(gene.info$Gene.Symbol[i])  
> stripchart(y ~ x, xlab='', main=label,  
+ method='jitter')
```



Some genes are normally variable



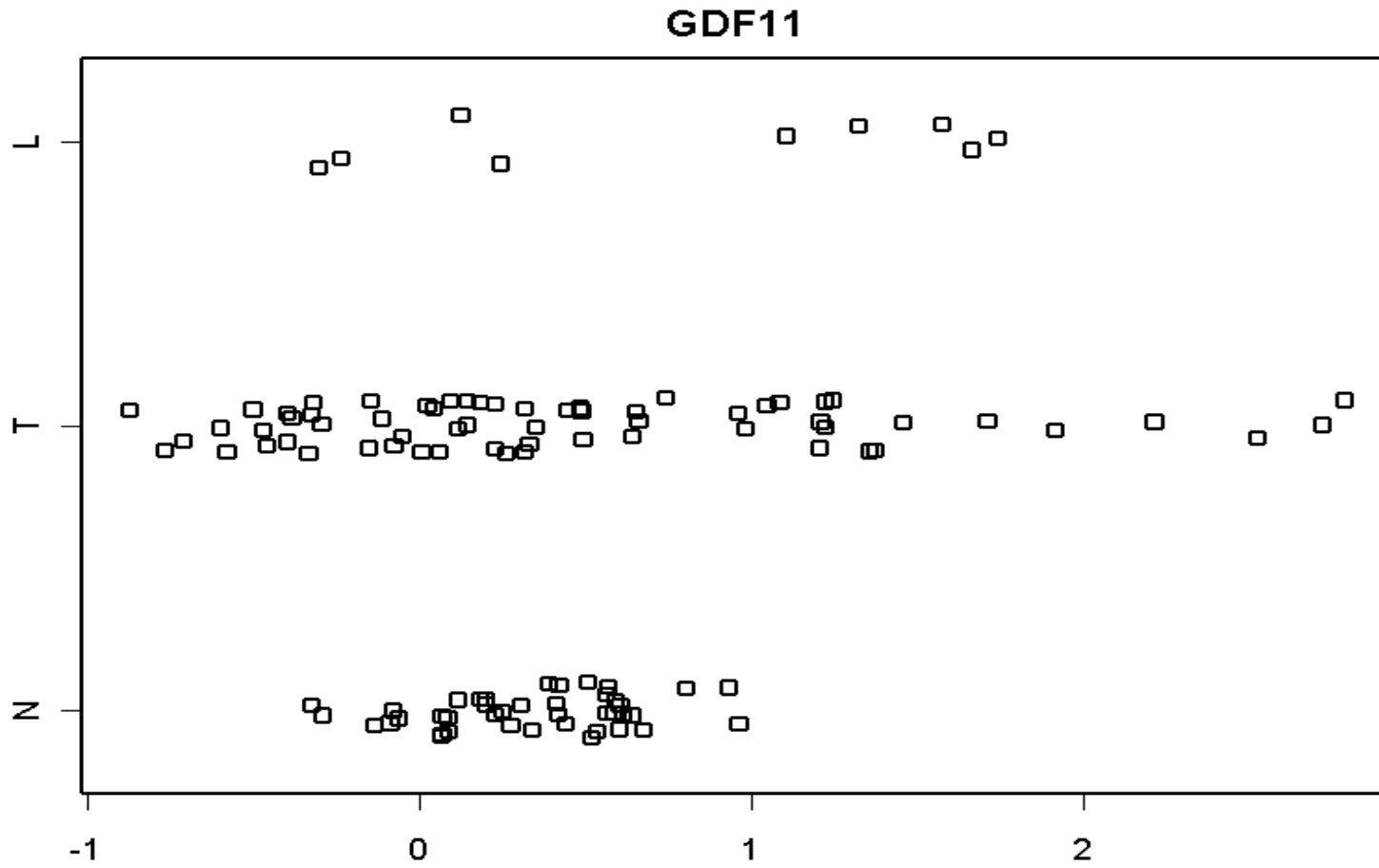
Selecting interesting biomarkers

Now we look at genes with significant tail-rank statistics and small t-statistics ($|t| < 1.25$).

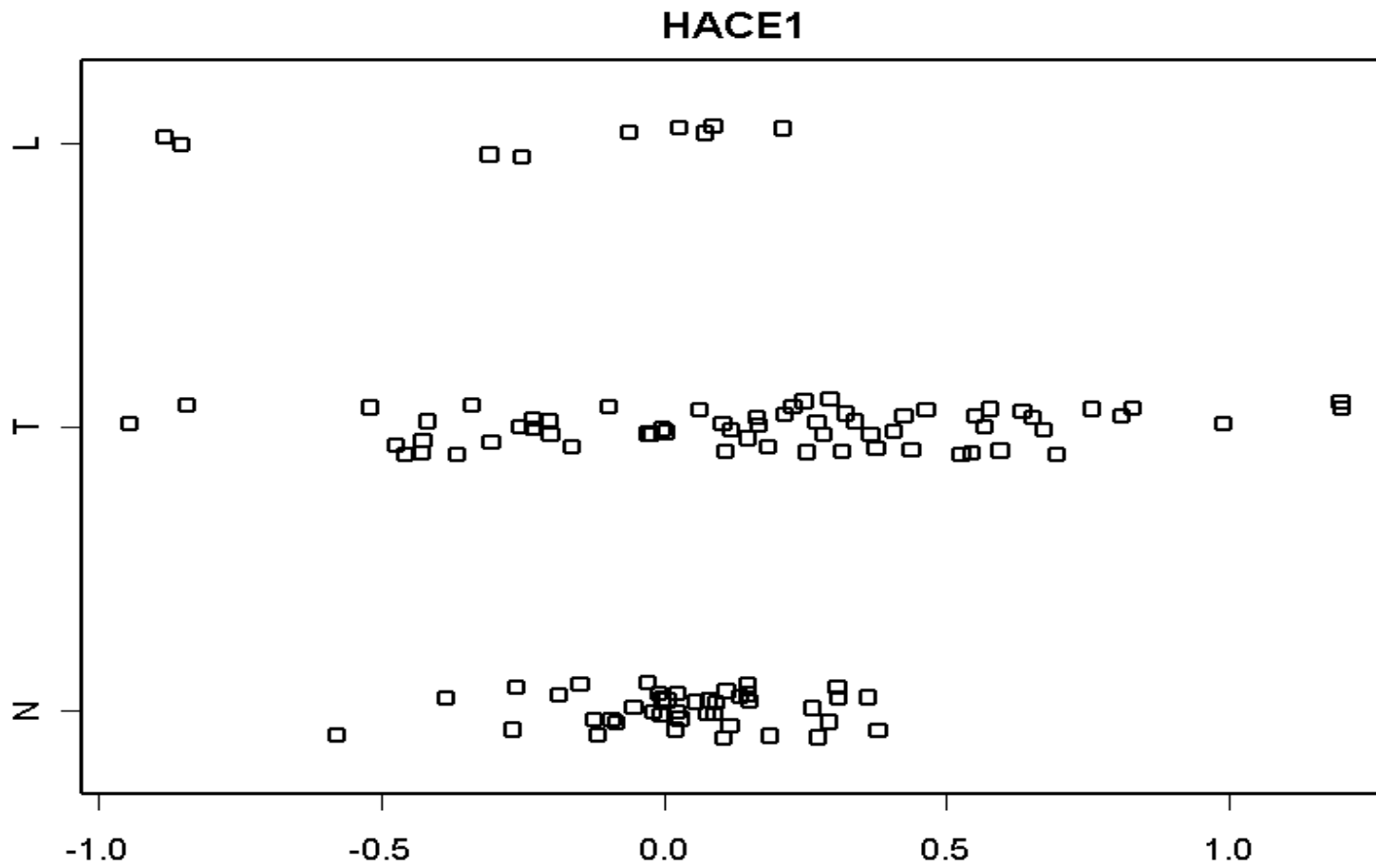
```
> k.weird <- tr.stats > 15 & (abs(t.stats) < 1.25)
> sum(k.weird)
[1] 52
```

We use the same idea to select some of these genes and plot stripcharts to see if the values agree with what we think the test should be doing.

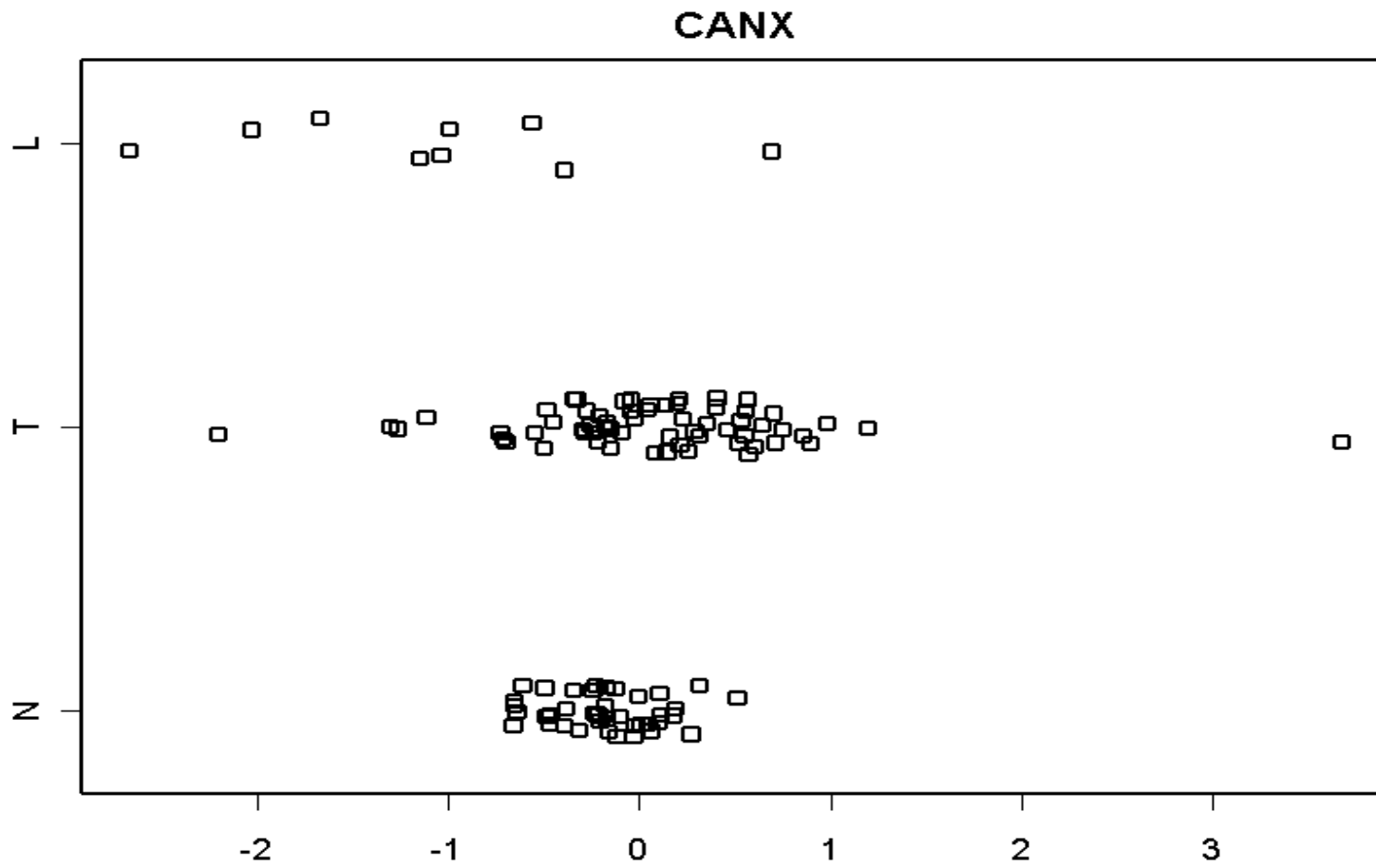
GDF11



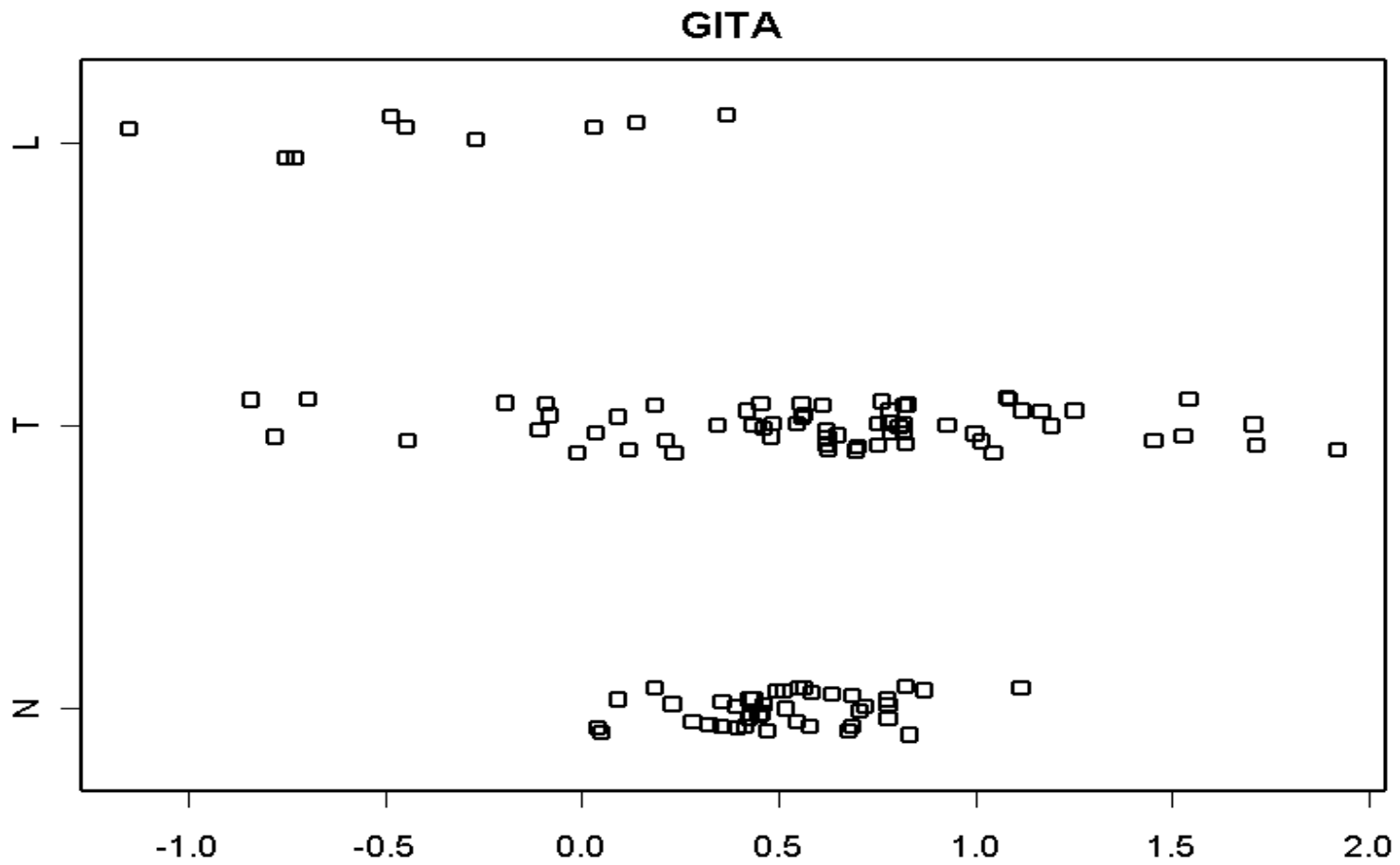
HACE1



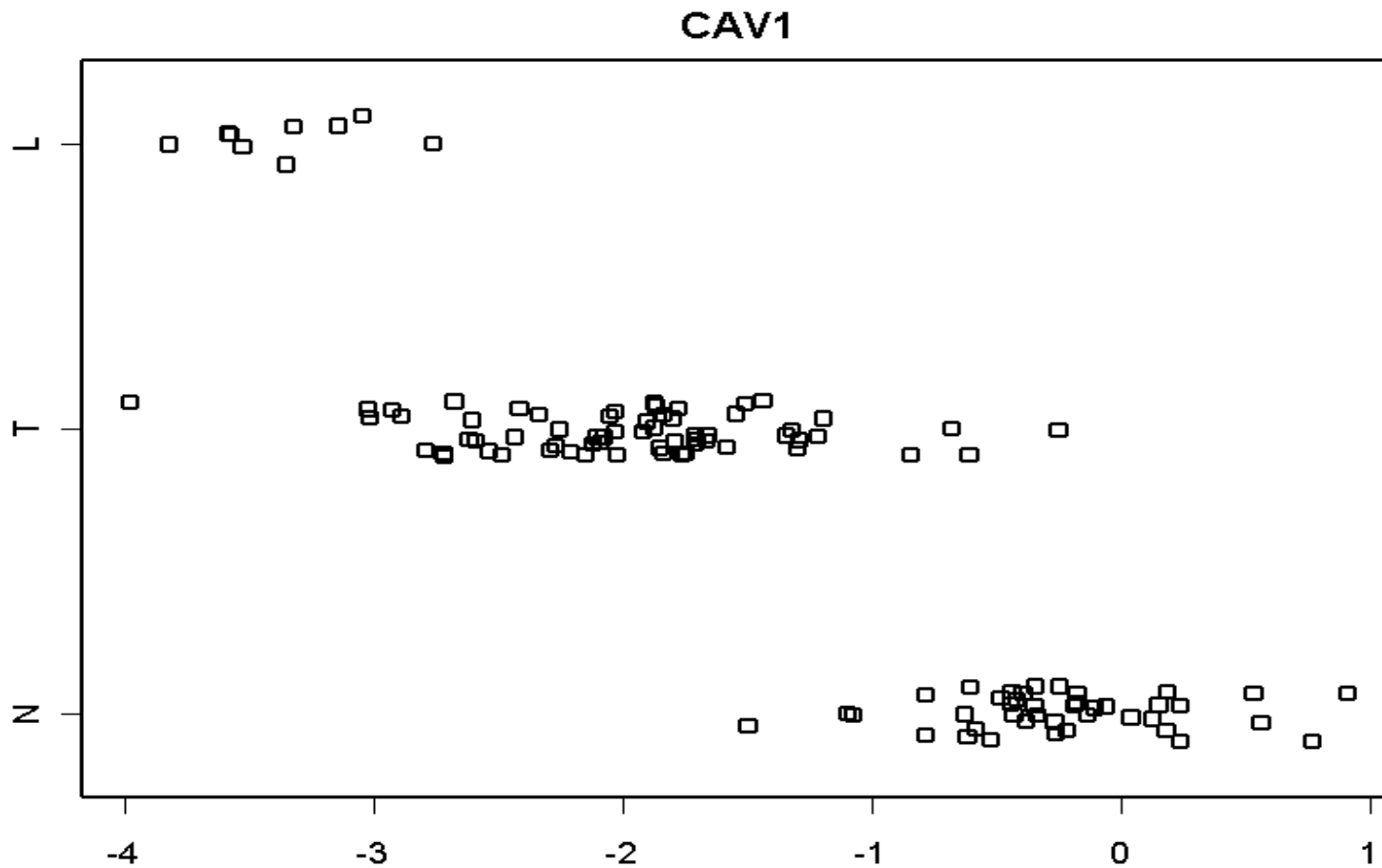
CANX



GITA



When T and Tail-Rank agree



More Examples with ClassComparison

```
> require(ClassComparison)
> # perform t-tests
> tea <- MultiTtest(exprs(prostate), status)
> # beta-uniform mixture model
> bum <- Bum(tea@p.values)
> hist(bum)
> # Dudoit's method
> dudoit <- Dudoit(exprs(prostate), status)
> plot(dudoit)
> # significance analysis of microarrays
> sam <- Sam(exprs(prostate), status)
> plot(sam)
```