Significance Analysis of Function and Expression

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1 Introduction

This vignette demonstrates the utility and flexibility of the R-package safe in conducting tests of functional categories for gene expression studies. SAFE is a resampling-based method of testing that is applicable to many different experimental designs and sets of functional categories. SAFE extends and builds on an approach employed in Virtaneva et al. (2001), and defined more rigorously in recent publications from Barry et al. (2005 and 2008). It is suggested that all users refer to these publications in order to understand the SAFE terminology and principles in greater detail. We also ask that Barry et al. (2008) be cited in publications that use the updated version of safe.

Several of the extensions to the safe package are itemized below, and relate to added functionality discussed in Barry et al. (2008). Further, more functions and arguments are provided which improve the input and output capabilities of the package. Manuscripts for the citations mentioned above, and additional tutorials and examples are available at the following URL.

http://www.duke.edu/~dinbarry/SAFE/

2 Changes in version 2.0

The following list describes the extended capability of **safe** version 2.0. Examples of their implementation and the changes to functional arguments are illustrated in subsequent sections and detailed in help documents.

- Gene categories can be automatically generated within safe using the platform and annotate arguments. This can build categories from GO ontologies, KEGG pathways or PFAM domain, if a suitable Bioconductor annotation package exists for the array type.
- The sparse matrix package SparseM is incorporated to ease the memory constraints in working with large datasets and/or many hundreds of categories.
- Local statistics are added for analyses of paired data (local = "t.paired"), and a Cox proportional hazard model for censored survival data (local = "z.COXPH").
- Global statistics are added for doing resampling-based tests of genelist-type analyses (global = "Fisher") or (global = "Pearson") or mean difference (global = "AveDiff"). See Barry et al. (2008) for further explanation of these global statistics.

- Non-resampling based error estimates are available including a Bonferroni correction or Holm's step-down procedure for the family-wise error rate (error = "FWER.Bonf") or (error = "FWER.Holm"), and the Benjamini-Hochberg step-up procedure to control the false discovery rate (error = "FDR.BH").
- The gene-specific results within a given category can be displayed using gene.results.
- SAFE results can be plotted across the directed graph of Gene Ontology using safedag.
- A bootstrap-based test is included which we have shown to be more powerful, require fewer resamples, and extendable to more complicated experimental designs with covariate information; see Barry et al. (2008) for more discussion of bootstrap-based tests.

3 SAFE implementation and output

Here, we implement safe using the datasets and annotations in Bioconductor packages listed below.

```
> library(safe)
> library(multtest)
> library(hu6800.db)
```

Every SAFE analysis requires three elements from a dataset: (1) gene expression data, (2) a response vector associated with the samples, and (3) a matrix containing category assignments that is either user-defined or built from annotation packages for the array platform.

The expression data should be in the form of an $m \times n$ matrix, where appropriate normalization and other pre-processing steps have been taken. It should be noted that in the current version of **safe**, missing values are not allowed in the expression data, and must be imputed prior to analysis. In this vignette, we will use the AML/ALL dataset from Golub *et al.* (1999) as illustration.

```
> data(golub)
> dimnames(golub)[[1]] <- golub.gnames[,3]</pre>
```

golub is a matrix of normalized expression estimates for 3,051 genes across 38 samples. Row-names of Affymetrix hu6800 probeset IDs are added to golub. The row names are necessary for building gene categories on the subset of probesets retained in golub. The comparison of interest is between AML and ALL tumors subtypes. Tumor classification of samples is provided in golub.cl (AML = 1, ALL = 0). Section 4 will discuss the valid forms of response vectors for the experimental designs allowed in safe.

```
> table(golub.cl)
golub.cl
    0    1
27    11
```

For the primary example in this vignette, the functional categories of interest will be KEGG pathways. Pathway annotation for the Affymetrix array is available from the hu6800 package. For the sake of parsimony, we will only consider pathways that have at minimum of 10 probeset members among the 3,051 in the golub dataset.

In version 2.0, the KEGG categories can now be automatically generated by the safe function, and is discussed is more detail in section 8.

NOTE: to be more efficient while running multiple examples, we will also generate a matrix of indicator variables for KEGG category membership externally from safe for repeated use. When working with user-defined category matrices, it is strongly suggested that appropriate names are given to all objects so the rows in the data and C.matrix correspond, and the output from safe is properly labeled.

The SAFE framework for testing gene categories is a two-stage process, where "local" statistics assess the association between expression and the response of interest in a gene-by-gene manner, and a "global" statistic measures the extent of association in genes assigned to a category relative to their complement. As indicated, the default local statistic for the 2-sample comparison of AML and ALL is the Student's t-statistic. An increased amount of differential expression within a KEGG pathway is determined using a global Wilcoxon rank sum statistic by default. Inference on each type of statistic is achieved through permutation.

> results

SAFE results:

Local: t.Student
Global: Wilcoxon
Method: permutation

	Size	${\tt Mean.Rank}$	<pre>Emp.pvalue</pre>
KEGG:00860	15	2412.2	0.004
KEGG:04110	57	1955.9	0.006
KEGG:04966	10	2312.9	0.015
KEGG:00561	12	2086.6	0.016
KEGG:05146	49	1821.9	0.016
KEGG:00240	30	1913.4	0.018
KEGG:05143	19	1994.1	0.02
KEGG:03050	23	2108.7	0.021
KEGG:00970	16	2133.1	0.022
KEGG:05144	32	1973.0	0.024

KEGG:04920	27	1895.1	0.03
KEGG:03015	20	1872.3	0.038
KEGG:04970	38	1816.4	0.044
KEGG:04640	63	1800.2	0.049

The basic output from safe is an object of class SAFE. Showing objects of class SAFE will print details on the type of analysis and the results for categories that attain a certain level of significance. Here, significant results are printed for the 6 categories that have empirical p-values ≤ 0.05 . For each category, the number of annotated genes in the dataset is displayed along with the Wilcoxon global statistic and its empirical p-value. NOTE: as in standard gene-by-gene analyses, it is of critical importance to account for multiple comparisons when considering a number of categories simultaneously. Several options for adjusted p-values are provided in safe, and discussed in detail in Section 6.

Gene-specific results within a category are now made more readily accessible through the gene.results function. We believe this is very useful for investigators interested in seeing which category members are contributing to its significance. The following example demonstrates how the direction and magnitude of differential expression are displayed by default. A list of two data.frames can also be returned with the argument print.it = FALSE.

> gene.results(results,cat.name="KEGG:00860")

Category gene-specific results:

Local: t.Student
Method: permutation

KEGG:00860 consists of 15 genes

Upregulated Genes

	${\tt Local.Stat}$	Emp.pvalue
D26308_at	5.498	0.001
M14016_at	4.338	0.001
X06985_at	4.206	0.001
D00726_at	3.800	0.001
M11147_at	3.718	0.002
L20941_at	3.706	0.002
Y00451_s_at	3.837	0.003
Z83821_cds2_at	2.856	0.003
M60891_s_at	2.705	0.018
M95623_cds1_at	2.372	0.022
M15182_at	1.781	0.072
U34877_at	1.717	0.094
X89267_at	0.663	0.563

Downregulated Genes

Local.Stat Emp.pvalue

```
X54326_at -4.322 0.001
U82010_rna1_at -2.125 0.041
```

4 Experimental Designs and Local Statistics

The basic 2-sample comparison in the example above is one of several experimental designs that **safe** can automatically accommodate. The following examples illustrate the arguments needed for the variety of designs and statistics allowed. In addition to the internal local statistics for generic comparisons, one can also employ user-defined functions in **safe** to extend its utility.

For 2-sample comparisons, the response vector can either be given as a (0,1) vector, or a character vector with two unique elements. It is important to note that when a character vector is passed to **safe** as the response, the assignment of the first array becomes Group 1, and is printed as a warning. Thus, the sign of the t-statistics have flipped below. NOTE: to decrease computation time, the permutation testing is bypassed by using the argument Pi.mat = 1.

By default, a Student's t-statistic is employed for 2-sample comparisons, but if unequal variances are assumed, the Welch t-statistic can be selected using local="t.Welch".

```
> y.vec <- c("ALL", "AML")[1+golub.cl]
> results2 <- safe(golub, y.vec, C.mat, Pi.mat = 1)</pre>
Warning: y.vec is not (0,1), thus Group 1 == ALL
> results3 <- safe(golub, golub.cl, C.mat, local="t.Welch", Pi.mat = 1)
> round(cbind(Student1 = results@local.stat[1:3],
              Student2 = results2@local.stat[1:3],
              Welch = results3@local.stat[1:3]),3)
                             Student1 Student2
                                                Welch
AFFX-HUMISGF3A/M97935_MA_at
                                2.502
                                        -2.502
                                                1.759
AFFX-HUMISGF3A/M97935_MB_at
                                1.156
                                        -1.156 0.910
AFFX-HUMISGF3A/M97935_3_at
                               -0.110
                                         0.110 -0.098
```

For multi-class designs, response vectors should be character or numeric vectors with unique values for each group. If a character vector is supplied for y.vec, an ANOVA F-statistic is computed by default; otherwise, an ANOVA test can be specified with the argument local = "f.ANOVA" for numeric class assignments. Simple linear regression is performed if a numeric vector with more than two unique values is supplied, or by using the argument local = "t.LM".

Version 2.0 of safe is extended to include the paired t-test for matched experiments. For this, samples are identified by (+/-) pairs of integers. Internally, the permutation algorithm changes from random sampling without replacement, to randomly flipping the signs of each paired sample.

```
> y.vec <- rep(1:19,2)*rep(c(-1,1),each=19)
> y.vec
```

```
[1]
                                   -8
                                       -9 -10 -11 -12 -13 -14 -15 -16 -17 -18 -19
[20]
           2
               3
                        5
                            6
                                                       13
                                                           14
                                    8
                                        9
                                            10
                                               11
                                                   12
                                                                15
                                                                    16
                                                                         17
> results2 <- safe(golub, y.vec, C.mat, local="t.paired",
                    Pi.mat = 1)
```

In Barry et. al. (2005), SAFE was applied to a Cox proportional hazards model for associating tumor gene expression to the survival of lung cancer patients. To include this functionality in safe The argument local = "z.COXPH" will conduct a univariate Wald test for each gene, with event times given as y.vec. This requires providing censoring indicators as a logical or numeric vector, censor, in the argument args.local:

In addition to these predefined local statistics, safe has been structured such that the user can specify other statistics. In creating a function for computing local statistics, it must take as input the matrix of expression data and response information as illustrated below; additional information can be passed as objects in the optional list, args.local. Here, we create a function for a one-sided Wilcoxon statistic for gene-specific increases in expression in the AML subtype (this choice of local statistic should not be confused with the default global statistic)

```
> local.Wilcoxon<-function(X.mat,y.vec, ...){</pre>
    return(function(data, trt = (y.vec == 1)) {
      return(as.numeric(trt %*% apply(data,1,rank)))
    })
+ }
              safe(golub, golub.cl, C.mat, Pi.mat = 1,
> results2 <-
                     local="Wilcoxon")
> cbind(Student1 = round(results@local.stat[1:3],3),
        Rank.Sum=results2@local.stat[1:3])
                             Student1 Rank.Sum
AFFX-HUMISGF3A/M97935_MA_at
                                2.502
                                           269
AFFX-HUMISGF3A/M97935_MB_at
                                1.156
                                            232
AFFX-HUMISGF3A/M97935_3_at
                               -0.110
                                            194
```

As a resampling-based method, safe is computationally intensive, so considerations of efficiency should made in programming user-defined functions for local and global statistics. The above example, while simple, is much slower than the default run of safe because of the apply function. Likewise, for Barry et. al. (2005), a separate and faster function was written in C for solving the iterative solution to the univariate Cox proportional hazards model. Interfacing with C or another foreign language is highly suggested for intensive computational settings. A complete discussion of how to design and include user-defined functions will not be included in this vignette.

5 Alternative Global Statistics

In the above SAFE analyses, a functional category was compared to its complement set of genes through a Wilcoxon rank sum statistic. The merits of using rank-based statistics for functional analysis are discussed in more detail in Barry *et al.* (2005). However, the the SAFE framework naturally extends to other statistics used in gene category analyses. This way one more properly account for gene correlation in testing categories (see Barry *et al.* 2008).

By default, safe conducts two-sided tests, whereby one takes the absolute value of local statistics such as a Student's t, before ranking genes. In this way, one can identify categories showing both consistent up-regulation, down-regulation, and also bi-directional differential expression. To conduct one-sided tests, one must specify args.global = list(one.sided=T) to consider only genes in the positive direction to be significant.

One popular way of examining categories is through "gene-list enrichment" methods, that were developed as post hoc means of testing once the genes with significant differential expression had been identified. These methods use a global statistics that only consider the dichotomous outcomes of gene-specific hypothesis tests, and typically use Fisher's Exact test, or Pearson's test for a difference in proportions. p-values are often times extremely anticonservative under the false assumption of gene independence, which can lead to spurious results. For this reason, we have extended SAFE to these global statistics such that valid p-values can be obtained. In using the gene-list type global statistics, one must specify either the list length, as in the example below, or a (one- or two-sided) cut-off value:

	~		p . p . u_u
KEGG:04640	63	11	0.01
KEGG:04970	38	8	0.015
KEGG:05144	32	7	0.017
KEGG:00561	12	3	0.026
KEGG:00590	16	4	0.026
KEGG:05120	34	6	0.027
KEGG:00860	15	4	0.039
KEGG:04110	57	9	0.044

The following calculation demonstrates the inappropriate p-value one would get from a naive application of Fisher's Exact test to KEGG:04640.

```
> 1-phyper(12-1, 70, 3051-12, 200)
```

[1] 0.001391427

Alternatively, a one-sided cutoff value for local statistics is declared by the argument args.global = list(one.sided = TRUE, genelist.cutoff=2.0). Further, the Pearson test for difference in proportions (which is equivalent to a Chi-squared test) can be specified by the argument global="Pearson", and the cutoff for the gene-list is specified in the same manners as shown above.

One can also substitute the average difference in local statistics as a measure of category-wide increases in differential expression using the argument global="AveDiff". An alternative non-parametric 2-sample comparison that is also valid (albeit more computationally intensive) is the Kolmogorov-Smirnoff test; a computationally inefficient test can be specified as global="Kolmogorov".

See http://www.duke.edu/~dinbarry/SAFE/ for further examples that use these alternative global statistics.

6 Adjusting for multiple-testing in SAFE

As in standard gene-by-gene analyses, it is important to account for multiple comparisons when considering a set of categories. Since SAFE is a resampling-based test, permutation-based error rate methods have been incorporated into safe when applicable. Shown below are the results from the first example once multiple testing is accounted for using the Yekutieli-Benjamini method of estimating the false discovery rate (FDR).

```
> set.seed(12345)
> results <- safe(golub, golub.cl, C.mat, error = "FDR.YB", alpha = 0.25)
> results
```

SAFE results:

Local: t.Student Global: Wilcoxon Method: permutation Error: FDR.YB

Size Mean.Rank Emp.pvalue Adj.pvalue

KEGG:04110 57 1955.9 0.003 0.193 KEGG:00860 15 2412.2 0.004 0.193

NOTE: By default, when correcting for multiple testing, the cutoff for display changes from categories with empirical p-value less than 0.05 to those with adjusted p-values less than 0.1. The cutoff for display can be changed with the alpha argument in safe

As shown above, the most significant KEGG pathways are only marginally significant in their association to leukemia subtype after accounting for multiple comparisons through the FDR. In addition to the Yekutieli-Benjamini FDR estimate, safe can use the permutation algorithm to estimate the *family-wise error rate* with the Westfall-Young method (error = "FWER.WY"). Although we feel these two permutation-based procedures for controlling error are superior by empirically accounting for correlation among tests, one can also apply tradition methods including a Bonferroni correction or Holm's step-down procedure for the family-wise error rate (error = "FWER.Bonf") or (error = "FWER.Holm"),

and the Benjamini-Hochberg step-up procedure to control the false discovery rate (error = "FDR.BH"). These may be useful when comparing results from SAFE with other non-resampling-based procedures, or when using the bootstrap algorithms discussed in the following section.

7 Bootstrap-based tests in SAFE

In Barry et al. (2008), a bootstrap-based version of SAFE is proposed that is shown to generally be more powerful, and applicable to a wider set of experimental designs. Two basic methods of hypothesis testing are available: 1) The argument (method="bootstrap") or (method="bootstrap.t"), will invoke pivot tests to look for the exclusion of a null value from Gaussian confidence intervals based on resampled estimates of the mean and variance of the global statistic; 2) alternatively (method="bootstrap.q"), will invoke tests based on the exclusion of a null value from the alpha-quantile interval of the resampled global statistic.

The following illustrates that more categories are identified as marginally significant under bootstrap-resampling version of SAFE.

	Size	Mean.Rank	Emp.pvalue	Adj.pvalue
KEGG:00561	12	2086.6	2e-04	0.009
KEGG:04920	27	1895.1	2e-04	0.009
KEGG:04110	57	1955.9	2e-04	0.009
KEGG:00970	16	2133.1	3e-04	0.009
KEGG:05144	32	1973.0	3e-04	0.009
KEGG:04966	10	2312.9	9e-04	0.0228
KEGG:04621	21	1930.7	0.0012	0.0228
KEGG:00860	15	2412.2	0.0013	0.0228
KEGG:04640	63	1800.2	0.0013	0.0228
KEGG:05340	25	1825.5	0.0018	0.0282
KEGG:05146	49	1821.9	0.0027	0.0392
KEGG:03050	23	2108.7	0.0045	0.0594
KEGG:00590	16	1906.2	0.0062	0.0754
KEGG:04970	38	1816.4	0.0088	0.0994

Based on the requirements for bootstrap-based hypothesis testing (see Barry et al. 2008 for explanation), they can only be performed using (global %in% c("Wilcoxon", "AveDiff", "Pearson")). Further the permutation-based error rate estimates are no longer

applicable, so that the options available are (error %in% c("FDR.BH", "FWER.Bonf", "FWER.Holm", "none")).

By default, the data are resampled 1000 times when selecting method %in% c("permutation", "bootstrap.q") though often times > 10-fold more resamples are suggested if there are several hundred categories being investigated. The Gaussian bootstrap-based test has the added advantage that empirical p-values are not bounded by the total number of resamples taken. Thus, small p-values can be obtained without intensive computational effort; this is of particular importance when overcoming stringent correction for high degrees of multiple-testing. As such, 200 resamples are taken for (method = "bootstrap"), and have been demonstrated to provide sufficient error control.

Also, permutation-based p-values for local statistics are no longer obtained under bootstrap resampling. Instead, empirical p-values can be obtained using the exclusion of 0 from quantile intervals with (args.local = list(boot.test = "q")) and Gaussian intervals with (args.local = list(boot.test = "t")). A null value of 0 relates to no differential expression in the supplied local statistics, however this must be reasonable for any user-defined statistics (e.g. it does not apply for a Kolmogorov-Smirnov test statistic).

8 Sources of Functional Categories

In the above sections, functional categories were derived from KEGG pathways as provided in the package hu6800. Functional categories can also be derived from other sources of information in the same package. The Protein Families database can also be used to generate categories of genes that share homologous domains:

```
Building PFAM categories from hu6800PFAM
Categories completed:20% 40% 60% 80% 100%
60 catgories formed
100 bootstrap resamples completed
200 bootstrap resamples completed
```

> results2

SAFE results:

Local: t.Student Global: Wilcoxon Method: bootstrap

	Size	${\tt Mean.Rank}$	${\tt Emp.pvalue}$
PF00227	12	2201.0	0.0015
PF00307	20	2121.8	0.0037
PF00089	20	1845.7	0.0053
PF00023	12	1868.2	0.0067
PF00048	17	1907.5	0.0122
PF00010	29	1788.7	0.0167
PF00433	16	1823.2	0.0216

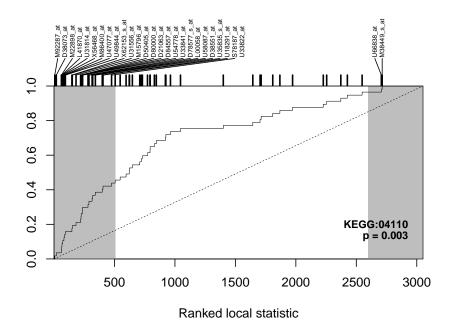
```
PF00628 10 1870.4 0.0434
PF00092 12 1911.9 0.0462
```

Gene Ontology is also available from hu6800 and other Bioconductor metadata packages. annotate = "GO.ALL" will form categories from all three ontologies, while "GO.CC", "GO.BP", and "GO.MF" will work with Cellular Compartment, Biological Process and Molecular Function respectively. It is important to note that in the hierarchical structure of the GO vocabularies, a gene category is generally thought of as containing the set of genes directly annotated to a term, and also to any terms beneath it in the ontology. The C.matrix of each can be externally built with the getCmatrix function as follows (in a much more efficient manner than in SAFE 1.0).

9 Plotting SAFE results

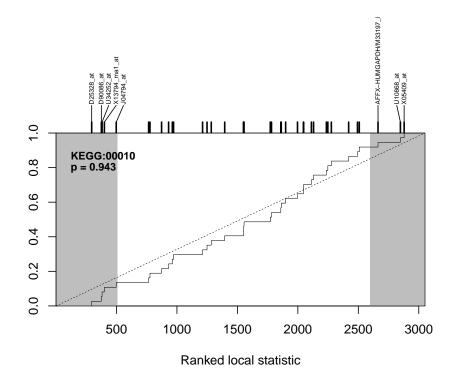
For a single category, we have proposed that the differential expression of genes be plotted as a SAFE-plot (Barry et al., 2005). Shown below is the SAFE-plot for the most significant KEGG pathway, which is the default output of safeplot when a object of class SAFE is provided.

```
> safeplot(results)
```



SAFE-plots of other categories can be generated with the argument ${\tt cat.name}$, as shown below for a non-significant category.

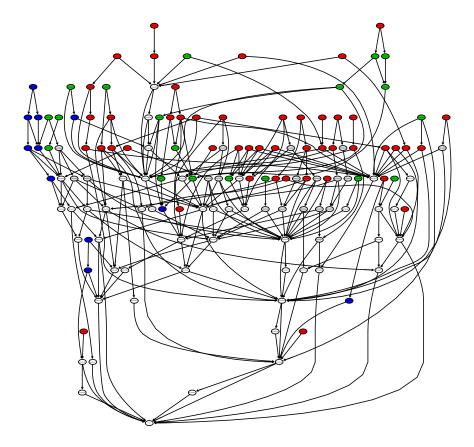
> safeplot(results,cat.name="KEGG:00010")



SAFE-plots show the cumulative distribution function (CDF) for the ranked local statistics from a given category (solid line). A significant category will have more extreme associations to the response of interest than its complement, resulting in either a right-ward, left-ward, or bidirectional shift in the CDF away from the unit line (dashed line). The shaded regions of the plot correspond to the genes that pass a nominal level of significance (empirical p-values ≤ 0.05 by default). Also, the genes in the category are shown as tick marks along the top of the graph, and depending on the category size, either all genes in the category are labeled, or only ones in the shaded region of the graph. Thus SAFE-plots show that the KEGG pathways 00860 and 00590 show upregulation in AML on average, while 00970 shows downregulation in AML on average, and 00010 shows no consistent trend of differential expression.

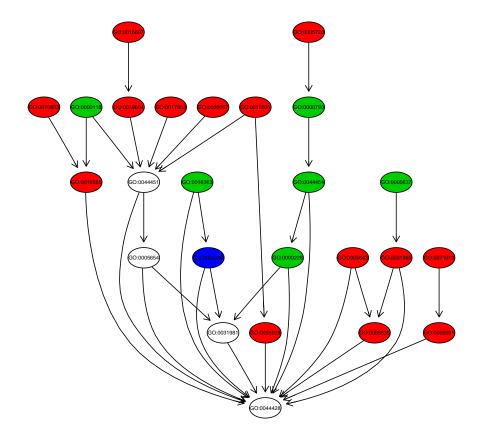
Finally, Gene Ontology is a unique structured vocabulary where genes are annotated from broad to narrow levels of classification in a directed acyclic graph (DAG). As such, many categories are highly related in their gene membership, and visualizing results across the ontology can be useful in ascertaining the relationship among multiply significant categories. The following function interacts with the GOstats and Rgraphviz packages in order to overlay SAFE results onto the DAG structure in a color-metric manner. By default, nodes with unadjusted p-values less than 0.001 are drawn in blue; less than 0.01 are drawn in green; and less than 0.1 are drawn in red. User-defined cutoffs for the three colors can be specified using the argument color.cutoffs. Further illustrations are provided in example scripts available at http://www.duke.edu/~dinbarry/SAFE/

> safedag(results2,filter=1)



And one can also zoom in on parts of the DAG by specifying a node to be the top of the graph.

> safedag(results2, filter=1,top="GO:0044428")



10 References

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