

# Additional plots for: Independent filtering increases power for detecting differentially expressed genes, Bourgon et al., PNAS (2010)

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## 1 Introduction

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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

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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:

```
> 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]
```

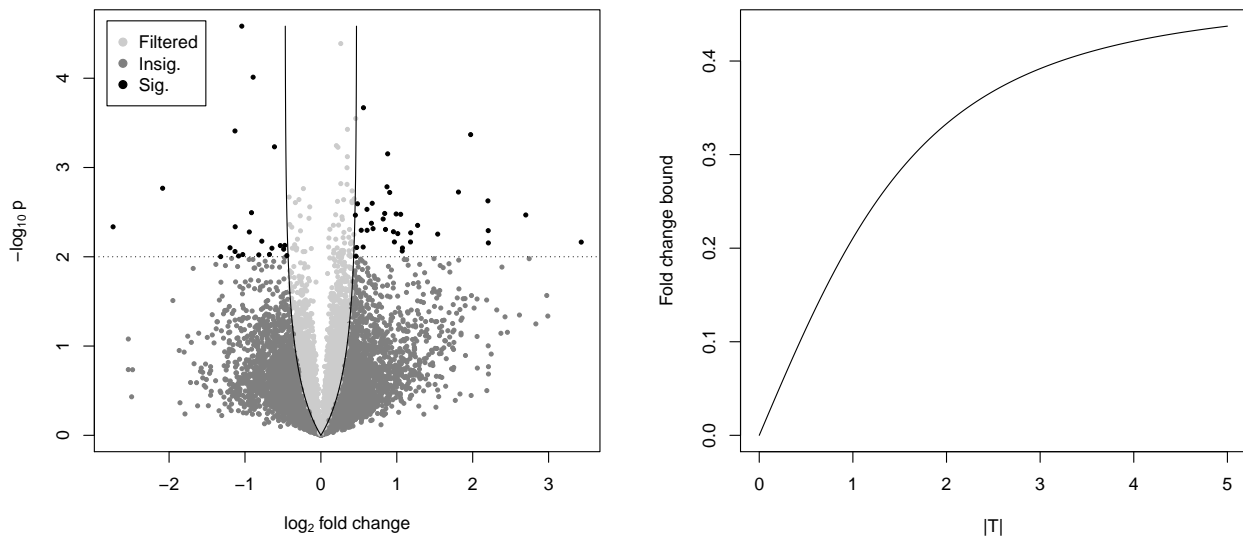


Figure 1: Left panel: plot produced by the `filter_volcano` function. Right panel: graph of the `kappa_t` function.

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.

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  $\kappa$  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 ( $\theta$ ). 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.

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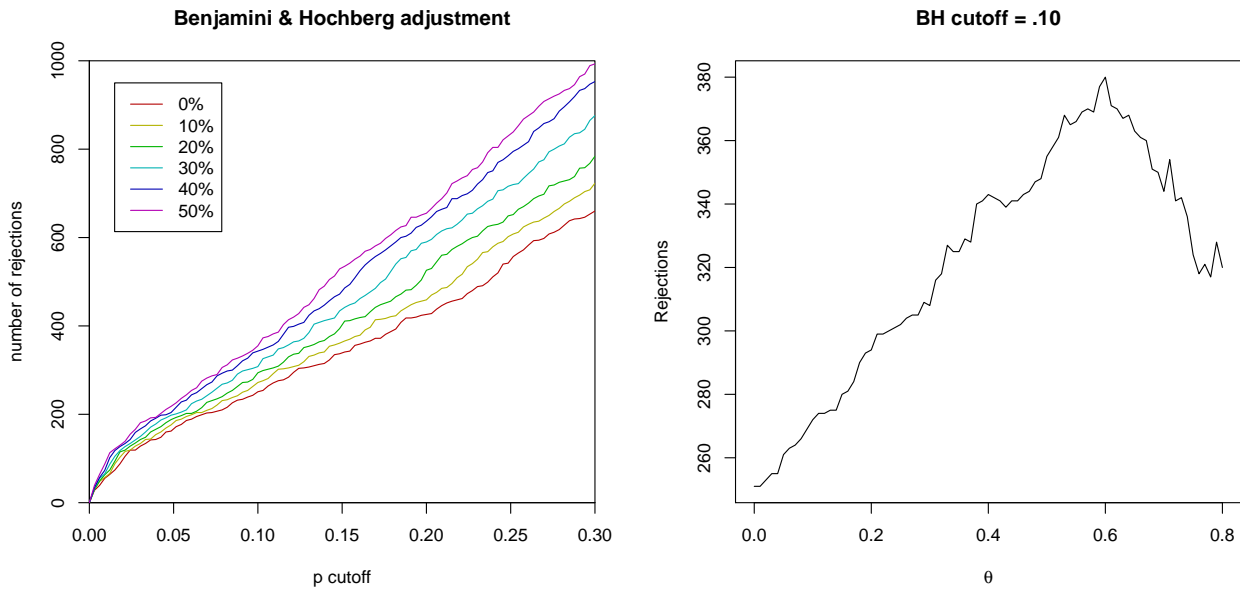


Figure 2: Left panel: plot produced by the `rejection_plot` function. Right panel: graph of  $\theta$ .

```
> 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,] 0.919 0.894 0.862 0.828 NA  NA
[2,] 0.959 0.946 0.930 0.906 0.887 0.871
[3,] 0.702 NA  NA  NA  NA  NA
[4,] 0.981 0.975 0.968 0.957 NA  NA
[5,] 0.951 0.935 0.912 0.884 NA  NA
[6,] 0.634 0.590 0.544 0.495 0.450 0.410
```

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  $\theta$  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

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- R version 3.0.2 (2013-09-25), x86\_64-unknown-linux-gnu
- Base packages: base, datasets, grDevices, graphics, methods, parallel, stats, utils
- Other packages: ALL 1.4.14, Biobase 2.22.0, BiocGenerics 0.8.0, DESeq 1.14.0, DEXSeq 1.8.0, RColorBrewer 1.0-5, class 7.3-9, genefilter 1.44.0, lattice 0.20-24, locfit 1.5-9.1, pasilla 0.2.16
- Loaded via a namespace (and not attached): AnnotationDbi 1.24.0, Biostrings 2.30.0, DBI 0.2-7, GenomicRanges 1.14.0, IRanges 1.20.0, RCurl 1.95-4.1, RSQLite 0.11.4, Rsamtools 1.14.0, XML 3.98-1.1, XVector 0.2.0, annotate 1.40.0, biomaRt 2.18.0, bitops 1.0-6, geneplotter 1.40.0, grid 3.0.2, hwriter 1.3, splines 3.0.2, statmod 1.4.18, stats4 3.0.2, stringr 0.6.2, survival 2.37-4, tools 3.0.2, xtable 1.7-1, zlibbioc 1.8.0

## References

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