

# Identifying differentially expressed genes with **siggenes**

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## **Abstract**

In this vignette, we show how the functions contained in the R package **siggenes** can be used to perform both the Significance Analysis of Microarrays (SAM) proposed by Tusher et al. (2001) and the Empirical Bayes Analysis of Microarrays (EBAM) suggested by Efron et al. (2001).

**Version 1.2.0 and following of siggenes contains completely new written functions for a SAM analysis with new features. Changes to former versions are summarized on the following pages.**

## **PLEASE NOTE**

Since there is a patent pending for the Significance Analysis of Microarrays (SAM), this package is only free for non-commercial users. Non-academic users **MUST** have a valid license for the full (Excel) version of the SAM software programmed at Stanford University, see <http://www-stat.stanford.edu/~tibs/SAM/index.html>.

## Changes in Version 1.2.x

In the following, new features and changes regarding the usage and the default settings in `siggenes` 1.2.0 and following are summarized. All these changes are concerned with the functions for a SAM analysis. There are *no* changes in the functions for an empirical Bayes analysis. These functions will be revised in the next months. Now to the changes in version 1.2.x:

- In former versions, one and two class analyses with modified  $t$ -statistics (assuming equal group variances) could be performed by the function `sam`, and `sam.wilc` could be used for the same analyses with Wilcoxon rank statistics. Now `sam` can be used to perform
  - (a) one and two class analyses with modified  $t$ -statistics assuming either equal or unequal group variances
  - (b) a multi-class analysis using a modified  $F$ -statistic
  - (c) one and two class analyses with Wilcoxon rank sums
  - (d) an analysis of categorical data such as SNP data using Pearson's  $\chi^2$ -statistic,

where these analyses can also be done by `sam.dstat` ((a) and (b)), `sam.wilc` or `sam.snp`, respectively. The latter three functions, however, will not be available in future versions of `siggenes`.

It is also possible for the user to write her/his own function that computes the expression scores and other statistics and use this function in `sam`.

- The new implementation is faster and less memory-consuming.
- Since now Welch's  $t$ -statistic can also be used, i.e. an analysis assuming unequal variances can be done, this test score is used by default.
- While in former versions, the median number of falsely called genes was computed by default, now the mean number is computed by default.
- The output of `sam` (and `sam.dstat`, `sam.wilc` and `sam.snp`) is now an object of class SAM. Methods of these class are `plot`, `print`, `summary` and `identify`.
- The functions `sam.plot` and `sam.delta` are no longer available. Instead of using `sam.plot(sam.out,delta)`, one can now obtain the SAM plot by `plot(sam.out,delta)` and the information about the significant genes by `summary(sam.out,delta)`. Instead of `sam.delta(sam.out,delta)`, it is now possible to use `print(sam.out,delta)`.
- The required argument `data` of `sam` can now also be an `exprSet` object (e.g., the output of `rma`). If `data` is an `exprSet` object, the required argument `cl` can be specified by the name of one of the columns of `pData(data)`.

- Initial values for  $\Delta$  needn't to be specified anymore. They are now calculated automatically over the range of all possible values of  $\Delta$ .
- The group labels are now selected by a procedure that differs from the method used in previous versions. The expected expression scores  $\bar{d}$ , the p-values and the number of falsely called genes will thus differ between this and previous versions, even if the same random seed was used.
- It is possible to do complete permutation by setting the number of permutations,  $B$ , either to 0 or to an integer larger than the number of all permutations.
- Instead of using the quantile of the standard deviations of the genes as fudge factor that is optimal following the criterion of Tusher et al. (2001), one can now specify a quantile (e.g., the median) of the standard deviations that is used as value for the fudge factor. The new implementation of the computation of the fudge factor is much faster than the old version.
- In former versions, the fold change was only computed. In the current version, it can be used as filter, i.e. genes will be excluded from further analysis if their fold change is smaller than some threshold. (The computation of the fold change is only available in the two class case.)
- Instead of Wilcoxon rank statistics  $W$ , standardized Wilcoxon rank statistics  $W^*$ , i.e.  $W^* = (W - \text{mean}(W))/\text{sd}(W)$  are computed.
- It is now possible to approximate the null distribution of the Wilcoxon rank statistics with the standard normal distribution.
- In former versions, the  $\min\{\text{FDR}\}$  was used in the computation of the  $q$ -value. Now the original version of the  $q$ -value in which the  $\min\{\text{pFDR}\}$  is also available.
- Locus links and gene symbols can be added to the table containing the gene-specific information on the significant genes when information of the chip type is available.
- It is now possible to obtain an user-specified SAM plot, i.e. one can now specify the title, the labels, the point type, the color of the points, ...
- In the output of `summary`, the differentially expressed genes are now ordered by their "significance," i.e. by their absolute expression scores.
- The function `identify` makes it possible to identify genes by clicking on the points in the SAM plot. Information about the specified gene is given and the gene name can be added to the plot. It is also possible to open the NCBI webpage corresponding to the locus link.

## 1 Introduction

Both the Significance Analysis of Microarrays (SAM) proposed by Tusher et al. (2001) and the Empirical Bayes Analysis of Microarrays (EBAM) suggested by Efron et al. (2001) can be used to identify differentially expressed genes and to estimate the False Discovery Rate (FDR). The R package `siggenes` contains functions for both SAM and EBAM analyses using either a modified  $t$  statistic or Wilcoxon rank statistics. Additionally, it is also possible to perform a SAM analysis for both multi-class and categorical data. In this vignette, it is described how these functions can be used. For details on the algorithms behind these functions, see Schwender et al. (2003) and Schwender (2004).

As usual, it is necessary to load the package.

```
> library(siggenes)
```

In the following, we use the Golub et al. (1999) data set as it is provided by the `multtest` package to illustrate how the SAM and the EBAM analyses can be performed.

```
> library(multtest)
> data(golub)
```

`data(golub)` consists of a 3,051x38 matrix `golub` containing the expression levels of 3,051 genes and 38 samples, a vector `golub.c1` containing the class labels of the 38 samples, and a 3,051x3 matrix `golub.gnames` whose third column consists of the names of the genes.

## 2 Required Arguments: data and c1

In the first step of each of the SAM and EBAM analyses, two arguments are required: `data` and `c1`. Table 1 summarizes how `c1` can be specified in the different types of analysis.

Table 1: Possible ways of specifying `c1` in the functions for SAM and EBAM analyses.

Function	one class	two class		multi-class	pdata
		unpaired	paired		
<code>sam</code>	X	X	X	X	X
<code>sam.dstat</code>	X	X	X	X	X
<code>sam.wilc</code>	X	X	X	–	X
<code>sam.snp</code>	–	X	–	X	–
<code>find.a0</code>	X	X	X	–	–
<code>ebam.wilc</code>	–	X	X	–	–

The first required argument, `data`, is the matrix (or the data frame) containing the gene expression data that should be analyzed. Each row of this matrix must correspond to a gene, and each column must correspond to a sample. In SAM analyses with `sam`, `sam.dstat` and `sam.wilc`, `data` can also be an `exprSet` object (e.g., the output of `rma` or `gcrma`).

The second required argument, `c1`, is the vector of length `ncol(data)` containing the class labels of the samples. In a SAM analysis for two class paired data, `c1` can also be a matrix. If `data` is an `exprSet` object, `c1` can also be the name of the column of `pData(data)` containing the class labels.

The correct specification of the class labels depends on the type of data that should be analyzed. On the basis of this specification, the functions identify the type of data automatically.

**One class data.** In the one class case, `c1` is expected to be a vector of length  $n$  containing only 1's, where  $n$  denotes the number of samples but another value than 1 is also accepted. In the latter case, this value is automatically set to 1. So for  $n = 10$ , the vector `c1` is given by

```
> n <- 10
> rep(1, 10)

[1] 1 1 1 1 1 1 1 1 1 1
```

**Two class, unpaired data.** In this case, the functions expect a vector `c1` consisting only of 0's and 1's, where all the samples with class label '0' belong to one group (e.g., the control group), and the samples with class label '1' belong to the other group (e.g., the case group). So if, for example, the first  $n1 = 5$  columns of the data matrix correspond to controls and the next  $n2 = 5$  columns correspond to cases, then the vector `c1` is given by

```
> n1 <- n2 <- 5
> rep(c(0, 1), c(n1, n2))

[1] 0 0 0 0 0 1 1 1 1 1
```

The functions also accept other values than 0 and 1. In this case, the smaller value is automatically set to 0, and the larger value to 1. So if, e.g., 1 is used as the label for group 1, and 2 for the label of group 2, then the functions will automatically set the class label '1' to 0, and the class label '2' to 1.

**Two class, paired data.** Denoting the number of samples by  $n$ , we here have  $K = n/2$  paired observations. Each of the  $K$  samples belonging to the first group (e.g., the after treatment group) is labelled by one of the integers between 1 and  $K$ , and each of the  $K$  samples belonging to the other group (e.g., the before treatment group) is labelled by one of the integers between -1

and  $-K$ , where the sample with class label ' $k$ ' and the sample with label ' $-k$ ' build an observation pair,  $k = 1, \dots, K$ . So if, e.g., the first  $K = 5$  columns of the data matrix contain samples from the before treatment group, and the next  $K = 5$  columns contain samples from the after treatment group, where the samples 1 and 6, 2 and 7, ..., respectively, build a pair, then the vector `c1` is given by

```
> K <- 5
> c((-1:-5), 1:5)

[1] -1 -2 -3 -4 -5  1  2  3  4  5
```

Another example: If the first column contains the before treatment measurements of an observation, the second column the after treatment measurements of the same observation, the third column the before treatment measurements of the second observations, the fourth column the after treatment measurements of the second observation, and so on, then a possible way to generate the vector `c1` for  $K = 5$  paired observations is

```
> K <- 5
> rep(1:K, e = 2) * rep(c(-1, 1), K)

[1] -1  1 -2  2 -3  3 -4  4 -5  5
```

There is another way to specify the class labels in the two class paired case: They can be specified by a matrix with  $n$  rows and two columns. One of the column should contain -1's and 1's specifying the before and after treatment samples. The other column should consist of the integers between 1 and  $K$  indicating the observation pairs. So if we consider the last example, `c1` can also be specified by

```
> K <- 5
> cbind(rep(c(-1, 1), 5), rep(1:5, e = 2))

      [,1] [,2]
[1,]  -1   1
[2,]   1   1
[3,]  -1   2
[4,]   1   2
[5,]  -1   3
[6,]   1   3
[7,]  -1   4
[8,]   1   4
[9,]  -1   5
[10,]  1   5
```

While `c1` must be specify as described above if `c1` is a vector, other values will be accepted if `c1` is a matrix. In the latter case, the smaller value of the

column of `c1` containing two different values will be set to -1, and the larger value to 1. The  $K$  different values in the other column are sorted and set to the integers between 1 and  $K$ .

**Multi-class case.** In this case, `c1` should be a vector containing the integers between 1 and  $g$ , where  $g$  is the number of different classes. Other labels are accepted but will automatically be set to the integers between 1 and  $g$ .

### 3 Significance Analysis of Microarrays

In this section, we show how the Significance Analysis of Microarrays (SAM) proposed by Tusher et al. (2001) can be applied to a data set.

As mentioned in the introduction, the Golub et al. (1999) data set provided by the `multtest` package is used as our example data set. The matrix `golub` contains the expression values of the 3,051 genes and the 38 samples, while the vector `golub.c1` consists of the class labels that are either 0 and 1. Additionally, the gene names are provided by the third column of `golub.gnames`.

A SAM analysis of the Golub et al. (1999) data set (i.e. a SAM analysis for two class unpaired data) can be performed by

```
> sam.out <- sam(golub, golub.c1, rand = 123, gene.names = golub.gnames[,
+ 3])
> sam.out
```

SAM Analysis for the Two-Class Unpaired Case Assuming Unequal Variances

	Delta	p0	False	Called	FDR
1	0.1	0.5	2424.77	2739	0.44276
2	0.7	0.5	262.21	1248	0.10508
3	1.3	0.5	12.11	507	0.01195
4	1.8	0.5	0.74	210	0.00176
5	2.4	0.5	0.01	76	6.58e-05
6	3.0	0.5	0	15	0
7	3.6	0.5	0	5	0
8	4.1	0.5	0	2	0
9	4.7	0.5	0	2	0
10	5.3	0.5	0	0	0

The argument `rand` is set to 123 to make the results of `sam` reproducible. The same analysis can be done by

```
> sam.dstat(golub, golub.c1, rand = 123)
```

SAM Analysis for the Two-Class Unpaired Case Assuming Unequal Variances

	Delta	p0	False	Called	FDR
--	-------	----	-------	--------	-----

1	0.1	0.5	2424.77	2739	0.44276
2	0.7	0.5	262.21	1248	0.10508
3	1.3	0.5	12.11	507	0.01195
4	1.8	0.5	0.74	210	0.00176
5	2.4	0.5	0.01	76	6.58e-05
6	3.0	0.5	0	15	0
7	3.6	0.5	0	5	0
8	4.1	0.5	0	2	0
9	4.7	0.5	0	2	0
10	5.3	0.5	0	0	0

A little bit more information about the SAM analysis can be obtained by

```
> summary(sam.out)
```

SAM Analysis for the Two-Class Unpaired Case Assuming Unequal Variances

s0 = 0.0584 (The 0 % quantile of the s values.)

Number of permutations: 100

MEAN number of falsely called genes is computed.

	Delta	p0	False	Called	FDR	cutlow	cutup	j2	j1
1	0.1	0.5	2424.77	2739	0.44276	-0.177	0.228	1434	1747
2	0.7	0.5	262.21	1248	0.10508	-1.264	1.438	737	2541
3	1.3	0.5	12.11	507	0.01195	-2.299	2.488	311	2856
4	1.8	0.5	0.74	210	0.00176	-3.154	3.311	134	2976
5	2.4	0.5	0.01	76	6.58e-05	-4.157	4.259	44	3020
6	3.0	0.5	0	15	0	-5.577	5.139	4	3041
7	3.6	0.5	0	5	0	-Inf	5.971	0	3047
8	4.1	0.5	0	2	0	-Inf	7.965	0	3050
9	4.7	0.5	0	2	0	-Inf	7.965	0	3050
10	5.3	0.5	0	0	0	-Inf	Inf	0	3052

The output of `sam` contains a table of statistics for a set of initial values of  $\Delta$ . If other values of  $\Delta$ , let's say 1.5, 1.6, 1.7, ..., 2.4, are of interest, one can use `print` or `summary` to get the number of significant genes and the estimated FDR for these values of  $\Delta$ .

```
> print(sam.out, seq(1.5, 2.4, 0.1))
```

SAM Analysis for the Two-Class Unpaired Case Assuming Unequal Variances

	Delta	p0	False	Called	FDR
1	1.5	0.5	4.48	377	0.005943
2	1.6	0.5	2.37	304	0.003899



3	1.7	0.5	1.49	262	0.002844
4	1.8	0.5	0.74	210	0.001762
5	1.9	0.5	0.43	191	0.001126
6	2.0	0.5	0.21	155	0.000678
7	2.1	0.5	0.12	132	0.000455
8	2.2	0.5	0.06	111	0.000270
9	2.3	0.5	0.03	98	0.000153
10	2.4	0.5	0.01	76	6.58e-05

The function `plot` can be used to obtain a graphical display of this table

```
> plot(sam.out, seq(1.5, 2.4, .1))
```

(see Figure 1). It can, however, also generate a SAM plot for a specified value of  $\Delta$

```
> plot(sam.out, 2.4)
```

(see Figure 2). Note the difference in the specification of `delta`: If `delta` is a vector, a Delta plot as shown in Figure 1 will be plotted. If `delta` is a value, a SAM plot will be generated.

The function `identify` makes it possible to obtain information about the genes by clicking on the SAM plot.

```
> identify(sam.out)
```

If `chip`, i.e. the chip name (e.g., "hgu133plus2"), is specified and `ll=TRUE` in `identify`, then the locus link and the symbol of the gene corresponding to the identified point are added to the output. For example, clicking on the point nearest to the upper right corner, i.e. the point corresponding to the gene with the largest positive expression score  $d$ , produces the following output:

	d.value	stdev	p.value	q.value	R.fold
M27891_at	8.1652	0.2958	0	0	7.2772

If the chip name has been specified either by `chip` or by setting `data` to an `exprSet` object, one can set `browse=TRUE` in `identify`. This opens the NCBI webpage corresponding to the locus link of the gene identified by clicking on the SAM plot.

Gene-specific information about the genes called differentially expressed using a specific value of  $\Delta$  (here  $\Delta = 3.3$ ) can be obtained by

```
> sum.sam.out <- summary(sam.out, 3.3, ll = FALSE)
```

The rows of `golub` that contain the values of the differentially expressed genes can be obtained by

```
> sum.sam.out@row.sig.genes
```

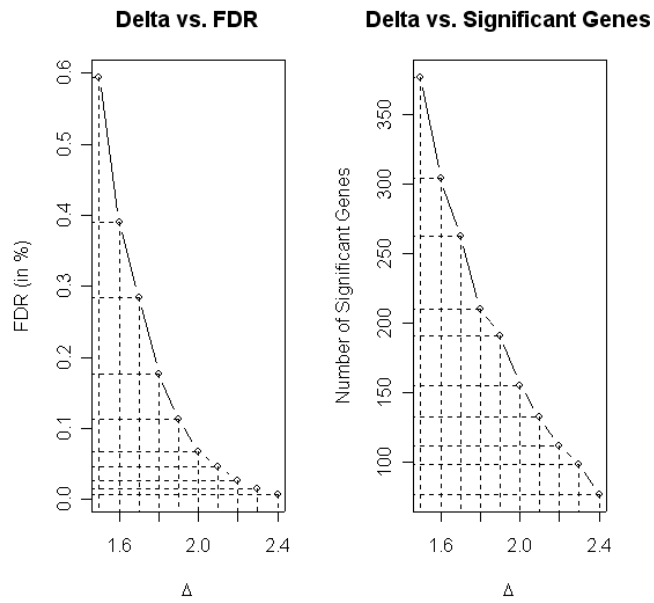


Figure 1: Delta plots

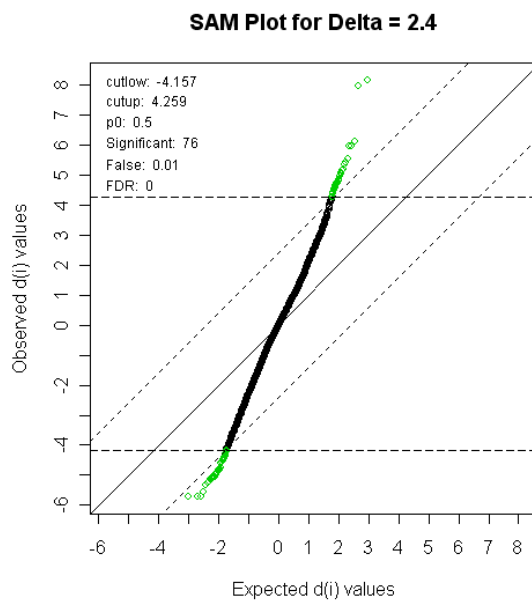


Figure 2: SAM plot for  $\Delta = 2.4$

```

M16038_at   M27891_at   X95735_at   L09209_s_at   Y00787_s_at
          766           829           2124           2600           2664

```

the general information about the set of significant genes by

```
> sum.sam.out@mat.fdr
```

```

Delta      p0 False Called FDR cutlow   cutup j2   j1
1   3.3 0.5001357    0     5   0  -Inf 5.970848  0 3047

```

and the gene-specific information by

```
> sum.sam.out@mat.sig
```

```

          Row d.value      stdev rawp q.value  R.fold
M27891_at   829 8.165222 0.2958251   0      0 7.277179
X95735_at  2124 7.964784 0.1778697   0      0 3.395304
L09209_s_at 2600 6.102371 0.1911219   0      0 2.668699
Y00787_s_at 2664 5.975750 0.3918749   0      0 4.722954
M16038_at   766 5.970848 0.1731333   0      0 2.497230

```

To obtain just the names of the genes called significant using  $\Delta = 3.3$ ,

```
> list.siggenes(sam.out, 3.3)
```

```
[1] "M27891_at" "X95735_at" "L09209_s_at" "Y00787_s_at" "M16038_at"
```

## 4 Empirical Bayes Analysis of Microarrays

The original version of the Empirical Bayes Analysis of Microarrays proposed by Efron et al. (2001) is based on the same modified  $t$ -statistic also used in SAM. In another paper, Efron et al. (2002) modify this version of EBAM by replacing the modified  $t$  statistic by the Wilcoxon rank sum statistic. In this section, it is shown how these two versions of EBAM can be applied to a data set.

### 4.1 EBAM with find.a0 and ebam

For their EBAM analysis, Efron et al. (2001) summarize the expression values of each gene by the same modified version of the usual  $t$  statistic that is computed in SAM. The only difference lies in the computation of the fudge factor. While in the SAM procedure this computation is automatically done by `sam`, we here need to specify the fudge factor prior to performing the main EBAM analysis. Actually, computing the fudge factor  $a_0$  for the EBAM analysis means to perform a (standardized) EBAM analysis for each specified value of  $a_0$ , and then selecting the value that is in some sense optimal. For such a comparison, it is necessary to always have the same marginal distribution for the permuted

expression scores. For each value of  $a_0$ , both the observed and the permuted expression scores are therefore transformed such that the permuted expression scores follow a standard normal distribution. This analysis can be performed by

```
> find.out <- find.a0(golub, golub.c1, rand = 123)
```

EBAM Analysis for the two class unpaired case.

```
Number of significant genes for some a0:
          a0=0   a0=0.0606 (alpha=0) a0=0.1148 (alpha=0.1)
          740           740           680
a0=0.1292 (alpha=0.2) a0=0.1428 (alpha=0.3) a0=0.1562 (alpha=0.4)
          680           680           680
a0=0.1695 (alpha=0.5) a0=0.1849 (alpha=0.6) a0=0.2025 (alpha=0.7)
          649           649           649
a0=0.2272 (alpha=0.8) a0=0.2707 (alpha=0.9)
          623           623
```

Suggested choice for  $a_0$ : 0

The output of `find.a0` suggests a value for  $a_0$  (here  $a_0 = 0$ ). This suggestion follows the optimization criterion of Efron et al. (2001) who argue that the value of  $a_0$  should be selected that leads to the most differentially expressed genes. If there are more than one optimal choice, `find.a0` will suggest the smallest of these values.

One, however, should also take a look on the plot of the transformed observed expression scores vs. the logit of their posterior probabilities (see Figure 3). If another value than the suggested value leads to a slightly smaller number of differentially expressed genes, but has higher posterior probabilities for the most extreme expression values, then it will also be appropriate to use this value, since the latter indicates a better separation between the distribution of all genes and the distribution of the not differentially expressed genes (cf. Efron et al. 2001).

For our analysis with `ebam`, we use the suggested choice for  $a_0$ . Since this value is used as default in `ebam`, we do not have to specify `a0`. Other choices must be specified. The usage and the output of `ebam` is similar to the usage and the output of `sam.plot`.

```
> ebam.out <- ebam(find.out, gene.names = golub.gnames[, 2])
Using a0 = 0 and the original Z values, there are
714 significant genes and 37.75 falsely called genes.
For p0 = 0.4901 , the FDR is 0.0259 .
```

For each differentially expressed gene, its expression value  $z$ , its posterior probability, its  $q$ -value, its  $R$ -fold, and two estimates of its local FDRs (cf. Efron et al. 2001) can be stored in an output file by specifying `file`. Furthermore,

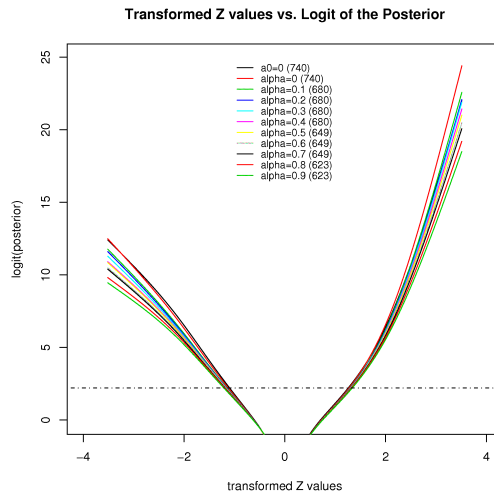


Figure 3: Plot of the transformed (observed) expression scores vs. the logit of their posterior probabilities.

`ebam` generates the plot of the posterior probabilities of the genes in which the differentially expressed genes are marked green (see Figure 4). The number of genes called differentially expressed may differ between `find.a0` and `ebam` since in the former the transformed and in the latter the original expression scores are used. The rows of the data matrix containing the differentially expressed genes can – similar to `sam.plot` – be obtained by `ebam.out$row.sig.genes`.

## 4.2 EBAM with `ebam.wilc`

Contrary to the other three analyses, only one function, namely `ebam.wilc`, has to be called for the EBAM analysis using Wilcoxon rank sums (for details of this procedure, see Efron et al. 2002).

```
> ebam.wilc.out <- ebam.wilc(golub, golub.cl, rand = 123,
+ g = golub.gnames[, 2])
```

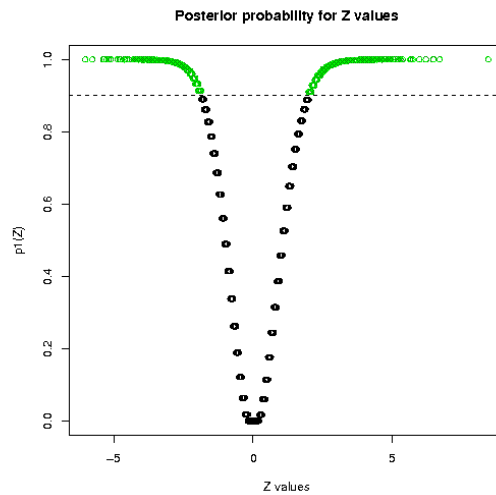


Figure 4: Plot of the expression scores vs. their posterior probability. Genes called differentially expressed are marked green.

EBAM-Wilc Analysis for the two class unpaired case.

tied Wilcoxon scores: 5

p0: 0.5078

Number of significant genes: 711

falsely called genes: 37.57

FDR: 0.0268

Again gene-specific statistics of the differentially expressed genes and general information on, e.g., the number of differentially expressed genes and the estimated FDR will be stored in a file, if `file` is specified. The general information are also displayed by `ebam.wilc` in the R console. Furthermore, `ebam.wilc` displays the number of genes having a tied Wilcoxon rank sum. The expression score of each of these genes is by default randomly assigned either to the next larger or smaller integer. Not displayed are the two plots generated by

`ebam.wilc`. In this plot the posterior probabilities of the genes are shown and the differentially expressed genes are marked green.

## References

- Efron, B., Tibshirani, R., Storey, J. D., and Tusher, V. (2001), "Empirical Bayes Analysis of a Microarray Experiment," *Journal of the American Statistical Association*, 96, 1151–1160.
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