Package ‘CORREP’

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Type Package

Title Multivariate Correlation Estimator and Statistical Inference
   Procedures.

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Imports e1071, stats

Suggests cluster, MASS

Description Multivariate correlation estimation and statistical
   inference. See package vignette.

License GPL (>= 2)

biocViews Microarray, Clustering, GraphAndNetwork

NeedsCompilation no

R topics documented:

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**CORREP-package**  
*Multivariate Correlation Estimator from Replicated Data*

**Description**

This package implements multivariate correlation estimator for data with equivalent number of replicates as well as inequivalent number of replicates. For small sample data, this package provides permutation test for test if the true correlation vanishes, and for large sample data, this package provides Likelihood Ratio Test (LRT) to test if the true correlation vanishes. A function to calculate Bootstrap confidence interval was also included in the package.

**Details**

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**cor.balance**  
*Multivariate Correlation Estimator (Equal Number of Replicates)*

**Description**

cor.balance estimates correlation matrix from replicated data assuming equal number of replicates. The data must be formatted in the right format (rows correspond to replicates, columns correspond to conditions, see example below) and the variance of each row of the data MUST equal to 1 (see example below).

**Usage**

```r
cor.balance(x, m, G)
```
Arguments

- \( x \): data matrix, column represents samples (conditions), and row represents variables (genes), see example below for format information
- \( m \): number of replicates for each variable (gene)
- \( G \): number of variables (genes)

Details

The multivariate correlation estimator assumes replicated omics data are iid samples from the multivariate normal distribution. It is derived by maximizing the likelihood function. Note that each off-diagonal element in the returned correlation matrix (\( G \) by \( G \)) is the average of off-diagonals of MLE of correlation matrix of a pair of variables (\( m \) by \( m \)).

Value

A correlation matrix estimated for \( G \) variables (genes)

Author(s)

Dongxiao Zhu and Youjuan Li

References


See Also

`cor.balance`, `cor`

Examples

```r
library("CORREP")
d0 <- NULL
for(l in 1:10)
d0 <- rbind(d0, rnorm(100))
## The simulated data corresponds to the real-world data of 25 genes and 10 conditions, each gene expression profile was replicated 4 times.
d0 <- t(d0)
## This step is to make the standard deviation of each replicate equals to 1
## so that we can model the covariance matrix as correlation matrix.
d0.std <- apply(d0, 1, function(x) x/sd(x))
M <- cor.balance(t(d0.std), m=4, G=25)
```
cor.bootci

Bootstrap Confidence Interval for Multivariate Correlation

Description

This function calculates Bootstrap confidence interval for multivariate correlation. The procedure is very similar to those used to calculate Bootstrap CI’s for other parameters, such as mean and correlation. See manuscript for detail.

Usage

cor.bootci(x, y = NULL, m, G, alpha)

Arguments

x          data matrix, column represents samples (conditions), and row represents variables (genes), see example below for format information
y          optional, used when x and y are vectors
m          number of replicates
G          number of genes
alpha      significant level

Details

See manuscript.

Value

upperCI    Upper bound of CI
lowerCI    Lower bound of CI

Author(s)

Dongxiao Zhu and Youjuan Li

References


See Also

cor.LRtest, cor.LRtest.std, cor.test, permutest
**cor.LRtest**

---

**Examples**

```r
library("CORREP")
d0 <- NULL
## sample size is set to 5
for(l in 1:5)
d0 <- rbind(d0, rnorm(8))
## data must have row variance of 1
d0.std <- apply(d0, 2, function(x) x/sd(x))
M <- cor.balance(t(d0.std), m = 2, G= 4)
pv.bootci <- cor.bootci(t(d0.std), m = 2, G= 4, alpha = 0.05)
```

---

**Description**

Performs LRT to test if multivariate correlation vanishes. Note this code will return NaN’s if the matrix determinant is negative (see below).

**Usage**

```r
cor.LRtest(x, m1, m2)
```

**Arguments**

- `x`: data matrix, column represents samples (conditions), and row represents variables (genes), see example below for format information
- `m1`: number of replicates for gene X
- `m2`: number of replicates for gene Y

**Details**

Under the multivariate normal distribution assumption, the column vectors of the data are iid samples. We test the following hypothesis: H0: Z ~ N(mu, Sigma0), H1 ~ N(mu, Sigma1). Let M = Inverse(Sigma0)*Sigma1, the likelihood ratio test statistic $G^2$, is, $n*[trace(M)-log(det(M))-m1*m2]$. Under the H0, $G^2$ follows a chi-square distribution with $2m1*m2$ degree of freedom. In some case, the determinant of M is negative so that the log(det(M)) returns NaN. There are two ways to deal with this problem, one, those M’s whose determinants are negative tend to consist of very small correlations that are biological irrelevant. Therefore, we can simply ignore those gene pairs that the determinants of correlation matrices M’s are negative. Second, we can ‘standardize’ the M to make the determinant positive (implemented in function cor.LRtest.std). In most of cases, we recommend using function cor.LRtest. Use cor.LRtest.std only you know what you are doing.

**Value**

- `p.value`: The p-value of the LRT

**Author(s)**

Youjuan Li and Dongxiao Zhu
References

See Also

cor.LRtest.std, cor.test

Examples

library("CORREP")
library("MASS")
Sigma <- matrix(c(1, 0.8, .5,.5, 0.8, 1,
0.5,0.5,0.5,0.5,0.6,0.6,0.5,0.5,0.6,1),4,4)
dat <- mvrnorm(50, mu=c(0,0,0,0), Sigma)
dat.std <- apply(dat,2,function(x) x/sd(x))
cor.LRtest(t(dat.std), m1=2, m2=2)

cor.LRtest.std

Maximum Likehood Ratio Test for Multivariate Correlation Estimator

Description
Performs LRT to test if multivariate correlation vanishes. Note this code ‘standardizes’ estimated correlation matrix to make sure its determinant is positive.

Usage
cor.LRtest.std(x, m1, m2)

Arguments
x data matrix, column represents samples (conditions), and row represents variables (genes), see example below for format information
m1 number of replicates for gene X
m2 number of replicates for gene Y

Details
Under the multivariate normal distribution assumption, the column vector of the data is iid sample. We test the following hypotheses: \( H_0: Z \sim N(\mu_0, \Sigma_0), H_1 \sim N(\mu, \Sigma_1) \). Let \( M = \text{Inverse}(\Sigma_0)^\prime \Sigma_1 \), the likelihood ratio test statistic \( 2S^2 \) is, \( n[\text{trace}(M) - \log(\text{det}(M)) - (m1+m2)] \). Under the \( H_0 \), \( S^2 \) follows a chi-square distribution with \( 2m1^*m2^* \) degree of freedom. In some case, the determinant of \( M \) is negative so that the \( \log(\text{det}(M)) \) return NaN. There are two ways to deal with this problem, one, those \( M \)'s whose determinant are negative tend to consist of very small correlations that are biological irrelevant. Therefore, we can simply ignore those gene pairs that the determinant correlation matrix \( M \) is negative. Second, we can ‘standardize’ the \( M \) to make the determinant positive (implemented in function cor.LRtest.std). In most of cases, we recommend using function cor.LRtest. Use cor.LRtest.std only you know what you are doing.
cor.unbalance

Value

p.value  The p-value of the LRT

Author(s)

Youjuan Li and Dongxiao Zhu

References


See Also

cor.LRtest, cor.test

Examples

library("CORREP")
library("MASS")
Sigma <- matrix(c(1, 0.8, 0.5, 0.8, 1,
                 0.5, 0.5, 0.5, 0.5, 0.6, 0.5, 0.6, 1), 4, 4)
dat <- mvrnorm(50, mu=c(0, 0, 0, 0), Sigma)
dat.std <- apply(dat, 2, function(x) x/sd(x))
cor.LRtest.std(t(dat.std), m1=2, m2=2)

cor.unbalance  Multivariate Correlation Estimator (Unequal Number of Replicates)

Description

cor.unbalance estimates correlation from replicated data of unequal number of replicates. different from cor.balance, cor.unbalance takes a pair of variables at a time because of unequal number of replicates. the variance of each row of the data MUST equal to 1 (see example below)

Usage

cor.unbalance(x, m1, m2)

Arguments

x  data matrix, column represents samples (conditions), and row represents variables (genes), see example below for format information
m1  number of replicates for one variable (gene)
m2  number of replicates for another variable (gene)

Details

The multivariate correlation estimator assumes replicated omics data are iid samples from the multivariate normal distribution. It is derived by maximizing the likelihood function. Note that the off-diagonal elements in the returned correlation matrix (G by G) is the average of off-diagonals of MLE of correlation matrix of a pair of variables (m1+m2 by m1+m2).
Value

A correlation matrix containing only one distinct correlation coefficient for the pair of variables (genes)

Author(s)

Dongxiao Zhu and Youjuan Li

References


See Also

cor.unbalance, cor

Examples

library("CORREP")
d0 <- NULL
for(l in 1:10)
d0 <- rbind(d0, rnorm(8))
## The simulated data corresponds to the real-world data of 2 genes and 10 conditions, gene expression profiles were replicated 3 and 5 times.
## Note this function can only take calculate correlation matrix between two genes at a time.
d0<- t(d0)
## This step is to make the standard deviation of each replicate equal to 1
## so that we can model the covariance matrix as correlation matrix.
d0.std <- apply(d0, 1, function(x) x/sd(x))
M <- cor.unbalance(t(d0.std), m1=3, m2=5)

Description

The data is compiled by Mario Medvedovic et al, 2003 based on the original full data reported in Ideker et al, 2001. There are a total of 205 rows (genes), 20 experiments, and 4 repeated measurements in the data. There are 4 classes (which correspond to functional categories). The data contains approximately 8 of missing data. The missing values were filled by applying k-nearest neighbor (k = 12) to impute all the missing values.

Usage

data(gal_all)
Format

A data frame with 205 variables on the following 80 replicated observations.

wtRG1 a numeric vector
wtRG2 a numeric vector
wtRG3 a numeric vector
wtRG4 a numeric vector
gal1RG1 a numeric vector
gal1RG2 a numeric vector
gal1RG3 a numeric vector
gal1RG4 a numeric vector
gal2RG1 a numeric vector
gal2RG2 a numeric vector
gal2RG3 a numeric vector
gal2RG4 a numeric vector
gal3RG1 a numeric vector
gal3RG2 a numeric vector
gal3RG3 a numeric vector
gal3RG4 a numeric vector
gal4RG1 a numeric vector
gal4RG2 a numeric vector
gal4RG3 a numeric vector
gal4RG4 a numeric vector
gal5RG1 a numeric vector
gal5RG2 a numeric vector
gal5RG3 a numeric vector
gal5RG4 a numeric vector
gal6RG1 a numeric vector
gal6RG2 a numeric vector
gal6RG3 a numeric vector
gal6RG4 a numeric vector
gal7RG1 a numeric vector
gal7RG2 a numeric vector
gal7RG3 a numeric vector
gal7RG4 a numeric vector
gal8RG1 a numeric vector
gal8RG2 a numeric vector
gal8RG3 a numeric vector
gal8RG4 a numeric vector
gal9RG1 a numeric vector
gal9RG2 a numeric vector
gal9RG3 a numeric vector
gal9RG4 a numeric vector
gal10RG1 a numeric vector
gal10RG2 a numeric vector
gal10RG3 a numeric vector
gal10RG4 a numeric vector
gal11RG1 a numeric vector
gal11RG2 a numeric vector
gal11RG3 a numeric vector
gal11RG4 a numeric vector
gal12RG1 a numeric vector
gal12RG2 a numeric vector
gal12RG3 a numeric vector
gal12RG4 a numeric vector
gal13RG1 a numeric vector
gal13RG2 a numeric vector
gal13RG3 a numeric vector
gal13RG4 a numeric vector
gal14RG1 a numeric vector
gal14RG2 a numeric vector
gal14RG3 a numeric vector
gal14RG4 a numeric vector
gal15RG1 a numeric vector
gal15RG2 a numeric vector
gal15RG3 a numeric vector
gal15RG4 a numeric vector
gal16RG1 a numeric vector
gal16RG2 a numeric vector
gal16RG3 a numeric vector
gal16RG4 a numeric vector
gal17RG1 a numeric vector
gal17RG2 a numeric vector
gal17RG3 a numeric vector
gal17RG4 a numeric vector
gal18RG1 a numeric vector
gal18RG2 a numeric vector
gal18RG3 a numeric vector
gal18RG4 a numeric vector
gal19RG1 a numeric vector
gal19RG2 a numeric vector
gal19RG3 a numeric vector
gal19RG4 a numeric vector
gal20RG1 a numeric vector
gal20RG2 a numeric vector
gal20RG3 a numeric vector
gal20RG4 a numeric vector
gal80RG3 a numeric vector
gal80RG4 a numeric vector
wtR1 a numeric vector
wtR2 a numeric vector
wtR3 a numeric vector
wtR4 a numeric vector
gal1R1 a numeric vector
gal1R2 a numeric vector
gal1R3 a numeric vector
gal1R4 a numeric vector
gal2R1 a numeric vector
gal2R2 a numeric vector
gal2R3 a numeric vector
gal2R4 a numeric vector
gal3R1 a numeric vector
gal3R2 a numeric vector
gal3R3 a numeric vector
gal3R4 a numeric vector
gal4R1 a numeric vector
gal4R2 a numeric vector
gal4R3 a numeric vector
gal4R4 a numeric vector
gal5R1 a numeric vector
gal5R2 a numeric vector
gal5R3 a numeric vector
gal5R4 a numeric vector
gal6R1 a numeric vector
gal6R2 a numeric vector
gal6R3 a numeric vector
gal6R4 a numeric vector
gal7R1 a numeric vector
gal7R2 a numeric vector
gal7R3 a numeric vector
gal7R4 a numeric vector
gal10R1 a numeric vector
gal10R2 a numeric vector
gal10R3 a numeric vector
gal10R4 a numeric vector
gal80R1 a numeric vector
gal80R2 a numeric vector
gal80R3 a numeric vector
gal80R4 a numeric vector
Details

The 205 genes have been classified into four functional classes based on their GO annotations. In the data example provided in the vignette, we assume the four classes as true memberships (external knowledge) and use it to evaluate the performances of different correlation measured based clustering methods.

Source


References


Examples

data(gal_all)
## maybe str(gal_all) ; plot(gal_all) ...

Description

This function calculates p-values of the multivariate correlation estimator by enumerating all permutations. We recommend using Likehood Ratio Test implemented in function cor.LRtest if your data has moderate to large sample size (>5) The procedure is same as those permutation tests for Pearson correlation coefficient or other parameters. Since the approximation of null distribution requires enumerating all permutations. The computational burden increases in $n^2$.

Usage

permutest(x, y=NULL, m, G)

Arguments

x data matrix, column represents samples (conditions), and row represents variables (genes), see example below for format information

y optional, used when x and y are vectors

m number of replicates

G number of genes

Details

See manuscript.

Value

PV P-values of permutation tests
true.member

Author(s)
Dongxiao Zhu and Youjuan Li

References

See Also
cor.LRtest, cor.LRtest.std, cor.test

Examples
library("CORREP")
library("e1071")
d0 <- NULL
## sample size is set to 5, it takes about a min to finish
for(l in 1:5)
d0 <- rbind(d0, rnorm(100))
## data must have row variance of 1
d0.std <- apply(d0, 2, function(x) x/sd(x))
M <- cor.balance(t(d0.std), m = 4, G= 25)
M.pv <- permutest(t(d0.std), m = 4, G= 25)

true.member

The Pre-defined Class Memberships of 205 Genes According to GO Annotation

Description
The four classes are: Biosynthesis; Energy pathways; Nucleobase and Transport It is used as true clusters (external knowledge) to compare performance of different clustering methods.

Usage
data(true.member)

Source

References

Examples
data(true.member)
## maybe str(true.member) ; plot(true.member) ...
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