Package ‘MeasurementError.cor’

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Title  Measurement Error model estimate for correlation coefficient

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Author  Beiying Ding

Description  Two-stage measurement error model for correlation estimation with smaller bias than the usual sample correlation

Maintainer  Beiying Ding <bding@amgen.com>

License  LGPL

biocViews  StatisticalMethod

NeedsCompilation  no

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cor.me.matrix  A function to calculate measurement error estimates for all pairs of genes given by the matrix

Description

Given a matrix (p x n) for observed values of p variables and a corresponding matrix for their standard errors, the all pairwise measurement error estimates for true correlations are returned

Usage

  cor.me.matrix(exp, se)

Arguments

  exp  observed value matrix

  se  standard error matrix
Value

The final estimates for true correlation (i.e. `cor.true`) from the measurement error model

Note

The function involves using quasi-newton for linear optimization, "BFGS" is the only implemented method now. Refer to `cor.me.vector` for more details.

Author(s)

Beiying Ding

References


See Also

`cor.me.vector`

Examples

```r
exp <- matrix(abs(rnorm(200,1000,20)),ncol=10)
se <- matrix(abs(rnorm(200,50,5)),ncol=10)
cor.me.matrix(exp,se)
```

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`cor.me.vector`  
A function to calculate measurement error model estimates for correlation coefficient between two variables

Description

Given the observed value of two variables and their respective standard error, the measurement error estimate for their correlation coefficient is returned

Usage

`cor.me.vector(exp1, se1, exp2, se2)`

Arguments

- `exp1`: observed value for vector 1
- `se1`: estimated standard error for vector 1
- `exp2`: observed value for vector 2
- `se2`: estimated standard error for vector 2
Value

estimate  Vecotr containing the estimates from the measurement error model, i.e. \texttt{cor.me}, \texttt{cor.true}, \texttt{mu1}, \texttt{mu2}, \texttt{s1}, \texttt{s2} which are correlation for the measurement error distribution of the two variables, true correlation between the two variables, and true mean and standard deviation estimates for the two variables respectively

count  number of function and gradient evaluation

cconvergence  0 if converged. See \texttt{optim()} for details

Note

Most applicable for microarray expression data where standard errors are readily estimated by most low level analysis softwares. Hence variables can be thought of as genes. One also need to differentiate between \texttt{cor.me} and \texttt{cor.true}: the first one being the correlation between the measurement error distributions of the two genes whereas the second one is the quantity of interest, i.e true correlation between the two gene expression profiles.

The function involves using quasi-newton for linear optimization, "BFGS" is the only implemented method now.

Author(s)

Beiying Ding

References


See Also

cor.me.matrix

Examples

\begin{verbatim}
exp <- matrix(abs(rnorm(200,1000,20)),ncol=10)
se <- matrix(abs(rnorm(200,50,5)),ncol=10)
cor.me.vector(exp[1,],se[1,],exp[2,],se[2,])
\end{verbatim}
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