Package ‘twilight’

January 28, 2016

Version 1.46.0

Title Estimation of local false discovery rate

Author Stefanie Scheid <stefanie.scheid@gmx.de>

Description In a typical microarray setting with gene expression data observed under two conditions, the local false discovery rate describes the probability that a gene is not differentially expressed between the two conditions given its corresponding observed score or p-value level. The resulting curve of p-values versus local false discovery rate offers an insight into the twilight zone between clear differential and clear non-differential gene expression. Package ‘twilight’ contains two main functions: Function twilight.pval performs a two-condition test on differences in means for a given input matrix or expression set and computes permutation based p-values. Function twilight performs a stochastic downhill search to estimate local false discovery rates and effect size distributions. The package further provides means to filter for permutations that describe the null distribution correctly. Using filtered permutations, the influence of hidden confounders could be diminished.

Maintainer Stefanie Scheid <stefanie.scheid@gmx.de>

Depends R (>= 2.10), splines (>= 2.2.0), stats (>= 2.2.0), Biobase(>= 1.12.0)

Imports Biobase, graphics, grDevices, stats

Suggests golubEsets (>= 1.4.2), vsn (>= 1.7.2)

License GPL (>= 2)

URL http://compdiag.molgen.mpg.de/software/twilight.shtml

biocViews Microarray, DifferentialExpression, MultipleComparison

NeedsCompilation yes
R topics documented:

- exfdr .................................................. 2
- expval .................................................. 3
- plot.twilight ......................................... 4
- print.twilight ........................................ 5
- twilight ............................................... 6
- twilight.combi ....................................... 8
- twilight.filtering .................................... 9
- twilight.permute.pair .............................. 11
- twilight.permute.unpair ........................... 12
- twilight.pval ......................................... 13
- twilight.teststat ..................................... 15

Index 18

exfdr

Example of twilight result

Description

Application of function twilight on twilight object data(expval).

The function call was exfdr <- twilight(expval,B=1000).

Usage

data(exfdr)

Format

A twilight object.

References


**Example of twilight.pval result**

### Description

Application of function twilight.pval on leukemia data set of Golub et al. (1999), as given in data(Golub_Merge) in library(golubEsets).

First step was the variance-stabilizing normalization of Huber et al. (2002) in library(vsn):

```
golubNorm <- justvsn(Golub_Merge).
```

The function call was then `expval <- twilight.pval(golubNorm,id)` with `id <- as.numeric(Golub_Merge$ALL.AML)`.

### Usage

```
data(expval)
```

### Format

A twilight object.

### References


plot.twilight  Plot function for twilight objects

Description

Interface to plotting of twilight objects. Produces one of five possible plots.

Usage

## S3 method for class 'twilight'
plot(x, which = NULL, grayscale = FALSE, legend = TRUE, ...)

Arguments

x  An object of class twilight.

which  A character string specifying the plot to be made.

grayscale  Logical value. Specifying whether plots should be colored or grayscaled. Only necessary for "scores" and "fdr".

legend  Logical value. Produces a legend for "scores" and "effectsize". A legend for "fdr" is only available if bootstrap estimates exist.

...  Additional graphical arguments.

Details

Option which="scores" plots the expected versus the observed test statistics and draws confidence lines calculated from permutations. This plot is similar to plots in Tusher et al. (2001).

Option which="qvalues" plots q-values versus the number of rejected hypotheses.

Option which="fdr" plots p-values versus 1 - local false discovery rate, that is the conditional probability of being significant given the corresponding p-value, plus bootstrap estimates if computed. Bottom ticks are 1%-quantiles of p-values.

Option which="volcano" results in the volcano plot, that is observed score versus 1 - local false discovery rate. Bottom ticks are 1%-quantiles of scores.

Option which="effectsize" plots the observed fold change equivalent score distribution overlaid by the estimated effect size distribution, that is distribution of scores under the alternative. This plot is only available if function twilight.pval was applied with method="fc" as fold change equivalent scores are computed from log ratios.

Option which="table" tabulates histogram "effectsize".

Value

No value is returned except for "table".

Author(s)

Stefanie Scheid  http://www.molgen.mpg.de/~scheid
References


See Also

twilight.pval, twilight

Examples

```r
### contains a twilight object created by function twilight
data(exfdr)
plot(exfdr)
```

```r
> print.twilight
Print function for twilight objects
```

Description

Extract and print information about a twilight object.

Usage

```r
# S3 method for class 'twilight'
print(x, ...)
```

Arguments

- `x` Input object of class twilight.
- `...` Additional printing arguments.

Value

No value is returned.

Author(s)

Stefanie Scheid [http://www.molgen.mpg.de/~scheid](http://www.molgen.mpg.de/~scheid)
References


See Also

plot.twinlight

Examples

```r
### contains a twilight object created by function twilight
data(exfdr)
print(exfdr)
```

---

twilight  
*Estimation of the local false discovery rate*

Description

The function performs the successive exclusion procedure (SEP) as described in Scheid and Spang (2004).

Usage

twilight(xin, lambda = NULL, B = 0, boot.ci = 0.95, clus = NULL, verbose = TRUE)

Arguments

xin  
Numerical vector of p-values or a twilight object.

lambda  
Numerical value denoting the penalty factor. If not specified, the function searches for an appropriate regularization parameter.

B  
Numerical value specifying the number of bootstrap samples. If not specified, no bootstrap estimates are calculated.

boot.ci  
Numerical value denoting the probability value for bootstrap confidence intervals of local false discovery rate and prior pi0.

clus  
A list or numerical value to be passed to makeCluster(clus,...) in library(snow). If specified, bootstrapping is performed in parallel. No checks on clus are performed. Please make sure that makeCluster(clus) works properly in your environment.

verbose  
Logical value for message printing.
Details

In short, the successive exclusion procedure divides the set of p-values into two parts. The first part is chosen such that it resembles a uniform distribution while containing as many p-values as possible. This set of p-values represents the set of p-values derived from non-induced genes. The height of the uninform distribution is a natural estimate for the mixture parameter $\pi_0$. The p-value not contained in the uniform part serve as representatives of p-values derived from induced genes. Their distribution is the basis of the final estimate of the local false discovery rate.

NOTE: Library(snow) has to be loaded manually. It is not loaded as part of 'suggests' or 'depends' because it is only available under UNIX. If twilight does not work with the current version of snow, please send a report.

Value

Returns a twilight object consisting of a data.frame named result with variables

- `pvalue`: Sorted input vector.
- `qvalue`: q-values computed as described in Storey and Tibshirani (2003) with new estimate $\pi_0$.
- `index`: Index of the original ordering.
- `fdr`: Local false discovery rate averaged over 10 runs of SEP.
- `mean.fdr`: Bootstrap estimate of local false discovery rate.
- `lower.fdr`: Lower `boot.ci`-bootstrap confidence bound.
- `upper.fdr`: Upper `boot.ci`-bootstrap confidence bound.

Values are sorted by `pvalue`.

Note

Additional output consists of

- `lambda`: Regularization parameter.
- `pi0`: SEP estimate of prior probability.
- `boot.pi0`: Bootstrap estimate and `boot.ci`-bootstrap confidence bounds.
- `boot.ci`: Passes `boot.ci` for plotting.
- `effect`: Histogram of effect size distributions averaged over 10 runs of SEP.

If `xin` is of class twilight, the remaining slots are filled with corresponding input values. If `xin` is not of class twilight, these slots remain free.

Author(s)

Stefanie Scheid [http://www.molgen.mpg.de/~scheid](http://www.molgen.mpg.de/~scheid)
References


See Also

`twilight.pval`, `plot.twilight`, `exfdr`

Examples

```r
# twilight object created with B=1000 bootstrap samples
data(exfdr)
print(exfdr)
plot(exfdr)
```

twilight.combi  
*All permutations of a binary vector*

Description

For a given binary input vector, the function completely enumerates all possible permutations.

Usage

```r
twilight.combi(xin, pin, bin)
```

Arguments

- **xin**: Binary input vector, e.g. class labels.
- **pin**: Logical value. TRUE if samples are paired, FALSE if not.
- **bin**: Logical value. TRUE if permutations should be balanced, FALSE if not.

Details

Please note, that the resulting permutations are always as "balanced" as possible. The balancing is done for the smaller subsample. If its sample size is odd, say 5, `twilight.combi` computes all permutations with 2 or 3 samples unchanged. In the paired case, the output matrix contains only one half of all permutations. The second half is simply 1-output which leads to the same absolute test statistics in a paired test.
Value

Returns a matrix where each row contains one permuted vector. Note that even for balanced permutations, the first row always contains the original vector. If the number of rows exceeds 10000, NULL is returned.

Author(s)

Stefanie Scheid http://www.molgen.mpg.de/~scheid

References


See Also

twilight.permute.pair, twilight.permute.unpair

Examples

```r
x <- c(rep(0,4),rep(1,3))
y <- twilight.combi(x, pin=FALSE, bin=FALSE)
```

twilight.filtering

Permutation filtering

Description

The function call invokes the filtering for permutations of class labels that produce a set of complete null scores. Depending on the test setting, the algorithm iteratively generates valid permutations of the class labels and computes scores. These are transformed to pooled p-values and each set of permutation p-values is tested for uniformity. Permutations with acceptable uniform p-value distributions are kept. The search stops if either the number `num.perm` of wanted permutations is reached or if the number of possible unique(!) permutations is smaller than `num.perm`. The default values are similar to function `twilight.pval` but please note the details below.

Usage

```r
twilight.filtering(xin, yin, method = "fc", paired = FALSE, s0 = 0, verbose = TRUE, num.perm = 1000, num.take = 1)
```
Arguments

xin
Either an expression set (ExpressionSet) or a data matrix with rows corresponding to features and columns corresponding to samples.

yin
A numerical vector containing class labels. The higher label denotes the case, the lower label the control samples to test case vs. control. For correlation scores, yin can be any numerical vector of length equal to the number of samples.

method
Character string: "fc" for fold change equivalent test (that is log ratio test), "t" for t-test, and "z" for Z-test. With "pearson" or "spearman", the test statistic is either Pearson’s correlation coefficient or Spearman’s rank correlation coefficient.

paired
Logical value. Depends on whether the samples are paired. Ignored if method="pearson" or method="spearman".

s0
Fudge factor for variance correction in the Z-test. Takes effect only if method="z". If s0=0: The fudge factor is set to the median of the pooled standard deviations.

verbose
Logical value for message printing.

num.perm
Number of permutations. Within twilight.pval, num.perm is set to B.

num.take
Number of permutations kept in each step of the iterative filtering. Within twilight.pval, num.take is set to the minimum of 50 and ceiling(num.perm/20).

Details

See vignette.

Value

Returns a matrix with permuted input labels yin as rows. Please note that this matrix is already translated into binary labels for two-sample testing or to ranks if Spearman’s correlation was chosen. The resulting permutation matrix can be directly passed into function twilight.pval. Please note that the first row always contains the original input yin to be consistent with the other permutation functions in package twilight.

Author(s)

Stefanie Scheid http://www.molgen.mpg.de/~scheid

References


twilight.permute.pair

See Also
twilight.pval

Examples

```r
## Not run:
## Leukemia data set of Golub et al. (1999).
library(golubEsets)
data(Golub_Train)

## Variance-stabilizing normalization of Huber et al. (2002).
library(vsn)
golubNorm <- justvsn(Golub_Train)

## A binary vector of class labels.
id <- as.numeric(Golub_Train$ALL.AML)

## Do an unpaired t-test.
## Let's have a quick example with 50 filtered permutations only.
## With num.take=10, we only need 5 iteration steps.
yperm <- twilight.filtering(golubNorm, id, method="t", num.perm=50, num.take=10)
dim(yperm)

## Let's check that the filtered permutations really produce uniform p-value distributions.
## The first row is the original labeling, so we try the second permutation.
yperm <- yperm[-1,]
b <- twilight.pval(golubNorm, yperm[1,], method="t", yperm=yperm)
hist(b$result$pvalue)

## End(Not run)
```

describe {twilight.permute.pair}

Permutation matrix of paired class labels

Description

The function returns a matrix where each row is a (un)balanced permutation of the input two-sample class labels.

Usage

`twilight.permute.pair(v, m, bal = TRUE)`

Arguments

- `v`: A binary vector representing class labels in original order. Pairs must be in the same order.
- `m`: A numerical value giving the number of permutations.
- `bal`: Logical value. Results in balanced or unbalanced permutations.
Value

Returns a matrix where each row contains one permuted vector of class labels. Note that even for balanced permutations, the first row always contains the original vector.

Author(s)

Stefanie Scheid http://www.molgen.mpg.de/~scheid

References


See Also

twilight.permute.unpair, twilight.combi

Description

The function returns a matrix where each row is a (un)balanced permutation of the input twosample class labels.

Usage

twilight.permute.unpair(v, m, bal = TRUE)

Arguments

v A binary vector representing class labels in original order.
m A numerical value giving the number of permutations.
bal Logical value. Results in balanced or unbalanced permutations.

Value

Returns a matrix where each row contains one permuted vector of class labels. Note that even for balanced permutations, the first row always contains the original vector.
Author(s)

Stefanie Scheid http://www.molgen.mpg.de/~scheid

References


See Also

twilight.permute.pair, twilight.combi

twilight.pval

*Compute p-values from expression sets*

Description

A function to compute two-sample t, Z and fold change equivalent test statistics (paired or unpaired) and correlation coefficients. Based on permutations, expected test statistics as given in Tusher et al. (2001) and empirical p-values are computed. Additional output are q-values computed as given in Storey and Tibshirani (2003). The resulting object is of class twilight and can be passed to functions twilight or plot.twilight.

Usage

twilight.pval(xin, yin, method = "fc", paired = FALSE, B = 1000, yperm = NULL, balance = FALSE, quant.ocl = FALSE, ...)

Arguments

- **xin**: Either an expression set (ExpressionSet) or a data matrix with rows corresponding to features and columns corresponding to samples.
- **yin**: A numerical vector containing class labels. The higher label denotes the case, the lower label the control samples to test case vs. control. For correlation scores, yin can be any numerical vector of length equal to the number of samples.
- **method**: Character string: "fc" for fold change equivalent test (that is log ratio test), "t" for t-test, and "z" for Z-test. With "pearson" or "spearman", the test statistic is either Pearson’s correlation coefficient or Spearman’s rank correlation coefficient.
paired Logical value. Depends on whether the samples are paired. Ignored if method="pearson" or method="spearman".

B Numerical value specifying the number of permutations.

yperm Optional matrix containing in each row a permutation of the class labels in binary(!) format for two-sample testing. For computation of correlation scores, the rows of yperm have to contain the appropriate values or ranks. Use this argument carefully! If yperm is specified, no other permutation will be done. Please note that the first row of yperm MUST be the input vector yin. Otherwise, the \( p \)-value calculation will be incorrect.

balance Logical value. Depends on whether balanced or unbalanced permutations should be done. Ignored if method="pearson" or method="spearman".

quant.ciq Probability value for confidence lines. Lines are symmetric and denote the quant.ciq-quantile of maximal absolute differences between each permutation and the expected scores.

s0 Fudge factor for variance correction in the Z-test. Takes effect only if method="z". If s0=NULL: The fudge factor is set to the median of the pooled standard deviations.

verbose Logical value for message printing.

filtering Logical value for filtering for permutations of class labels that produce a set of complete null scores. Invokes function twilight.filtering. If yperm is specified, no filtering will be done. Note that the filtering is done on unbalanced permutations even if balance=TRUE.

Details

Please see vignette for detailed information.

Value

Returns a twilight object consisting of a data.frame named result with variables

- observed Observed test statistics.
- expected Mean of order statistics of the permutation statistics.
- candidate Binary vector. "1" for observations exceeding the confidence lines.
- pvalue Empirical \( p \)-values from two-sided hypothesis tests.
- qvalue \( q \)-values computed as described in Storey and Tibshirani (2003).
- index Index of the original ordering.

Values are sorted by absolute observed scores.

Note

Additional output consists of

- ci.line Quantile corresponding to quant.ciq, passed for plotting.
- pi0 Estimated prior probability.
twilight.teststat

s0      Estimated fudge factor if method="z".
call    Character string of function arguments.
quant.ci Passes quant.ci for plotting.

The remaining slots are left free for function twilight.

Author(s)

Stefanie Scheid http://www.molgen.mpg.de/~scheid

References


See Also

twilight, plot.twilight, twilight.combi, twilight.filtering, expval, twilight.teststat

Examples

### twilight object created from Golub data set
data(expval)
print(expval)
plot(expval)

---

<table>
<thead>
<tr>
<th>twilight.teststat</th>
</tr>
</thead>
<tbody>
<tr>
<td>Interface to the test statistics provided within 'twilight'</td>
</tr>
</tbody>
</table>

Description

A function to compute two-sample t, Z and fold change equivalent test statistics (paired or unpaired) and correlation coefficients.
Usage

twilight.teststat(xin, yin, method = "fc", paired = FALSE, s0 = NULL)

Arguments

xin Either an expression set (ExpressionSet) or a data matrix with rows corresponding to features and columns corresponding to samples.

yin A numerical vector containing class labels. The higher label denotes the case, the lower label the control samples to test case vs. control. For correlation scores, yin can be any numerical vector of length equal to the number of samples.

method Character string: "fc" for fold change equivalent test (that is log ratio test), "t" for t-test, and "z" for Z-test of Tusher et al. (2001). With "pearson" or "spearman", the test statistic is either Pearson’s correlation coefficient or Spearman’s rank correlation coefficient.

paired Logical value. Depends on whether the samples are paired. Ignored if method="pearson" or method="spearman".

s0 Fudge factor for variance correction in the Z-test. Takes effect only if method="z". If s0=NULL: The fudge factor is set to the median of the pooled standard deviations.

Details

Please see vignette for detailed information.

Value

Returns a list with two components: a numerical vector of observed test statistics observed. Each entry corresponds to one row of the input data matrix. Also, the estimated fudge factor s0 is returned. In any other case except method="z", s0 is zero.

Author(s)

Stefanie Scheid http://www.molgen.mpg.de/~scheid

References


See Also
twilight.pval

Examples

### Z-test on random values
M <- matrix(rnorm(20000), nrow = 1000)
id <- c(rep(1, 10), rep(0, 10))
stat <- twilight.teststat(M, id, method = "z")

### Pearson correlation
id <- 1:20
stat <- twilight.teststat(M, id, method = "pearson")
Index

*Topic **datagen**
  twilight.combi, 8
  twilight.filtering, 9
  twilight.permute.pair, 11
  twilight.permute.unpair, 12

*Topic **datasets**
  exfdr, 2
  expval, 3

*Topic **hplot**
  plot.twilight, 4

*Topic **nonparametric**
  twilight, 6
  twilight.pval, 13
  twilight.teststat, 15

*Topic **print**
  print.twilight, 5

exfdr, 2, 8
expval, 3, 15

plot.twilight, 4, 6, 8, 15
print.twilight, 5

twilight, 5, 6, 15
  twilight.combi, 8, 12, 13, 15
  twilight.filtering, 9, 15
  twilight.permute.pair, 9, 11, 13
  twilight.permute.unpair, 9, 12, 12
  twilight.pval, 5, 8, 11, 13, 17
  twilight.teststat, 15, 15