1 Abstract

The gprege package implements our methodology of Gaussian process regression models for the analysis of microarray time series. The package can be used to filter quiet genes and quantify/rank differential expression in time-series expression ratios. The purpose of this quick guide is to present a few examples of using gprege.

2 Citing gprege

Citing gprege in publications will involve citing the methodology paper [Kalaitzis and Lawrence, 2011] that the software is based on as well as citing the software package itself.

3 Introductory example analysis - TP63 microarray data

In this section we introduce the main functions of the gprege package by repeating some of the analysis from the BMC Bioinformatics paper [Kalaitzis and Lawrence, 2011].

3.1 Installing the gprege package

The recommended way to install gprege is to use the biocLite function available from the bioconductor website. Installing in this way should ensure that all appropriate dependencies are met.

```r
> source("http://www.bioconductor.org/biocLite.R")
> biocLite("gprege")
```

Otherwise, to manually install the gprege software, unpack the software and run

```
R CMD INSTALL gprege
```

To load the package start R and run

```r
> library(gprege)
```
3.2 Loading the data

For convenience, a fragment of the preprocessed data is provided in this package and can be loaded using

```r
data(FragmentDellaGattaData)
```

The full dataset is available at https://github.com/alkalait/gprege-datasets/raw/master/R/DellaGattaData.RData and can be loaded using

```r
# Download full Della Gatta dataset.
load(url('https://github.com/alkalait/gprege-datasets/raw/master/R/DellaGattaData.RData'))
# OR
data(FullDellaGattaData)
```

Type `?DellaGattaData` for more details on the dataset. If you need to preprocess some gene expression time-series from scratch and the dataset originates from Affymetrix arrays, we highly recommend processing it with `rma` or `mmgmos` from the `affy` and `puma` packages respectively. `mmgmos` extracts error bars on the expression measurements directly from the array data to allow judging the reliability of individual measurements. A detailed guide on how to perform these steps can be found in the `tigre Quick Guide`.

3.3 Interactive mode

Let us now examine one by one, in an interactive fashion, a few profiles of the full dataset (not available in the package). We start by loading it.

```r
# Download full Della Gatta dataset.
# con <- url('https://github.com/alkalait/gprege-datasets/raw/master/R/DellaGattaData.RData')
# attempts = 0
# while(!exists('DGdata') && attempts < 3) {
# try(load(con),TRUE) # close.connection(con)
# attempts = attempts + 1
# }
# data(FullDellaGattaData)
# Timepoints / GP inputs.
# tTrue = matrix(seq(0,240,by=20), ncol=1)
# gpregeOptions <- list()
```

These gene expression profiles correspond to the top ranks as direct targets suggested by TSNI [Della Gatta et al., 2008].

```r
data(FullDellaGattaData)
# Set index range so that only a top few targets suggested by TSNI be explored.
gpregeOptions$indexRange <- which(DGatta_labels_byTSNItop100)[1:2]
```

If the download fails, use the following instead.
> # Load installed fragment-dataset.
> data(FragmentDellaGattaData)
> # Fragment dataset is comprised of top-ranked targets suggested by TSNI.
> # Explore only the first few.
> gpregeOptions$indexRange <- 1:2

The option `gpregeOptions$explore<-TRUE` makes `gprege` wait for a keystroke to proceed to the next profile.

> # Explore individual profiles in interactive mode.
> gpregeOptions$explore <- TRUE
> # Exhaustive plot resolution of the LML function.
> gpregeOptions$exhaustPlotRes <- 30
> # Exhaustive plot contour levels.
> gpregeOptions$exhaustPlotLevels <- 10
> # Exhaustive plot maximum lengthscale.
> gpregeOptions$exhaustPlotMaxWidth <- 100
> # Noisy ground truth labels: which genes are in the top 786 ranks of the TSNI ranking.
> gpregeOptions$labels <- DGatta_labels_byTSNItop100
> # SCG optimisation: maximum number of iterations.
> gpregeOptions$iters <- 100
> # SCG optimisation: no messages.
> gpregeOptions$display <- FALSE
> # Matrix of different hyperparameter configurations as rows:
> # [inverse-lengthscale percent-signal-variance percent-noise-variance].
> gpregeOptions$inithypers <-
+ matrix( c( 1/1000, 1e-3, 0.999,
+ 1/30, 0.999, 1e-3,
+ 1/80, 2/3, 1/3
+ ), ncol=3, byrow=TRUE)

`gprege` will generate a report and a few plots for each explored profile. The first line contains the index of the profile in `exprs_tp63_RMA` and its ground truth (according to TSNI). The hyperparameters of the optimised log-marginal likelihood (LML) follow and then the initialisation (indicated by '<-') from which it came. Then a few statistics; the observed standard deviation of the time-series and the sum of the explained std.deviation (by the GP) and noise (Gaussian) std.deviation. Finally the function `exhaustivePlot` will reveal, through an exhaustive search in the hyperparemeter space\(^1\), the approximate true maximum LML and corresponding hyperparameters.

```
> gpregeOutput<-gprege(data=exprs_tp63_RMA,inputs=tTrue,gpregeOptions=gpregeOptions)
```

---

\(^1\) `gpregeOptions$exhaustPlotMaxWidth` defines the limit of the `lengthscale` search range.
<table>
<thead>
<tr>
<th>Length-scale</th>
<th>Signal</th>
<th>Noise</th>
</tr>
</thead>
<tbody>
<tr>
<td>84.73947</td>
<td>0.22901</td>
<td>0.03297</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Init.le</th>
<th>LML</th>
<th>Best</th>
</tr>
</thead>
<tbody>
<tr>
<td>32</td>
<td>2.95540268</td>
<td></td>
</tr>
<tr>
<td>5</td>
<td>16.69472737</td>
<td></td>
</tr>
<tr>
<td>9</td>
<td>16.69472737</td>
<td>&lt;--</td>
</tr>
</tbody>
</table>

**Total st.dev.** | Estim. sig + noise | 0.200493 |

**Log-ratio (max(LML[2:end]) - LML[1])**
13.73932

------------- EXHAUSTIVE LML SEARCH -------------

<table>
<thead>
<tr>
<th>Length-scale</th>
<th>Signal</th>
<th>Noise</th>
</tr>
</thead>
<tbody>
<tr>
<td>72.68966</td>
<td>0.16579</td>
<td>0.03470</td>
</tr>
</tbody>
</table>

Max LML | Estim. sig + noise | 16.32234561 |

ENTER to continue

------------- EXHAUSTIVE LML SEARCH -------------

<table>
<thead>
<tr>
<th>Length-scale</th>
<th>Signal</th>
<th>Noise</th>
</tr>
</thead>
<tbody>
<tr>
<td>62.44828</td>
<td>0.15310</td>
<td>0.09366</td>
</tr>
</tbody>
</table>

Max LML | Estim. sig + noise | 5.08007151 |

ENTER to continue
Figure 1: GP fit with different initialisations on profile #1.
Figure 2: Profile #1: (a) Log-marginal likelihood (LML) contour. (b) GP fit with maximum LML hyperparameters from the exhaustive search.
Figure 3: GP fit with different initialisations on profile #2.
Figure 4: Profile #2: (a) Log-marginal likelihood (LML) contour. (b) GP fit with maximum LML hyperparameters from the exhaustive search.
3.4 Comparing against BATS

Now we demonstrate compareROC, a facility for comparing the performance of gprege on a dataset with some other method (see figures below). In this example, we reproduce the main result presented in [Kalaitzis and Lawrence, 2011] ². Specifically, we apply standard Gaussian process regression and BATS [Angelini et al., 2007] on experimental gene expression data, where only the top 100 ranks of TSNI were labelled as truly differentially expressed in the noisy ground truth. From the output of each model, a ranking of differential expression is produced and assessed with ROC curves to quantify how well in accordance to the noisy ground truth each method performs. For convenience, gprege was already run on the full DellaGatta dataset and the resulting rank metrics are stored in gpregeOutput$rankingScores (see demTp63Gp1(fulldataset=TRUE)).

```r
# Load fragment dataset.
data(FragmentDellaGattaData)
data(DGdat_p63)
# Download BATS rankings (Angelini, 2007)
# Case 1: Delta error prior, case 2: Inverse Gamma error prior,
# case 3: Double Exponential error prior.
BATSranking = matrix(0, length(DGatta_labels_byTSNItop100), 3)
## for (i in 1:3) {
## # Read gene numbers.
## con <- url(paste('https://github.com/alkalait/gprege-datasets/raw/master/R/DGdat_p63_case',i,'_GL.txt', sep=''))
## while(is.null(tmp)) try(tmp <- read.table(con, skip=1), TRUE)
## genenumbers <- as.numeric(lapply(as.character(tmp[,2]), function(x) x=substr(x,2,nchar(x))))
## # Sort rankqings by gene numbers.
## BATSranking[,i] <- tmp[sort(genenumbers, index.return=TRUE)$ix, 4]
## }
# Sort rankings by gene numbers.
# BATSranking[,1] <- DGdat_p63_case1_GL[sort(genenumbers, index.return=TRUE)$ix, 4]
# BATSranking[,2] <- DGdat_p63_case2_GL[sort(genenumbers, index.return=TRUE)$ix, 4]
# BATSranking[,3] <- DGdat_p63_case3_GL[sort(genenumbers, index.return=TRUE)$ix, 4]
```

²Results on experimental data are slightly better because more initialisation points were used in optimising the likelihood wrt the kernel hyperparameters (gpregeOptions$inithypers), and the optimisation with the best log-marginal likelihood was always used in the end.
# The smaller a BATS-rank metric is, the better the rank of the gene reporter. Invert those rank metrics to compare on a common ground with gprege.

\begin{verbatim}
> BATSranking = 1/BATSranking
> compareROC(output=gpregeOutput$rankingScores,
+    groundTruthLabels=DGatta_labels_byTSNItop100,
+    compareToRanking=BATSranking)

[1] 0.876575
\end{verbatim}

Figure 5: ROC comparison on experimental data from [Della Gatta et al., 2008]. One curve for the GP method and three for BATS, using a different noise model (subscript 'G' for Gaussian, 'T' for Student’s-t and 'DE' for double exponential marginal distributions of error), followed by the area under the corresponding curve (AUC).

3.5 Ranking differential genes

Finally, the bulk ranking for differential expression is done with the full dataset, no interactive mode, and a ROC comparison in the end. Total computation time is approximately 45 minutes on a desktop running Ubuntu 10.04 with a dual-core CPU at 2.8 GHz and 3.2 GiB of memory.
# Download full Della Gatta dataset.

```r
#con <- url('https://github.com/alkalait/gprege-datasets/raw/master/R/DellaGattaData.RData', con = TRUE)
while(!exists('DGdata')) try(load(con),TRUE); close.connection(con)
data(FullDellaGattaData)
```

```
> tTrue = matrix(seq(0,240,by=20), ncol=1)
> gpregeOptions <- list()
> # Explore individual profiles in interactive mode.
> gpregeOptions$explore <- FALSE
> # Exhaustive plot resolution of the LML function.
> gpregeOptions$exhaustPlotRes <- 30
> # Exhaustive plot contour levels.
> gpregeOptions$exhaustPlotLevels <- 10
> # Exhaustive plot maximum lengthscale.
> gpregeOptions$exhaustPlotMaxWidth <- 100
> # Noisy ground truth labels: which genes are in the top 786 ranks of the TSNI ranking.
> gpregeOptions$labels <- DGatta_labels_byTSNItop100
> # SCG optimisation: maximum number of iterations.
> gpregeOptions$iters <- 100
> # SCG optimisation: no messages.
> gpregeOptions$display <- FALSE
> # Matrix of different hyperparameter configurations as rows:
> # [inverse-lengthscale percent-signal-variance percent-noise-variance].
> gpregeOptions$inithypers <-
+   matrix(c( 1/1000, 1e-3, 0.999,
+             1/8, 0.999, 1e-3,
+             1/80, 2/3, 1/3
+           ), ncol=3, byrow=TRUE)
> gpregeOutput<-gprege(data=exprs_tp63_RMA,inputs=tTrue,gpregeOptions=gpregeOptions)
```

## References

