Package ‘calm’

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Type Package
Title Covariate Assisted Large-scale Multiple testing
Version 1.18.0
Description Statistical methods for multiple testing with covariate information. Traditional multiple testing methods only consider a list of test statistics, such as p-values. Our methods incorporate the auxiliary information, such as the lengths of gene coding regions or the minor allele frequencies of SNPs, to improve power.

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calm Covariate Assisted Large-scale Multiple testing

Description

Statistical methods for multiple testing with covariate information.

Details

Package: calm
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Version: 0.9.0
Date: 2019-06-22
License: GPL (>= 2)
LazyLoad: yes

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References


See Also

CLfdr
CLfdr

Description

CLfdr returns the local false discovery rate (FDR) conditional on auxiliary covariate information.

Usage

CLfdr(x, y, pval = NULL, pi0.method = "RB", bw.init = NULL, bw = NULL, reltol = 1e-04, n.subsample = NULL, check.gam = FALSE, k.gam = NULL, info = TRUE)

Arguments

x
covariates, could be a vector of length m or a matrix with m rows.

y
a vector of z-values of length m.

pval
a vector of p-values of length m. The p-values are only used to compute the overall true null proportion when pi0.method="RB".

pi0.method
method to estimate the overall true null proportion (pi0). "RB" for the right-boundary procedure (Liang and Nettleton, 2012, JRSSB) or "JC" (Jin and Cai, 2007, JASA).

bw.init
initial values for bandwidth, optional. If not specified, normal-reference rule will be used.

bw
bandwidth values.

reltol
relative tolerance in optim function.

n.subsample
size of the subsample when estimating bandwidth.

check.gam
indicator to perform gam.check function on the nonparametric fit.

k.gam
tuning parameter for mgcv::gam.

info
indicator to print out fitting information.

Details

In many multiple testing applications, the auxiliary information is widely available and can be useful. Such information can be summary statistics from a similar experiment or disease, the lengths of gene coding regions, and minor allele frequencies of SNPs.

y is a vector of m z-values, one of each hypothesis under test. The z-values follow N(0,1) if their corresponding null hypotheses are true. Other types of test statistics, such as t-statistics and p-values, can be transformed to z-values. In practice, if the distribution of z-values is far from N(0,1), recentering and rescaling of the z-values may be necessary.

x contains auxiliary covariate information. For a single covariate, x should be a vector of length m. For multiple covariates, x should be a matrix with m rows. The covariates can be either continuous or ordered.
pi0.method specifies the method used to estimate the overall true null proportion. If the z-values are generated from the normal means model, the "JC" method from Jin and Cai (2007) JASA can be a good candidate. Otherwise, the right-boundary procedure ("RB", Liang and Nettleton, 2012, JRSSB) is used.

bw are bandwidth values for estimating local alternative density. Suppose there are p covariates, then bw should be a vector of p+1 positive numerical values. By default, these bandwidth values are chosen by cross-validation to minimize a certain error measure. However, finding the optimal bandwidth values by cross-validation can be computationally intensive, especially when p is not small. If good estimates of bandwidth values are available, for example, from the analysis of a similar dataset, the bandwidth values can be specified explicitly to save time.

reltol specifies the relative convergence tolerance when choosing the bandwidth values (bw). It will be passed on to stats::optim(). For most analyses, the default value of 1e-4 provides reasonably good results. A smaller value such as 1e-5 or 1e-6 could be used for further improvement at the cost of more computation time.

Value

fdr a vector of local FDR estimates. fdr[i] is the posterior probability of the ith null hypothesis is true given all the data. 1-fdr[i] is the posterior probability of being a signal (the corresponding null hypothesis is false).

FDR a vector of FDR values (q-values), which can be used to control FDR at a certain level by thresholding the FDR values.

pi0 a vector of true null probability estimates. This contains the prior probabilities of being null.

bw a vector of bandwidths for conditional alternative density estimation

fit.gam an object of mgcv::gam

Author(s)

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References


Examples

data(pso)
ind.nm <- is.na(pso$tval_mic)
x <- pso$len_gene[ind.nm] # normalize covariate
x <- rank(x)/length(x)
y <- pso$zval[ind.nm] # assign names to the z-values helps to give names to the output variables
names(y) <- row.names(pso)[ind.nm]
fit.nm <- CLfdr(x=x, y=y)
fit.nm$fdr[1:5]
EstFDR

FDR estimation

Description
False discovery rate (FDR) estimation from local FDR

Usage
EstFDR(fdr)

Arguments
fdr vector of local FDR

Value
the estimate of the FDR

Examples
lfdr <- c(runif(900), rbeta(100, 1, 10))
FDR <- EstFDR(lfdr)
sum(FDR<0.05)

EstNullProp_RB

Right-boundary procedure

Description
True null proportion (\(\pi_0\)) estimator of Liang and Nettleton (2012), JRSSB

Usage
EstNullProp_RB(pval, lambda.vec = 0.05 * seq_len(19))

Arguments
pval vector of p-values
lambda.vec vector of lambda candidates (excluding 0 and 1)

Value
the estimate of the overall true null proportion

Examples
pval <- c(runif(900), rbeta(100, 1, 10))
EstNullProp_RB(pval)
Psoriasis RNA-seq dataset

Description

A dataset containing the test statistics to analyze an RNA-seq study of psoriasis.

Usage

pso

Format

A dataset with the following vectors:

- `zval` 16490 z-values of genes with matching microarray data
- `len_gene` 16490 gene coding region length for zval
- `tval_mic` 16490 matching microarray t-statistics

Source


Examples

```r
data(pso)
dim(pso)
# total number of genes without matching microarray data
sum(is.na(pso$tval_mic))
```
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