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Deposited research article

Ranking genes with respect to differential expression

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deposited research

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Ranking genes with respect to differential expression

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Abstract

Background

In the pharmaceutical industry and in academia substantial efforts are made to make the best use of the promising microarray technology. The data generated by microarrays are more complex than most other biological data attracting much attention at this point. A method for finding an optimal test statistic with which to rank genes with respect to differential expression is outlined and tested. At the heart of the method lies an estimate of the false negative and false positive rates. Both investing in false positives and missing true positives lead to a waste of resources. The procedure sets out to minimise these errors. For calculation of the false positive and negative rates a simulation procedure is invoked.

Results

The method outperforms commonly used alternatives when applied to simulated data modelled after real cDNA array data as well as when applied to real oligonucleotide array data. In both cases the method comes out as the over-all winner. The simulated data are analysed both exponentiated and on the original scale, thus providing evidence of the ability to cope with normal and lognormal distributions. In the case of the real life data it is shown that the proposed method will tend to push the differentially expressed genes higher up on a test statistic based ranking list than the competitors.

Conclusions

The approach of making use of information concerning both the false positive and false negative rates in the inference adds a useful tool to the toolbox available to scientists in functional genomics.

Background

The microarray technology has revolutionized modern biological research by permitting the simultaneous study of a great part of the genome. The blessings stemming from this also brings the curse of high dimensionality of the data output. Microarrays play an important role in finding drug targets. This application provides the primary practical motivation for the method presented.

The main objective of this article is to explore one method for ranking genes in order of likelihood of being differentially expressed. Since it is the ranking that is of main interest, issues such as calculation of p -values and correction for multiple tests play a secondary role. Rather it is the thinking expressed in [1] that guide much drug target identification research: "The number of genes selected would depend on the size, aim, background and follow-up plans of the experiment". Often interest is restricted to some so-called drugable class of targets, thus thinning out the set

eligible genes considerably. Furthermore, the fact that a group of genes in the same functional class show evidence of differential expression may be much more telling than the individual p -values as such. However the rank order does play a role: It is generally sensible to validate a target in the drugable class with a smaller p -value prior to proceeding to one with a larger p -value. Sometimes it is possible to be guided by the performance of known drug targets in the choice of cut-off, but at any rate p -values have the greatest impact on decisions by providing a preliminary ranking of the genes. This is not to say that one should never take multiplicity into account or that this method in some way replaces correction for multiplicity. On the contrary *samroc* provides the basis for such calculations, see Section **Samroc**.

The approach presented could be applied to different types of test statistics, but to fix ideas one particular type recently proposed will be used. In the [2] a methodology based on a regularised t -statistic is described:

$$d = \frac{\text{diff}}{S_0 + S} \quad (1)$$

where *diff* is an effect estimate, e.g. a group mean difference, S is a standard error, and S_0 is the regularising constant. This formulation is quite general and e.g. includes the estimation of a contrast in an ANOVA. Putting $S_0=0$ will yield a t -statistic. The constant is found by removing the trend in d as a function of S in moving windows across the data. The technical details are spelled out in [3]. The statistic calculated this way will be referred to as SAM.

The basic idea with d is to eliminate some false positives with low values on S . It seems more relevant to optimise with respect to what is really the issue, namely the false positive and false negative rates. This is the intuition behind the approach.

An alternative to the statistic (1) is $d = \text{diff}/\sqrt{(S_0^2 + S^2)}$, or $d = \text{diff}/\sqrt{(wS_0^2 + (1-w)S^2)}$ for some weight w , which is basically the statistic proposed in [4]. Its performance appears to be very similar to that of (1) (data not shown). A more imaginative, but rather unorthodox, approach to comparing two groups would be to use $m = \sum e^{-aX_i}/n$, where X_i is assumed positive, for a fold change calculation of the measures m_1 and m_2 for the two groups: $MG = \max\{m_1, m_2\} / \min\{m_1, m_2\}$. The statistic m estimates the moment generating function. The case $a=1$ will be evaluated.

In this article another goodness criterion is proposed and argued. What is really relevant in choosing a good method is choosing one with an attractive Receiver Operating Characteristics (ROC) curve. By an attractive ROC curve is meant a plot of Proportion False Positives against Proportion False Negative that is as close to the axes as possible. This will minimise the number of genes that are falsely declared positive and falsely declared negative for a given significance level α and value on S_0 . It will also minimise the distance to the origin, which will be the criterion for finding an optimal value on S_0 as well as on α , see Fig. 2.

A software implementation in R code [5, 6] is available at the supplementary web page [7]. The R package SAG contains the function *samroc*, which provides an implementation of the method.

The structure of the article is the following. First the criterion is explained in detail. Then the estimation problems concerning the false positive and false negative rates are solved. Finally, the algorithm is outlined and tested on some simulated and some real data.

Methods

The criterion

A comparison of methods in terms of their ROC curves is displayed in Figure 4 of [1]. There a method whose ROC curve lies below another one is preferred, see Figure 2. If we agree that it be sensible to compare methods with respect to their ROC curves, then estimation procedures ought to find parameter estimates that make the ROC curve optimal in some sense. This section suggests a goodness criterion for the ROC curve.

By False Discovery Rate (FDR) we mean the proportion of false positives among the significant genes, see e.g. [2]. Multiplying FDR by the proportion of genes that are declared significant and dividing by the number of genes we obtain the False Positive rate (FP). Similarly we define the False Negative rate (FN).

Assume that we can, for given significance level α , estimate $FP(\alpha)$ and $FN(\alpha)$, and let h be a spline approximating the regression of FP on FN . Let us require that FP is less than or equal to FP_{max} , and likewise FN less than or equal to FN_{max} . Furthermore, put $h_1(x) = \min\{h(x), FP_{max}\}$. The goodness criterion is then formulated in terms of the distance of points on the curve h_1 to the origin, which in mathematical symbols may be put as

$$C = \min_{x \leq FP_{max}} \left\{ \sqrt{x^2 + h_1^2(x)} \right\} \quad (2)$$

Given a value on S_0 a set of $(FP(\alpha), FN(\alpha))$ will come out, and from this a spline h is given. Finally, calculate the criterion (2). Repeat the procedure for a number of S_0 and α values and choose the combination with the smallest distance.

If one has an assessment regarding the relative importance of FP and FN , that may be reflected in a version of the criterion (2) that incorporates weights.

Other goodness criteria are possible such as the sum of FP and FN or the area under the curve in Figure 2. For more details and other approaches see e.g. [8,9].

Estimating FP

Using the permutation method to simulate the null distribution of no change we can obtain a p -value for a two-sided test, as detailed below.

The data matrix has genes in rows and arrays in columns. Let $d(j)^{*k}$ be the value of the j th gene statistic in the k th permutation of columns and the p -value for gene i equals

$$P_i = \frac{\#\{d(j)^{*k} : |d(j)^{*k}| \geq |d(i)|\}}{B \times M} \quad (3)$$

where M is the number of genes, $d(i)$ the observed statistic for gene i , and B the number of permutations [2, 10, 11].

Thus given the significance level α the genes considered as differentially expressed will have the proportion given by

$$p(\alpha) = \frac{\#\{i : P_i \leq \alpha\}}{M} \quad (4)$$

, where '#' denotes the cardinality of the set.

According to [12] $FDR \leq \alpha / p(\alpha)$; equality is assumed in their treatment.

Furthermore, there is a bound by Benjamini and Hochberg [13] that states that $FDR \leq M \times P_{(i)}/i$, where $P_{(i)}$ is the largest ordered p -value which is declared significant. In terms of the entities above we have $i = p(\alpha) \times M$ and $P_{(i)} = \max_i \{P_i : P_i \leq \alpha\}$. Since $P_{(i)}$ is the largest p -value called significant, we have $P_{(i)} \leq \alpha$. In [14] the estimate $FDR = p_0 \times P_{(i)} / p(\alpha)$ is derived, where p_0 is the proportion unchanged genes. This suggests that the bound

$$FDR \approx \hat{p}_0 \times P_{(i)} / p(\alpha) \leq \hat{p}_0 \times \alpha / p(\alpha) \quad (5)$$

could be used as a reasonable approximation of FDR .

The current version of *samroc* uses the estimate

$$\hat{p}_0 = \frac{\#\{i : q_{25} \leq d(i) \leq q_{75}\}}{M / 2}$$

where q_x is the $X\%$ fractile of the d^* , cf. [3]. This estimate makes use of the fact that the genes whose test statistics fall in the quartile range will be predominantly the unchanged ones. More material on this matter follows in the **Appendix**.

The proportion false positive equals the proportion of genes called significant times the false discovery rate, or in symbols:

$$FP = p_{22} = p(\alpha) \times FDR.$$

Although not perfect the estimate of FP will tend to follow the change in true FP quite well, see Table 2.

Estimating FN

One way to attack the problem of estimating FN would be the following.

By definition the proportion false negative consists of all genes minus the true negative and the positive.

Using the notation in Table 1 $FN = p_{21}$. From this, we may proceed to $p_0 = p_{11} + p_{22}$. Furthermore, $p(\alpha) = p_{12} + p_{22}$ and $p_{22} = FP$. Thus $p_{11} = p_0 - p_{22}$. Finally p_{21} is identified from $p_{21} = 1 - p_{11} - p_{12} - p_{22}$.

Using (5) one obtains

$$FN = p_{21} = 1 - \hat{p}_0(1 - \alpha) - p(\alpha) \quad (6)$$

The graph we want to study is the one of the estimate

$$FN = 1 - \hat{p}_0(1 - \alpha) - p(\alpha)$$

versus the estimate of

$$FP = p(\alpha) \times FDR$$

The Samroc algorithm

The statistic (1) calculated in the following way will be referred to as *samroc*, and comes with SAG 0.9-13.

Before the algorithm starts the S 's are smoothed as a function of the average expression level of the gene, if the option `smooth = T`. By default `smooth = F`.

The algorithm suggested can be summarised by the following steps

1. Calculate the effect estimate, e.g. difference between group means
2. Calculate the standard errors
3. Generate effect estimates under the null hypothesis, through B permutations (by default $B = 100$).
4. Calculate standard errors for these simulation estimates
5. Calculate the test statistic (1) for a given value of S_0 for all previous steps, 1, 2, 3 and 4.

6. Iterate over new values of S_0 , i.e. a number of fractiles of S , and a number of α 's to find an optimum.

Samroc also outputs a suggested significance level as well as an optimal S_0 , that is estimated to minimise the criterion (1). Furthermore, the function outputs the observed test statistic, the simulation test statistic and the uncorrected p-values. Thus, one may use this output to calculate corrected p -values, e.g. by using the package *multtest* [15] to obtain the multiple test procedure detailed in [10] (see also [16]), or *samfdr* in SAG to obtain the decisions based on the FDR [2]. Additionally, the R base package offers the function *p.adjust*, which provides the multiple test options Bonferroni, Holm and Hochberg.

Since the p -values they produce are monotone in the uncorrected ones they gives genes the same rank order as the uncorrected p -values. One shall bear in mind that the multiple test procedures tend to be very strict, and thus provide low power for detecting changed genes. New and promising ideas based on the FDR concerning how to increase power exist, e.g. [14]. The subject is important and complex, and would easily fill up an article this size.

A modified algorithm which starts by fixing the number of genes to be selected will be evaluated in the future.

Results

When testing methods in this field it is difficult to find suitable data where something is known about true status of the genes. If one chooses to simulate, then the distributions may not be entirely representative of a real life situation.

If can find non-proprietary real life data, then the knowledge as to which genes are truly changed may be uncertain. The bulk of my experience with this method comes from analysing proprietary data from experiments run on the Affymetrix U95 GeneChips. I have had very good results, but my telling so will not convince the critical mind, so I have tried to find both relevant simulation models and relevant publicly available real life data.

It has been common to simulate data, as in [4, 1, 14]. All these use normal distributions, in the case of [1] conditional normal distributions.

The data used in this article were simulated using mixtures of the distributions described in [4]. These theoretical distributions were modelled after the real *E.coli* cDNA data presented in [17]. To make the situation a little more realistic the distributions of the changed genes are now chosen randomly among the three last bottom rows of Table 3. The null distribution was obtained by mixing the distributions in the first three rows of Table 3. The simulation program, including the seed, is available at the supplementary web site [7].

Ten thousand genes were simulated representing two groups of either different or identical distributions. The groups were of size four. Here we compare the number of false and true positives among the top 500 ranked genes. Choosing the number 500 is of course arbitrary, but resembles the real life situation were we have set aside resources to follow up on a certain number of genes, and looking at 5% is not unreasonable. The number one would follow up is smaller, but may vary depending on what molecular classes are represented. Choosing a much larger number than 500 will make the performance of the tests more equal and the comparisons less relevant, and choosing a much smaller will make comparisons between methods very uncertain.

In the comparison *samroc*, *t*-test, Wilcoxon, MG, Fold Change, the Bayesian method in [1], and SAM [2] were competing. By the *t*-test we mean the unequal variance *t*-test: $t = (mean_1 - mean_2) / \sqrt{(s_1^2/n_1 + s_2^2/n_2)}$ for sample means $mean_1$ and $mean_2$ and sample variances s_1^2 , s_2^2 . The Wilcoxon rank sum test is based on the sum W_s of the ranks of the observations in one of the groups $W_s = R_1 + \dots + R_{n_1}$ [18]. The Bayesian method calculates the posterior odds for genes being changed (available as functions *stat.bay.est* in the R package SAG, and *stat.bayesian* in *sma* ([1],[5]). Finally, Fold Change equals $FC = \max\{mean_1, mean_2\} / \min\{mean_1, mean_2\}$.

The *t*-test is known to have an important optimality feature called Uniformly Most Powerful unbiased when data are normal [19]. Basically, this means that the *t*-test is hard to beat when data are normal. However, when the number of observations is low the estimate of the standard error (SE) which goes into the denominator can sometimes play tricks. When the SE is low there is an increased risk of obtaining false positives as has been noted by several authors. This problem predominantly appears at low expression levels.

Let us start by the simulated data that is expected to contain 5% changed genes, see Table 4. When data are truly normal and there are as many as 4 observations per group *samroc* performs best, followed by SAM together with Wilcoxon, and the MG method last, being a total disaster. The program estimates p_0 at 96%, the regularising constant S_0 is set to 0, and the suggested cut-off is 0.02.

When the same data is exponentiated, thus giving lognormal distributions, MG comes out first, followed by *samroc*, the *t*-test and Wilcoxon lag far behind, and Fold Change is clearly a failure. This time p_0 is estimated at 96%, S_0 is taken to be the minimum S , and the suggested cut-off is 0.02.

When data are normal and the expected proportion of changed genes equals 10%, p_0 is estimated at 91%, 0 is chosen as the value of S_0 , the suggested cut-off is 0.03. Now *samroc* comes out on top, followed by SAM and the *t*-test, and again MG cannot cope with normal data, see Table 5.

These data were also exponentiated and p_0 was then estimated at 91%, and S_0 was chosen to be the minimum of the S 's, while the cut-off was set to 0.03. The MG method came out a clear winner, followed by *samroc* and Bayes, and Fold Change trailing behind.

Next let us look at the leukaemia data from [20] which consists of 38 samples run on the Affymetrix Hu6800FL oligonucleotide chip. The Average Difference values on 7129 probe sets were downloaded from [21]. The samples either belong to the acute myeloid leukaemia (ALL) or the acute lymphoblastic leukaemia (AML) category, with 27 replicates of the first category and 11 of the second. A review of how three methods fare with these data is presented in [22]. In that reference 50 genes are listed that based on statistical analysis of the full set of 38 samples and on biological evidence are believed to be differentially expressed when comparing ALL to AML. With the full sample the results agree well between methods, and there is reason to believe that the genes are truly differentially expressed. With a large sample size, the choice of method is not so critical as with a small. However, a good method would pick out these genes already at a smaller sample size. Therefore, it is reasonable to score the methods by the average rank of the genes on the list.

The data are pre-processed by subtracting the median and dividing by its quartile range as in [22]. Other, possibly more efficient alternatives exist, especially if the intensities are available, see e.g. [23]. But this normalisation is sufficient for the

current treatise, where the relative merits of the methods for ranking genes is the issue.

In Table 6 we can see the ranks of the genes among all genes. In the first two columns we see the t -test and SAM, and it is evident that they agree quite well on most genes, which is not so surprising, since SAM is a slightly modified t -test. Looking at the over-all average ranks in the bottom row reveals that *samroc* tends to push the differentially expressed genes higher up the list than the other methods. Though its apparent similarity to SAM, *samroc* has a different behaviour. The Bayes method may have some problems caused by the assumption of conditional normality at this sample size with these data.

Discussion

Whether to look at data on a log scale or not is a tricky question, and is beyond the scope of this article. However, from the above it appears that the best performance by the tests considered is achieved when data are lognormal. But the methods are tested on normal, lognormal and real life data, in order to supply a varied testing ground.

The proposed method comes out better than the original SAM statistic in every test performed. Obviously, the ordinary Fold Change is a disaster, as has been noted by several authors before. The success of MG is rather unexpected and hard to understand, and on top of that the statistic corresponds to a very general hypothesis. But the fact remains that it is a tough contender when data are close to lognormal, which is often the case. In contrast to *samroc*, however, it suffers from being highly sensitive to distributional assumptions. Maybe a calibration of a using the algorithm outlined in this article can further extend its use. The *samroc* statistic d is robust and flexible in that it can address all sorts of problems that suit a linear model. The methodology adjusts the regularising constant when data are non-normal and achieves an improved performance. The algorithm ranks the genes in a reliable fashion, and also gives some rough idea of how many genes it makes sense to look closer at.

A typical run with real life data will take several hours on a desktop computer. To make this methodology better suited for production it would be a good investment to translate part of the R code, or the whole of it, into C.

In order to improve on standard univariate tests one must make use of the fact that data are available on a large number of related tests. In this article it has been shown one way of achieving this goal. The conclusion is that it is possible and sensible to calibrate the test with respect to estimates of the false positive and false negative rates.

Acknowledgement

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Figure legends

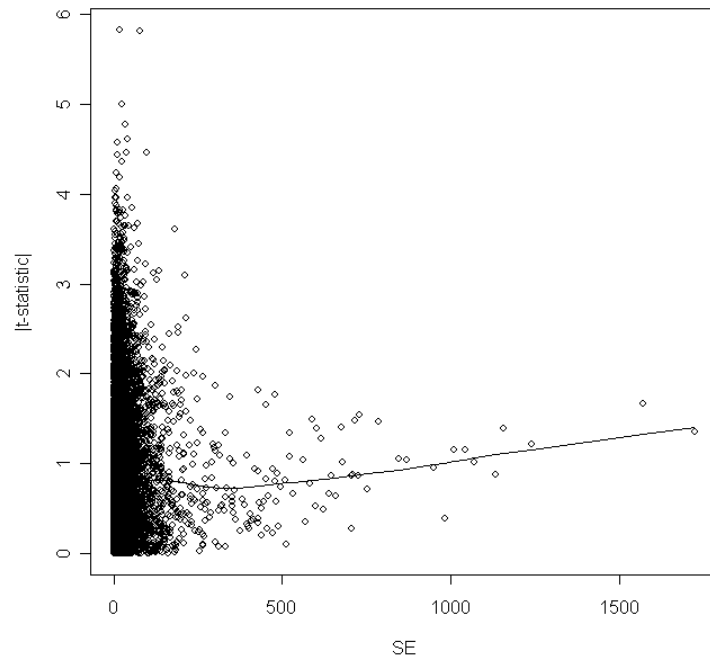


Figure 1. Often with real microarray data the absolute value of the t -statistic is a function of the standard error SE , and there is an erratic behaviour of the statistic for small values of SE with an increased risk of false positives. By choosing the constant $S_0(1)$ wisely one can alleviate this problem.

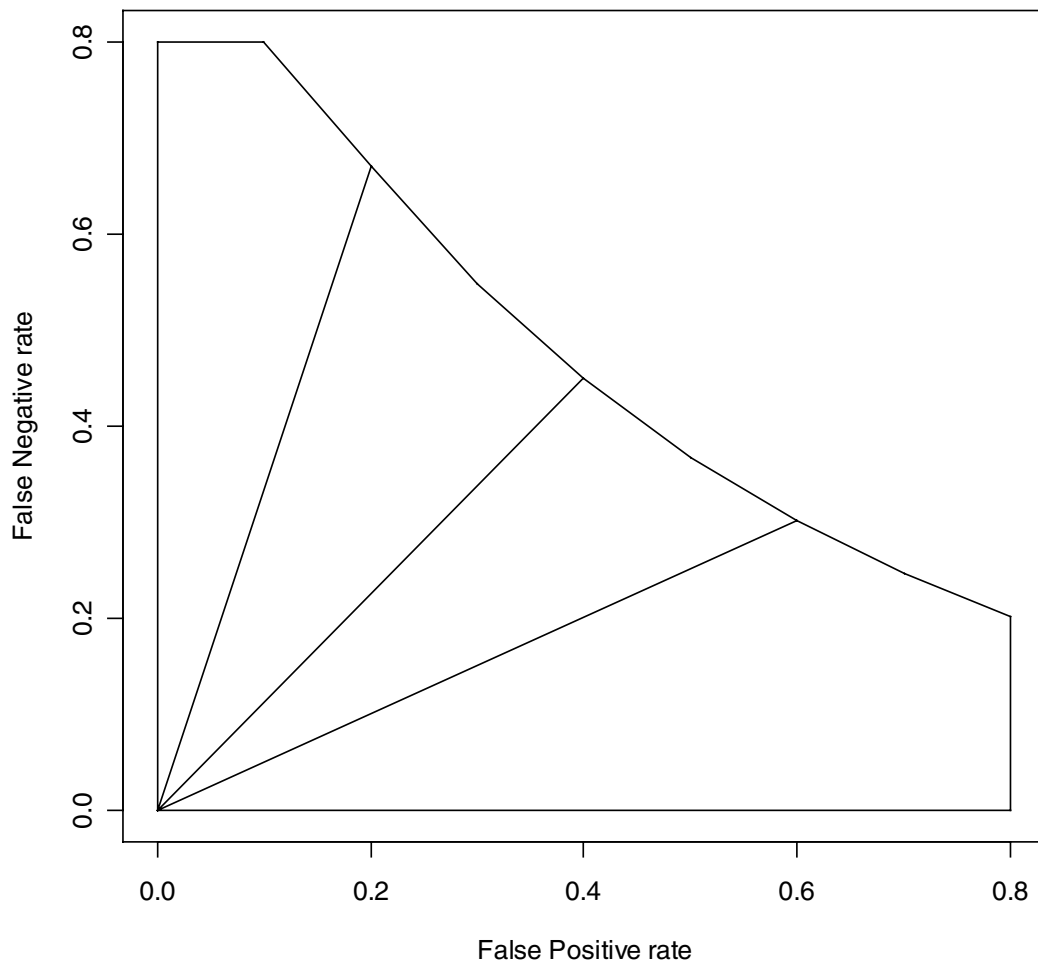


Figure 2. The FN vs the FP, given some significance level, and the distance to the curve for a hypothetical test. According to the proposed criterion a good test would constitute one, which will be as close to the origin as possible. In target discovery it is desirable to keep both FN and FP low.

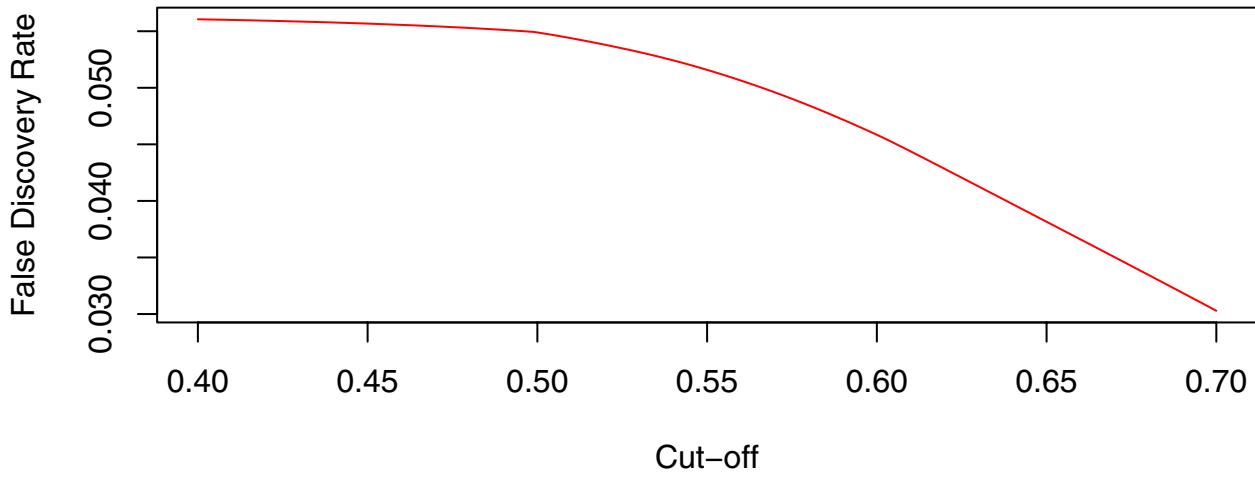
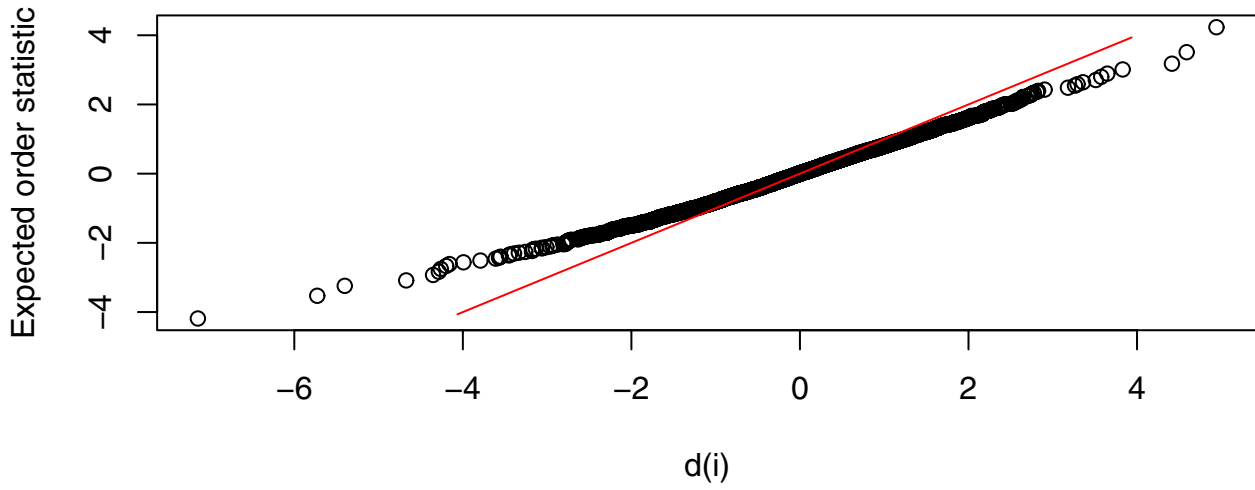


Figure 3. A subset of the data from Golub *et al* consisting of the first four samples from each group, was used to assess the performance of the *t*-test, SAM, *samroc* and the Bayesian method. The upper panel shows the ordered observed *d*-statistics versus the expected ordered statistics calculated from the simulation. Looking at the graph it appears that rather a lot of genes are changed. The lower panel shows the estimated FDR as a function of the cut-off δ , such that genes with $|d - d_{expected}| > \delta$ will be called differentially expressed. Choosing a cut-off of 0.7, i.e. calling genes that fulfill $|d - d_{expected}| > 0.7$ differentially expressed will only give about 3% false positives. The proportion of unchanged genes is estimated at 84%, and S_0 in (1) is put to the 5% fractile of the SE's. The graph was produced by the *samfdr* function in SAG.

Tables

	Negative	Positive	
True	p_{11}	p_{12}	T
False	p_{21}	p_{22}	F
	N	P	1

Table 1. The unknown distribution of true and false positives and negatives. The proportion of incorrectly called genes equals $p_{21}+p_{22}$.

normal				
p_0	parameter	significance level		
		0.02	0.05	0.1
0.95	FP	213	492	970
	\hat{FP}	192	480	960
	FN	291	216	161
	\hat{FN}	205	139	86
0.9	FP	173	447	920
	\hat{FP}	182	455	910
	FN	611	442	334
	\hat{FN}	552	382	256
lognormal				
0.95	FP	191	492	940
	\hat{FP}	192	480	960
	FN	253	181	133
	\hat{FN}	267	183	139
0.9	FP	144	415	834
	\hat{FP}	182	457	914
	FN	529	366	256
	\hat{FN}	456	296	224

Table 2. The actual and estimated FP's and FN's for the simulated data in the Results section. Often FP is quite well estimated, while the estimate \hat{FN} seems to have a bias, but nevertheless captures the changes that takes place.

<i>Mean1</i>	<i>sd1</i>	<i>Mean2</i>	<i>sd2</i>
-8	0.2	-8	0.2
-10	0.4	-10	0.4
-12	1.0	-12	1.0
-6	0.1	-6.1	0.1
-8	0.2	-8.5	0.2
-10	0.4	-11	0.7

Table 3. The normal distributions simulated, defined by their means and standard deviations. The first three rows do not represent differential expression, while the last three rows do.

<i>Method</i>	<i>False positive</i>	<i>True positive</i>
lognormal		
<i>samroc</i>	262	238
<i>t</i> -test	296	204
Wilcoxon	303	197
Fold Change	454	46
MG	247	253
Bayes	284	216
SAM	286	214
normal		
<i>samroc</i>	302	198
<i>t</i> -test	307	193
Wilcoxon	303	197
Fold Change	392	108
MG	454	46
Bayes	345	155
SAM	304	196

Table 4. Genes were ranked with the statistical methods in terms of degree of differential expression, and the number of true and false positives among the top 500 was counted. Above are the number of true and false positives in the top 500 when the proportion unchanged equals 5% and the number of genes equals 10000.

<i>Method</i>	<i>False positive</i>	<i>True positive</i>
lognormal		
<i>samroc</i>	115	385
<i>t</i> -test	161	339
Wilcoxon	197	303
Fold Change	411	89
MG	48	452
Bayes	128	372
SAM	143	357
normal		
<i>samroc</i>	156	344
<i>t</i> -test	166	334
Wilcoxon	197	303
Fold Change	325	175
MG	411	89
Bayes	253	247
SAM	161	339

Table 5. False positives and true positives in top 500, when the proportion unchanged equals 10% and the number of genes equals 10000.

<i>Gene</i>	<i>t-test rank</i>	<i>SAM rank</i>	<i>samroc rank</i>	<i>Bayes rank</i>
M55150	78	82	380.5	1419
M21551	2212	2135	927	444
M81933	926	969	1383	2036
U63289	1411	1399	433	215
M11147	252	176	44	43
U41767	739	573	1411	2404
M16038	5978	5918	4898	3086
U50136	75	83	41	104
M13485	873	893	281	136
D49950	844	630	459	642
M80254	2827	2756	1856	1323
U51336	664	576	724	1298
X95735	83	76	18	15
M62762	36	12	191	1310
L08177	64	11	4	10
Z30644	5475	5410	4672	3635
U12471	225	330	1034	2130
M21904	994	1012	653	702
U05681	1316	1405	1215	1428
U77604	305	113	25	17
D50310	2623	2386	1163	596
Z48501	122	100	63	189
M81758	827	799	212	97
U82759	864	744	1024	1693
M95678	294	231	124	222
X74262	69	45	11	9
M91432	333	171	80	133
HG1612-HT1612	397	462	626	1247
M31211	350	317	1520	2755
X59417	748	423	122	69
Z69881	30	6	270	1654
U22376	62	30	24	123
L07758	39	16	3	2
L47738	133	156	186	610
U32944	1645	1222	379	177
U26266	395	164	39	29
M92287	318	161	60	76
U05259	143	127	56	101
M65214	183	72	15	11
L13278	44	17	10	27
M31523	167	95	162	676
M77142	341	201	55	40
U09087	221	143	109	321
D38073	432	392	214	315
U38846	537	303	68	31
J05243	1	2	34	591
D26156	168	118	84	256
X15414	522	340	1013	2107
S50223	321	269	501	1244
X74801	404	235	98	134
Average	762.2	686.12	579.49	758.64

Table 6. Results for Leukemia data using only the first four samples from ALL and AML. For the full results see the supplementary web page.

Appendix

Estimation of p_0

Using the model in [12] where the distribution is assumed to be a mixture of differentially expressed genes (denoted 1) and rest (denoted 0), such that in terms of densities $f(x) = p_1 f_1(x) + (1 - p_1) f_0(x)$, the entries of Table 1 may be estimated given a value on p_1 . Let $p_0 = 1 - p_1$, which is not identifiable without strong parametric assumptions. There exist however a number of suggested solutions.

From the relation (3.9) in [12] $p_1 \geq 1 - \min\{f_0/f\}$. Similarly one may show that $p_1 \leq f(z) / f_1(z) = p_1^* / (1 - p_0^* f_0(z)/f(z))$, taking p_0^* and p_1^* from the previous relation. The right members of the two previous relations may be estimated by a bootstrap explained in the reference. This procedure basically uses the data and the bootstrapped data to estimate the log odds for having an observation of one type versus the other in an interval and smoothes the log-odds as a function of the test statistic with a spline. A third way to estimate p_0 is to use the assumption that the expected difference under the null hypothesis is zero $E_0[d] = 0$, and a variance decomposition. From $E[d] = \mu = p_1 \mu_1$ and the variance decomposition $\sigma^2 = \text{Var}[d] = p_1 (\mu_1 - \mu)^2 + p_0 \mu^2 + p_1 \sigma_1^2 + p_0 \sigma_0^2$, we have, disregarding $p_1 \sigma_1^2$ and using $\mu_1 = \mu / p_1$, the inequality $\sigma^2 \geq p_0 \{\mu^2 (p_0 / p_1 + 1) + \sigma_0^2\}$. The moments are estimated from the sample and the bootstrap, and by assuming equality, and thereby inflating p_0 a bit, we can solve for p_0 . Assuming equality in the first of the two previous inequalities, using the result in the second and assuming equality also there, and taking the mean of the three estimates,

In a short series of simulation tests the estimate (3) performed best. But other options will be considered in preparation for the next release of *samroc*.

Why it is not enough to control FDR

If one agrees that, in the notation of Table 1, it is desirable to minimise the proportion of incorrectly called genes $p_{12} + p_{21}$ (or in general some increasing function of these), then it will not suffice to minimise FDR. The $FDR \approx p_0 \times \alpha / p(\alpha)$, with α the significance level, tends to decrease with decreasing α , but at the same time the power will decrease as well [18]. The real issue then becomes to keep the FDR low at the same time as achieving a reasonable power. In the context of microarrays, however, it is not possible to calculate power since that requires a specification of the alternative hypothesis, which is not practical. Instead of trying the impossible it is

better to balance FDR and power by using the information on p_{21} and p_{12} that we have through FP and FN.