Unite and conquer: univariate and multivariate approaches for finding differentially expressed gene sets

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ABSTRACT
Motivation: Recently, many univariate and several multivariate approaches have been suggested for testing differential expression of gene sets between different phenotypes. However, despite a wealth of literature studying their performance on simulated and real biological data, still there is a need to quantify their relative performance when they are testing different null hypotheses.

Results: In this paper we compare the performance of univariate and multivariate tests on both simulated and biological data. In the simulation study we demonstrate that high correlations equally affect the power of both, univariate as well as multivariate tests. In addition, for most of them the power is similarly affected by the dimensionality of the gene set and by the percentage of genes in the set, for which expression is changing between two phenotypes. The application of different test statistics to biological data reveals that three statistics (sum of squared $t$-tests, Hotelling’s $T^2$, N-statistic), testing different null hypotheses, find some common but also some complementing differentially expressed gene sets under specific settings. This demonstrates that due to complementing null hypotheses each test projects on different aspects of the data and for the analysis of biological data it is beneficial to use all three tests simultaneously instead of focusing exclusively on just one.

1 INTRODUCTION
In recent years, there has been a considerable shift in attention from single components of molecular biological systems towards studies focusing on functionally related compartments. The reason for this change can be acknowledged, at least partly, to the fact that today’s systems perspective (Kitano, 2001; Palsson, 2006.) is generally considered as very beneficial to elucidate the collective functioning of biological processes and even of whole cells. In this context, it is no surprise that this reflects also in recent developments regarding the analysis of gene expression data (Emmert-Streib and Dehmer, 2008) and more specifically endeavors to detect differentially expressed pathways (Barry, et al., 2008; Emmert-Streib, 2007; Mootha, et al., 2003). The analysis of pathways (gene ontologies, or pre-selected gene sets) that are significantly differentially expressed between two phenotypes is intuitively appealing and there are at least two good reasons for this. First, by arranging genes into pathways the dimensionality of the data is reduced and as a consequence the number of statistical hypotheses to test. Second, the statement ‘a gene is differentially expressed between two phenotypes’ has less explanatory power compared to the statement ‘a pathway is differentially expressed between two phenotypes’. However, the idea to look for differentially expressed pathways (gene sets in what follows) appeared with a different reasoning in mind. There is a general belief that in metabolic diseases changes in gene expression are moderate and can not be detected for individual genes. For example, after correction for multiple tests there were no differentially expressed genes between Type II diabetes positive and negative patients (Mootha, et al., 2003). In contrast, the search for differentially expressed gene sets identified a set of genes involved in oxidative phosphorylation as coordinately decreased in human diabetic muscle (Mootha, et al., 2003). In the latter work Mootha and colleagues described the first algorithm (‘Gene Set Enrichment Analysis’, GSEA) focused on the expression changes in a set of genes as opposed to changes in the expression of individual genes. Since that time many approaches for the analysis of gene sets have been suggested (Kim and Volsky, 2005; Nettleton, et al., 2008; Tomfohr, et al., 2005) and their number is still growing (see Ackermann and Strimmer, 2009 for a review). The major difference between them was formulated by Goeman and Buhlmann (2007) in terms of the scope of the comparisons of these approaches. Competitive tests compare a gene set against the rest of all sets and self-contained tests answer the question whether two gene sets are differentially expressed between different phenotypes. In what follows we concentrate on the self-contained tests only (see Goeman and Buhlmann (2007) for further discussion). Self-contained tests, in turn, are different in terms of whether they are multivariate and account for interdependencies among genes (e.g. Hotelling’s $T^2$ test: Lu, et al., 2005; Kong, et al., 2006; Xiong, 2006; GlobalANCOVA: Hummel, et al., 2008; N-statistic: Klebanov, et al., 2007), or disregard existing complex correlation structure in a gene set and consider gene-level statistics only (e.g. weighted sum of t-tests: $\sum t_i$)}
The resenting popular choices in test ing whether two gene sets are simulated data, mimicking the st ated conditions and study in We include two multivariate tests, Hotelling’s t2 test (Lu, et al., 2005), and N-statistic (Klebanov, et al., 2007), also known as non-parametric Cramer test (Baringhaus and Franz, 2004) and two univariate tests (different transformations of the t-statistic, see below). A fifth test, the multivariate Dempster’s $T_1$ (Dempster, 1958) was recently considered by Srivastava and Du (2008) in the context of power study (see Srivastava and Du, 2008 for further details). For biological data we compare the performance of these tests with other popular approaches (Liu, et al., 2008 for further details). For biological data we compare the performance of these tests with other popular approaches (Liu, et al., 2008) in the context of power study (see Srivastava and Du, 2008 for further details). For biological data we compare the performance of these tests with other popular approaches (Liu, et al., 2008).  

2 METHODS

Consider a pair of biological conditions, such as ‘case’ vs ‘control’ or ‘treated’ vs ‘untreated’. Suppose there are $n_1$ samples of measurements of $p$ genes for the first, and $n_2$ samples of measurement of $p$ genes for the second conditions. Let the two $p$-dimensional random vectors of measurements $X_1, ..., X_{n_1}$ and $Y_1, ..., Y_{n_2}$ be independent and identically distributed with the distribution functions $F$ and $G$, mean vectors $\bar{X}$, $\bar{Y}$ and $p \times p$ covariance matrices $S_1$, $S_2$. We consider the problem of testing the hypothesis $H: F = G$ against a fixed alternative $F \neq G$.

2.1 Test statistics

Hotelling’s $T^2$. Hotelling’s $T^2$ does not test the hypothesis $H: F = G$. If $F$ and $G$ are multivariate normal distributions with common covariance matrix, the Hotelling’s $T^2$ tests the simplified hypothesis $\bar{X} = \bar{Y}$. The corresponding test statistic is

$$T^2 = \frac{n_1 n_2}{n_1 + n_2} (\bar{X} - \bar{Y}) S^{-1} (\bar{X} - \bar{Y})^T$$

where $S$ is the pooled variance-covariance matrix of the measurements. The problem however is that if $p$ is larger than $n_1+n_2$ the covariance matrix becomes singular and cannot be inverted. In gene expression studies the number of samples is always much less than the number of observations and to calculate the inverse one needs to use additional steps. One obvious modification is to use a generalized matrix inverse instead of $S^{-1}$, and another one is the dimensionality reduction (e.g. Kong, et al., 2006). Yet another possibility is to use the shrinkage estimator by Schafer and Strimmer (2005). We did not find significant differences between results obtained using the generalized matrix inverse (as implemented in Venables and Ripley, 1999) and the shrinkage estimator; in what follows the generalized inverse is used.

Dempster’s $T_1$. For the same simplified hypothesis Dempster (Dempster, 1958) suggested an approximate $T^2$ test, avoiding the problem of singular matrix inverse

$$T_1 = \frac{n_1 n_2}{n_1 + n_2} \frac{(\bar{X} - \bar{Y})^T S^{-1} (\bar{X} - \bar{Y})}{n S}$$

asymptotically distributed as F-statistics under special conditions (see Srivastava and Du, 2008 for details).

N-statistic. For testing the hypothesis $H: F = G$ against a fixed alternative $F \neq G$ Klebanov, et al., (2007) and Baringhaus and Franz (2004) proposed test statistic

$$N_{n_1, n_2} = \frac{n_1 n_2}{n_1 + n_2} \left[ \frac{1}{n_1} \sum_{i=1}^{n_1} L(X_i, Y_i) - \frac{1}{2n_2} \sum_{j=1}^{n_2} L(X_j, X_j) - \frac{1}{2n_2} \sum_{j=1}^{n_2} L(Y_j, Y_j) \right]$$

Here we consider only $L(X, Y) = \|X - Y\|_2$ the Euclidean distance in $\mathbb{R}^p$. In the original papers several other kernel functions $L$ were suggested as well (see Baringhaus and Franz, 2004; Klebanov, et al., 2007).

Univariate tests. Tian et al. (2005) suggested averaging the values of t-statistic for individual genes and testing the hypothesis of no association between gene sets and phenotypes with label permutations. This approach again tests the simplified hypothesis of no differences in mean expressions between two phenotypes. Here we consider two sign independent statistics: average absolute values of t-statistic and average squared t-statistic

$$\Sigma_{t, 1} = \frac{1}{p} \sum_{i=1}^{p} |t_i|$$

$$\Sigma_{t, 2} = \frac{1}{p} \sum_{i=1}^{p} t_i^2$$

because the possibility that the same gene set has to include both, highly up- and down-regulated genes cannot be excluded.
2.2 Simulation setup

We simulated two samples of equal size, N/2 from the p-dimensional normal distribution $N(0, \Sigma)$ and $N(\mu, \Sigma)$ representing two biological conditions with different outcomes under the following global and local settings.

i. Global settings

A. The number of genes (the dimensionality of the vector), p was set to mimic the typical number of genes in a biological pathway, $p = (20, 60, 100)$. The sample size was $N = 40$ for all simulations.

B. In order to test the ‘detection call’ for different statistics under different local settings (see below) the parameter $\gamma$, indicating the proportion of genes in a pathway under alternative hypothesis, was introduced. That is in a given pathway only $\gamma p$ genes were changing their expression between phenotypes. For every $p$, $\gamma$ was set to be 0.25, 0.5 or 0.75.

C. In all experiments the correlation coefficients between pairs of genes ($\rho_{ij} = \frac{s_{ij}}{\sqrt{s_{ii}s_{jj}}}$) were set to 0.1, 0.5 or 0.9, respectively, reflecting the assumptions of approximately uncorrelated data, medium correlations and highly correlated gene expression data.

ii. Local settings

A. The mean vector for the first biological condition was fixed as $0$ and all components $\mu_i$ of the mean vector, $\mu$ for the second biological condition were set to change from 0 to 2 with the step of 0.25, that is $\mu$ was varied from $\mu = (0, \ldots, 0)$ to $\mu = (2, \ldots, 2)$. The diagonal elements of the covariance matrix, i.e. variances of individual genes, were set to 1.

B. For both biological conditions the mean vectors were set to $0$ and for the second biological condition $s_{ij}$ were set to change from 1 to 5 with the step of 1.

For every fixed local setting (A or B) the samples were simulated under all varieties of global settings, giving in sum $3 \times 3 \times 3 \times 2 = 54$ different simulated data sets.

In order to assess how good the five tests under investigation control the Type I error rate we estimate it numerically from 1000 replications of the data set. We estimate the Type I error by the observed proportion of 1000 replications of the data set, simulated under the null hypothesis, where the alternative hypothesis was falsely accepted. We also estimate the empirical power by the observed proportion of 1000 replications of the data set, simulated under the alternative hypothesis, where the null hypothesis was correctly rejected. For all of these simulations we assumed a significance level $\alpha = 0.05$.

2.3 Biological data sets

To study the performance of different statistics on real biological data we consider two biological examples, frequently used in the literature with regards to differentially expressed gene sets.

Gene expression patterns in NCI-60 cell lines (p=53 data set). The first example comprises 50 samples of NCI-60 cell lines differentiated based on the status of the p53 gene: 17 cell lines carrying normal p53 gene and 33 cell lines classified as carrying mutated p53 (Subramanian et al., 2005). This data set was also analyzed by Liu et al. (2007), to compare the performance of three methods, Global Test, ANCOVA Global Test and SAM-GS (see Liu, et al., 2007 for detail). Expression data and pathways (C2 functional gene sets, as defined in Subramanian et al., 2005) were downloaded from GSEA web site (“Molecular Signature Database”). We excluded pathways with less than 15 genes, and studied differential expression of 369 sets. Data were normalized using Variance Stabilization (Huber, et al., 2002) as recommended (Liu, et al., 2007).

Acute lymphoblastic leukemia samples (ALL data set). The second example is a large data set from a clinical trial of ALL. Similar to Jiang and Gentleman (2007) we considered only two groups of patients with ALL: those having BCR/ABL fusion gene (37 cases) and those tested negative for this fusion (42 cases). Data were preprocessed as described (Jiang and Gentleman, 2007). As gene sets we considered KEGG (Kanehisa and Goto, 2000) pathways with more than 10 members.

For all statistics p-values were obtained from permutations (1000). For the sake of comparison to the results of Liu, et al. (2007) and Jiang and Gentleman (2007) we fixed the same threshold for all p-values (0.001), followed as much as possible to their data preprocessing steps and did not consider correction for multiple testing. The later helps to avoid selection of a specific multiple testing procedure, influencing the results significantly (Dudoit and van der Laan, 2008). In these settings we present all pathways, found differentially expressed by at least one out of four tests (due to the similarity of Dempster’s and $\Sigma_{t,2}$ in the simulation studies we dropped the former test for biological data).

3 RESULTS

3.1 Simulation studies

3.1.1 Estimated Type I error rate. Table 1 presents the results of our simulations to estimate the attained significance levels of the five tests. As can be seen all tests provide rather good estimates of $\alpha = 0.05$ when $\mu = 0$ under different parameter settings. It should be noted that Hotelling’s $T^2$ always provides slightly conservative estimates of Type I errors, while all other tests are more liberal.

<table>
<thead>
<tr>
<th>Parameters</th>
<th>$T^2$</th>
<th>N-statistic</th>
<th>$\Sigma_{t,1}$</th>
<th>$\Sigma_{t,2}$</th>
<th>$T_1$</th>
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<tr>
<td>$r_p=0.1$</td>
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<tr>
<td>p=20</td>
<td>0.048</td>
<td>0.058</td>
<td>0.051</td>
<td>0.046</td>
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<tr>
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<td>0.051</td>
<td>0.049</td>
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</tr>
<tr>
<td>p=100</td>
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<td>0.055</td>
<td>0.058</td>
<td>0.063</td>
<td>0.061</td>
</tr>
<tr>
<td>$r_p=0.5$</td>
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<tr>
<td>p=20</td>
<td>0.048</td>
<td>0.053</td>
<td>0.051</td>
<td>0.051</td>
<td>0.049</td>
</tr>
<tr>
<td>p=60</td>
<td>0.048</td>
<td>0.044</td>
<td>0.053</td>
<td>0.048</td>
<td>0.049</td>
</tr>
<tr>
<td>p=100</td>
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<td>0.052</td>
<td>0.053</td>
<td>0.054</td>
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<tr>
<td>$r_p=0.9$</td>
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<tr>
<td>p=20</td>
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<td>0.057</td>
<td>0.049</td>
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</tr>
<tr>
<td>p=60</td>
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<td>0.046</td>
<td>0.051</td>
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<td>0.050</td>
</tr>
<tr>
<td>p=100</td>
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<td>0.056</td>
<td>0.056</td>
<td>0.055</td>
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</tr>
</tbody>
</table>

3.1.2 The empirical power of tests when the mean expression vector changes. Figures 1-3 show the power curves of multivariate and univariate tests under the local setting A. Generally, among all factors, (namely dimensionality, detection call gamma and pairwise correlations) the correlations impact the power of the tests in the most effective way.

When the pairwise correlation is set to 0.1 (Figure 1) the power of two univariate tests namely $\Sigma_{t,1}$, $\Sigma_{t,2}$ and two multivariate tests, namely N-statistic, $T_1$, is virtually the same (the power of $\Sigma_{t,1}$ is lower when the detection call is equal to 0.25; Figure 1, left-most column). The pathway’s dimensionality slightly influences the slope of the power curve. When the detection call is set to 0.5 all four statistics reach approximately 100% power when the mean expressions are 0.5 different given the pathway size is 100, 90% power given the pathway size is 60 and 80% power given the pathway size is 20 (Figure 1, middle column). The detection call influences the power in a similar manner. When the pathway size is set to 60 the power of all four statistics reaches approximately 100% power when the mean
expressions are 0.5 different given the detection call is 0.75, 90% power given the detection call is 0.5 and 70% power given the detection call is 0.25 (Figure 1, middle raw).

When pairwise correlations are small (0.1) in all settings Hotelling’s $T^2$ has lower power in comparison to other tests. The dimensionality of the pathway influences the power of $T^2$ in the similar way as the power of all other statistics. In contrast, the detection call influences the power of $T^2$ to a smaller extent: to reject the null hypothesis $T^2$ needs only several components of the mean vector to be significantly different (see below).

When the pairwise correlations are set to 0.5 or 0.9 (Figure 2, 3) the power of all statistics is generally lower, but the power of $\Sigma_{t,1}$ is influenced the most when the detection call is set to 0.25. For the pathway size of 100 and a detection call of 0.75 the power curves for other four statistics are nearly identical (Fig. 2, 3 upper rows). However, under the presence of correlations even the best-performing N-statistic reaches the power of 100% only when the mean expressions are 1.5 different.

An interesting observation is that there is a narrow area of parameter values where Hotelling’s $T^2$ is the best statistics (Figures 2 and 3, top left). For higher correlations (>0.1) low gamma (<0.5) and large gene sets (>60) there are intervals of mean differences for which Hotelling’s $T^2$ slightly outperforms N-statistic. The difference in power is small but we will see in the results section for the biological data that this effect is relevant. Aside from these special parameter settings Hotelling’s $T^2$ gives almost always the lowest power compared to all other tests.

### 3.1.3 The empirical power of tests when the mean expression vector is fixed and the variances are changing

Figure 4 shows the power curves of multivariate and univariate tests under the local setting B. Only N-statistic has the power to test the full hypothesis $F=G$ against a fixed alternative $F\neq G$ (Figure 4). All other statistics have no power at all. This is expected, because the other tests were designed for testing different hypothesis. For a pathway, changes in the variance of the pathway given the same mean vector might indicate the presence of differential regulation under different phenotypes, and should be as interesting as changes in the average expression itself. It appears that this case can be detected by the N-statistic while all other test statistics are insensitive.

### 3.2 The analysis of biological data

#### 3.2.1 The power of tests to detect differentially expressed gene sets for p53 data set

In sum, different statistics detected 19 gene sets at the given significance level (p-value <0.001), differentially expressed between cancer cell lines with and without p53 mutation (Table 2). Among them, 13 were also reported in Liu et al. (Liu, et al., 2007) study and six were discovered only (Cell_Cycle, cell_cycle_checkpointII, DNA_damage_signalling and CR_CELL_CYCLE) were reported exclusively by Hotelling’s $T^2$ and can not be detected by other statistics even at the 0.01 liberal threshold (except DNA_damage_signalling, detected at 0.01 threshold by $\Sigma_{t,2}$). These sets represent the major of the functional targets of p53 activity, namely the regulation of cell cycle progression and DNA damage signaling, and include p53 itself and its multiple targets. Therefore, one may consider the failure of other statistics to identify correctly these sets as a false negative error. In what follows we provide plausible, yet empirical explanation of the reasons behind sporadically high p-values of Hotelling’s $T^2$ and unexpected false negative errors of other statistics.

First, we note that generally when p-values from Hotelling’s $T^2$ are high, the distributions of pairwise correlation coefficients in two groups are rather different. For example, for bcl2family_and_reg_network the p-value of Hotelling’s $T^2$ is the largest: 0.807 (Table 2). For this set the distributions of pairwise correlations in two groups are drastically different and average pairwise correlations are 0.027 and -0.044, respectively (Supplementary Fig. 1). For two other gene sets with the largest p-values from Hotelling’s $T^2$ (radiation_sensitivity and p53hypoxiaPathway, p-values are 0.382 and 0.247, respectively) the situation is the same (Supplementary Fig. 1). It appears that in these cases the assumption of equal covariance for two samples is violated and the power of the test is dropped.

The presence of false negative errors for the other statistics can be explained if we introduce the measure of the percentage of individually changing genes in a gene set. Let us measure this quantity using absolute values of the t-statistic and consider that the gene is changing if its t-statistic is more than 1.96 (the factual value of the threshold here does not matter; it should simply reflect the presence of change). For the gene sets, detected by Hotelling’s $T^2$ only (Cell_Cycle, cell_cycle_checkpointII, DNA_damage_signalling and CR_CELL_CYCLE) this measure is much lower (12.3%, 12.5%, 18.0% and 11.3%, respectively), as compared to other gene sets (Table 2 and Supplementary Figure S1). Thus the other statistics cannot detect the overall expression changes in a set when only few genes are actually changing, in contrast with the high sensitivity of Hotelling’s $T^2$.

There are two pathways, reported by univariate tests only, even if we consider the more liberal significance level (e.g. p-value <0.01): radiation_sensitivity and p53hypoxiaPathway. These pathways were also reported by Liu, et al. (2007), include p53 and its targets, and should be considered as true positives.

<table>
<thead>
<tr>
<th>Gene set ID</th>
<th>$T^2$</th>
<th>N-stat</th>
<th>$\Sigma_{t,1}$</th>
<th>$\Sigma_{t,2}$</th>
<th>$\eta^0$</th>
</tr>
</thead>
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<tr>
<td>Cell_Cycle</td>
<td>$\leq 0.001$</td>
<td>0.017</td>
<td>0.073</td>
<td>0.05</td>
<td>12.3</td>
</tr>
<tr>
<td>Cell_cycle_checkpointII</td>
<td>$\leq 0.001$</td>
<td>0.012</td>
<td>0.096</td>
<td>0.101</td>
<td>12.5</td>
</tr>
<tr>
<td>Cell_cycle_regulator</td>
<td>0.111</td>
<td>0.001</td>
<td>0.009</td>
<td>0.008</td>
<td>21.4</td>
</tr>
<tr>
<td>CR_CELL_CYCLE</td>
<td>$\leq 0.001$</td>
<td>0.022</td>
<td>0.078</td>
<td>0.052</td>
<td>11.3</td>
</tr>
<tr>
<td>DNA_DAMAGE_SIGNALLING</td>
<td>$\leq 0.001$</td>
<td>0.003</td>
<td>0.016</td>
<td>0.006</td>
<td>18.0</td>
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<tr>
<td>g2Pathway</td>
<td>0.076</td>
<td>0.001</td>
<td>0.013</td>
<td>0.007</td>
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<td>$\leq 0.001$</td>
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<tr>
<td>ceramidePathway</td>
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<td>chemicalPathway</td>
<td>0.129</td>
<td>0.001</td>
<td>0.002</td>
<td>$\leq 0.001$</td>
<td>20.5</td>
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</table>
The general belief that multivariate tests, accounting for a complex interdependence structure between genes might have a better power compared to univariate tests this study demonstrates that the use of multivariate statistics does not lead to a substantial gain in power when correlations are present and high. When correlations are low both, the number of genes changing their expression in a set and the size of a set have only slight influence on the power (except Hotelling’s $T^2$), in contrast to the case of high correlations. On the other hand, the power of Hotelling’s $T^2$ rises quickly when the number of genes changing in a set and the set’s size increase when correlations are low. In sum, the performance of all tests coincides when the correlations are low, the gene set size is large and the percent of genes changing their expression is high. However, the beneficial combinations of all these factors may rarely happen in true biological data and the performance of these tests might be different for real data set.

The analysis of biological data again demonstrates that there are some aspects in gene expression data that cannot be efficiently modeled. From the Venn diagrams shown in Figure 5(a), 5(b) one can see that Hotelling’s $T^2$ is a more important test for biological data than one might expect from the simulation results in Section 3. This is not only a surprise but strongly indicates that the simulation technique lacks important characteristics from real biological data. Also, for the p53 data set $\Sigma_c$ has slightly higher power than N-statistic, while N-statistic always slightly outperforms all other tests on simulated data. On the other hand, for simulated as well as biological data, the results of $\Sigma_c$ are subsets of the results of $\Sigma_T$. Similarly, the good performance of Hotelling’s $T^2$ when the number of genes changing their expression in a gene set is small is captured in both, simulated and biological data. That is, the simplified model assuming a multivariate normal distribution for gene expressions adequately reflects some, but not all properties of the biological data.

The intersection of significant gene sets, found by different tests in p53 and ALL data is substantial. However, Hotelling’s $T^2$ is able to find gene sets which are not discovered by other tests, where only about 11-12 percent of all genes are changing their expression. This is because Hotelling’s $T^2$ involves all variables symmetrically and can equally detect changes for a single variable, for all, or for the subset. One can expect that the sets reported exclusively by Hotelling’s $T^2$ constitute false negative errors for other tests in the case of p53 data, because these sets directly include p53 together with its functional targets. We also note that for the p53 and ALL data sets, on the average only 20-25 percent of genes in the gene sets are actually changing their expression (Tables 2, Supplementary Table 1). This observation adds more evidence to the motivation of (Mootha, et al., 2003) for studying gene sets instead of individual genes.

Here we studied two univariate and three multivariate self-contained tests for detecting differential expression of gene sets. All these tests can be distinguished by their underlying null hypotheses, leaving only three conceptually different statistical tests with respect to the null hypotheses. It should be noted that these three null hypotheses cover the vast majority of the current universe of self-contained tests. The three best-performing tests for these hypotheses (sum of squared t-tests, Hotelling’s $T^2$ and N-statistic), find common but also complementing gene sets differentially expressed. Due to complementing null hypotheses each test projects on different aspects of the data and for this
reason, their simultaneous use for the analysis of biological data leads to an increased power as compared to individual tests.

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REFERENCES


analysis,


FIGURE LEGENDS

Figure 1. The power curves of five tests. The mean expression vector is changing, the variance is fixed to 1, for correlation of 0.1 among genes. Parameter ‘genes’ is a number of genes in a gene set. Parameter ‘gamma’ corresponds to detection call. Figure 2. The power curves of five tests. The mean expression vector is changing, the variance is fixed to 1, for correlation of 0.5 among genes. Parameter ‘genes’ is a number of genes in a gene set. Parameter ‘gamma’ corresponds to detection call. Figure 3. The power curves of five tests. The mean expression vector is changing, the variance is fixed to 1, for correlation of 0.9 among genes. Parameter ‘genes’ is a number of genes in a gene set. Parameter ‘gamma’ corresponds to detection call. Figure 4. The power curves of five tests. The mean expression vector is fixed, the variance is changing from 1 to 5 for correlation of 0.1, 0.5 and 0.9 among genes. Figure 5. Agreement among tests statistics. Venn diagrams for (a) the p53 data set, (b) the ALL data set. Supplementary Table 1. KEGG pathways in ALL/ABL dataset with p-values ≤0.001 discovered in at least one test. Supplementary Figure S1. The percent of genes, changing their expression in gene sets and the histograms of pairwise correlations for gene sets, found significantly differentially expressed in p53 dataset. Supplementary Figure S2. The percent of genes, changing their expression in gene sets and the histograms of pairwise correlations for gene sets, found significantly differentially expressed in ALL dataset.