## The timecourse Package

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## 1 Overview

The timecourse package aims to serve as a comprehensive library for the analysis of developmental microarray time course data. The current version includes functions for identifying genes of interest from longitudinal replicated developmental microarray time course experiments with one or more biological conditions. The main functions are **mb.long()** and **mb.MANOVA()**. They calculate the *MB*-statistics and/or  $\tilde{T}^2$  statistics derived in Tai and Speed (2006) and Tai (2005), using multivariate empirical Bayes approaches. The input object for **mb.long()** and **mb.MANOVA()** can be a matrix, MAList, marrayNorm, or ExpressionSet, containing properly preprocessed  $log_2$  expression values or ratios.

The multivariate empirical Bayes models proposed in Tai and Speed (2006) and Tai (2005) have the advantage over the traditional *F*-statistic in that they incorporate replicate variances, the correlations among gene expression time point samples from longitudinal data, and moderation borrowing the information across genes into the analysis to reduce the numbers of false positives and false negatives induced by those poorly estimated variance-covariance matrices. Please see Tai and Speed (2006), Tai and Speed (2005), and Tai (2005) for more details. The results from **mb.long()** and **mb.MANOVA()** are stored in a list object of class MArrayTC, which contains various useful information and is used as the input object for the plotting function **plotProfile()**. MArrayTC is a subclass of the virtual class LargeDataObject defined in package limma (Smyth, 2004, 2005) and inherits a show method there. For more information, type

> library(timecourse) # load timecourse library

```
>help("MArrayTC-class") # look at the help files
>help(mb.long)
>help(mb.MANOVA)
```

### 2 Longitudinal one-sample problem

#### 2.1 Data

The dataset used in the example was generated by Tomancak et al. (2002). Samples from *Drosophila* embryos were collected and hybridized onto Affymetrix chips at hours 1 to 12 post egg laying. The same procedure was conducted on 3 different days, yielding 3 replicates and 12 time points. Since mRNA samples at different times were extracted from different embryos, it is not a *true* longitudinal design. However, since parallel and identically treated embryos within each experiment were very similar, sampling these embryos within each experiment at different time points may approximate a longitudinal study. Therefore, we treat this dataset as longitudinal and proceed with the one-sample statistic calculated from **mb.long()**. The dataset has been preprocessed using RMA algorithm (Irizarry et al., 2003; Bolstad et al., 2002) and *lag* approximate many approximate a from the DMA cutput. To reduce the com-

2003) and  $log_2$  expression values were extracted from the RMA output. To reduce the computational time, we only include the first 2000 probesets in our demonstration.

#### 2.2 Genes of interest

Suppose we are interested in genes which change over time, the following codes give it a quick start:

1. Assign time and replicate group to each array:

The default of **mb.long()** assumes the columns (arrays) of the expression matrix from the input object are arranged in the order of biological conditions, replicates and times. For the one-sample problem, we only have 1 biological condition, so the function assumes the columns are arranged in the order of replicates and times. Hence, if the 3 replicates are named as A,

B, and C, the following column arrangement of the matrix fruitfly will be the same as the default.

```
> data(fruitfly)
> dim(fruitfly)
[1] 2000 36
> colnames(fruitfly)
[1] "A_01.cel" "A_02.cel" "A_03.cel" "A_04.cel" "A_05.cel" "A_06.cel"
[7] "A_07.cel" "A_08.cel" "A_09.cel" "A_10.cel" "A_11.cel" "A_12.cel"
[13] "B_01.cel" "B_02.cel" "B_03.cel" "B_04.cel" "B_05.cel" "B_06.cel"
[19] "B_07.cel" "B_08.cel" "B_09.cel" "B_10.cel" "B_11.cel" "B_12.cel"
[25] "C_01.cel" "C_02.cel" "C_03.cel" "C_04.cel" "C_05.cel" "C_06.cel"
```

```
> gnames <- rownames(fruitfly)</pre>
```

The number of time points and sample sizes are always required as inputs. If the arrays are not in the default order, one needs to assign the time and replicate groups for each array. In our example, they are in the default order, so we make the assignments just for demo purpose.

```
> assay <- rep(c("A", "B", "C"), each=12)
> time.grp <- rep(c(1:12), 3)
> size <- rep(3, 2000)</pre>
```

2. Calculate the *MB*-statistics and  $\widetilde{T}^2$  statistics, and plot individual genes of interest.

```
> out1 <- mb.long(fruitfly, times=12, reps=size)</pre>
```

Time group assignments are set to default. Replicate group assignments are set to default.

> out2 <- mb.long(fruitfly, times=12, reps=size, rep.grp=assay, time.grp=time.grp)</pre>

#### 3 Longitudinal two-sample problem

#### 3.1 Data

Now we simulate a dataset with two biological conditions. There are 1000 genes in total, and 20 of them have the same expected time course profiles between these two biological conditions. Each gene has 3 time course replicates and 5 time points for each condition. Note that this simulation is for demonstration purpose only, and does not necessarily reflect the real features of longitudinal time course data.

```
> SS <- matrix(c( 1e-02, -8e-04, -0.003, 7e-03, 2e-03,
+ -8e-04, 2e-02, 0.002, -4e-04, -1e-03,
+ -3e-03, 2e-03, 0.030, -5e-03, -9e-03,
+ 7e-03, -4e-04, -0.005, 2e-02, 8e-04,
```

```
2e-03, -1e-03, -0.009, 8e-04, 7e-02), ncol=5)
+
> sim.Sigma <- function()</pre>
+ {
+
      S <- matrix(rep(0,25),ncol=5)</pre>
      x <- mvrnorm(n=10, mu=rep(0,5), Sigma=10*SS)
+
      for(i in 1:10)
+
         S <- S+crossprod(t(x[i,]))</pre>
+
+
         solve(S)
+
+ }
> sim.data2 <- function(x, indx=1)</pre>
+ {
      mu <- rep(runif(1,8,x[1]),5)</pre>
+
+
      if(indx==1)
         res <- c(as.numeric(t(mvrnorm(n=3, mu=mu+rnorm(5,sd=5), Sigma=sim.Sigma()))),</pre>
+
                      as.numeric(t(mvrnorm(n=3, mu=mu+rnorm(5,sd=3.2), Sigma=sim.Sigma()))))
+
+
       if(indx==0) res <- as.numeric(t(mvrnorm(n=6, mu=mu+rnorm(5,sd=3), Sigma=sim.Sigma())))
+
+
         res
+ }
> M2 <- matrix(rep(14,1000*30), ncol=30)
> M2[1:20,] <- t(apply(M2[1:20,],1,sim.data2))</pre>
> M2[21:1000,] <- t(apply(M2[21:1000,],1,sim.data2, 0))
```

#### 3.2 Genes of interest: paired two-sample problem

Assume it is a paired two-sample problem, we can do the following. Note that, R is casesensitive and since mt < wt, the first column of the input argument reps should be the sample sizes of all genes for mt, while the second column is those for wt. The same rule applies for the input argument size for mb.MANOVA().

```
> trt <- rep(c("wt","mt"),each=15)
> assay <- rep(rep(c("rep1","rep2","rep3"),each=5),2)
> size <- matrix(3, nrow=1000, ncol=2)
> MB.paired <- mb.long(M2, method="paired", times=5, reps=size, condition.grp=trt, rep.grp=as</pre>
```

Time group assignments are set to default.

```
> genenames <- as.character(1:1000)</pre>
```

#### 3.3 Genes of interest: independent two-sample problem

Now assume it is an independent two-sample problem

```
> MB.2D <- mb.long(M2, method="2", times=5, reps=size, condition.grp=trt, rep.grp=assay)
```

Time group assignments are set to default.

## 4 Longitudinal multi-sample problem

### 4.1 Data

Now let's simulate a dataset with three biological conditions 500 genes in total, 10 of them have different expected time course profiles across biological conditions: the first condition has 3 replicates, while the second condition has 4 replicates, and the third condition has 2 replicates. 5 time points for each condition.

```
> sim.data <- function(x, indx=1)</pre>
+ {
     mu <- rep(runif(1,8,x[1]),5)</pre>
+
+
     if(indx==1)
+
       res <- c(as.numeric(t(mvrnorm(n=3, mu=mu+rnorm(5,sd=5), Sigma=sim.Sigma()))),
               as.numeric(t(mvrnorm(n=4, mu=mu+rnorm(5,sd=3.2), Sigma=sim.Sigma()))),
               as.numeric(t(mvrnorm(n=2, mu=mu+rnorm(5,sd=2), Sigma=sim.Sigma()))))
+
+
+
     if(indx==0) res <- as.numeric(t(mvrnorm(n=9, mu=mu+rnorm(5,sd=3), Sigma=sim.Sigma())))
+
     res
+ }
> M <- matrix(rep(14,500*45), ncol=45)
> M[1:10,] <- t(apply(M[1:10,],1,sim.data))
> M[11:500,] <- t(apply(M[11:500,],1,sim.data, 0))
```

#### 4.2 Genes of interest

The following codes show an example of identifying genes with different temporal profiles across biological conditions:

```
> assay <- rep(c("1.2.04","2.4.04","3.5.04","5.21.04","7.17.04","9.10.04","12.1.04","1.2.05",
> trt <- c(rep(c("wildtype","mutant1"),each=15),rep("mutant1",5), rep("mutant2", 10))
> # Caution: since "mutant1" < "mutant2" < "wildtype", the sample sizes should be in the orde
> # but NOT 3,4,2.
> size <- matrix(c(4,2,3), byrow=TRUE, nrow=500, ncol=3)
> MB.multi <- mb.MANOVA(M, times=5, D=3, size=size, rep.grp=assay, condition.grp=trt)</pre>
```

Time group assignments are set to default.

## 5 The amount of moderation

It is always a good idea to check the amount of moderation, which is determined by the diagonal elements of the (transformed) gene-specific (pooled) variance-covariance matrices. The more homogenous these diagonal elements are across genes, the larger the amount of moderation will occur. Try different values of the input argument **prior.df** to see what happens.

## 6 Which Statistic?

In the one- and two- sample longitudinal problems, when the sample size(s) are *different* across genes, the *MB*-statistics are the ones you should use for ranking. Otherwise, the *MB*-statistics and  $\tilde{T}^2$  produce the same ranking.

## 7 Missing data

For version 1.0.0, missing time point samples are not allowed in **mb.long()** and **mb.MANOVA()**, while missing replicates are allowed for a subset of genes. In the latter case, the user still need to input a complete data matrix with missing replicates indicated by NAs.

```
> fruitfly[6, 13:24] <- NA # The 6th gene has 1 missing replicate
> size <- rep(3, 2000)
> size[6] <- 2
> MB.missing <- mb.long(fruitfly, times=12, reps=size, HotellingT2.only=FALSE)
Time group assignments are set to default.
```

Replicate group assignments are set to default.

## 8 Outliers

When type=robust, the numerator of the  $\tilde{T}^2$  statistic is calculated using the weighted average time course vector(s), where the weight for each data point is determined by Huber's weight function (Huber, 2004; Fox, 2002) with the default tuning constant 1.345.

When there are only 2 replicates within conditions, type=robust produces the same rankings as type=none since there is no concensus on gene expression values. We recommend that at least 3 replicates should be performed when designing an experiment so that outliers can be determined by concensus. Check the output weights for these outliers.

## 9 Acknowledgements

The timecourse package has greatly benefited from many critical comments by Terry Speed. The *Drosophila* data were provided by Pavel Tomancak and his colleagues. Thanks are also due to Ben Bolstad for his advices on building up this package, and Karen Vranizan, Yun Zhou, Jun Li and their Pritzker colleagues, and Soyeon Ahn for using the test version of this package and their helpful feedbacks.

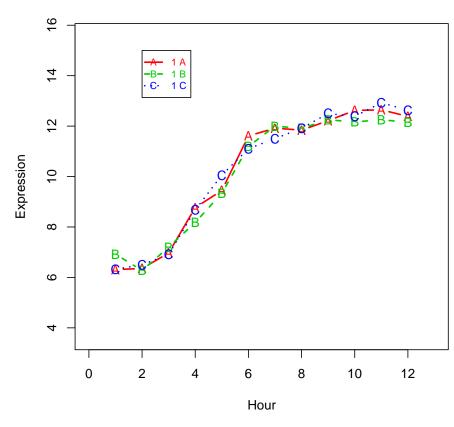
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## 10 Temporal profile plots

The temporal profile(s) for any single gene can be plotted using the plotProfile() with the resulting MArrayTC object as the input, see below for examples. The user can either specify the rank or the gene ID of the gene to be plotted.

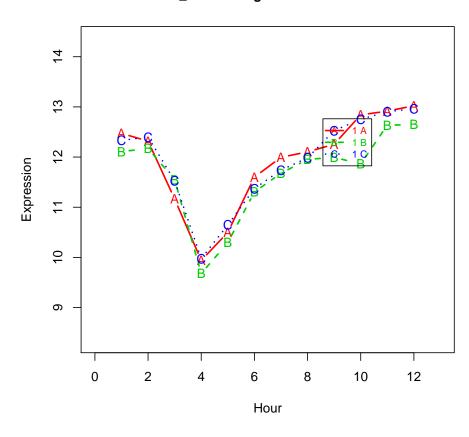


143051\_at HotellingT2 = 28628.6 rank= 1

> plotProfile(out2, type="b", gnames=gnames, legloc=c(2,15), pch=c("A","B","C"), xlab="Hour")

> ## plots the no. 1 gene

Figure 1: The no. 1 gene of *fruitfly*.



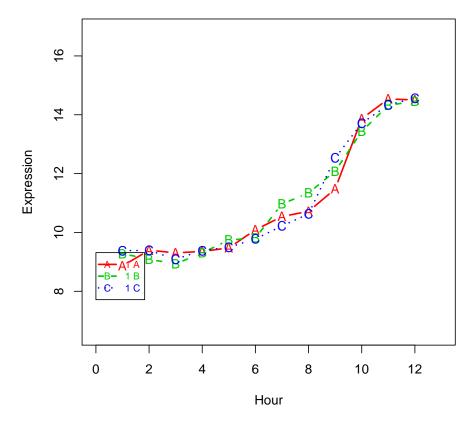
141387\_at HotellingT2 = 4266.1 rank= 100

> plotProfile(out2, type="b", gnames=gnames, pch=c("A","B","C"), xlab="Hour", ranking=100)

> ## plots the no. 100 gene

Figure 2: The no. 100 gene of *fruitfly* 

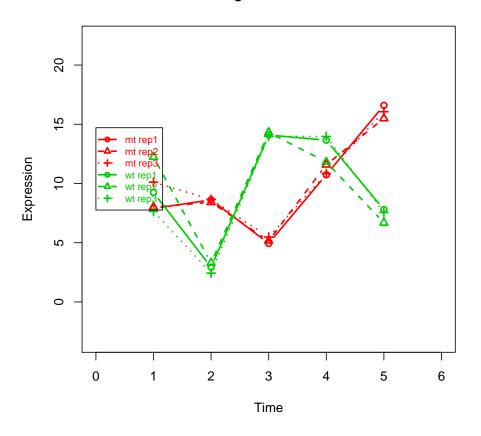
```
> ## plots the gene 141404_at
> plotProfile(out2, type="b", gnames=gnames, pch=c("A","B","C"), xlab="Hour", gid="141404_at"
>
```



141404\_at HotellingT2 = 22187.9 rank= 3

Figure 3: Gene 141404\_at in *fruitfly* 

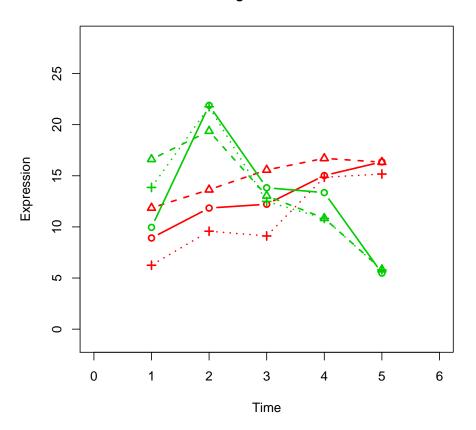
> plotProfile(MB.paired,type="b", gnames=genenames)



5 HotellingT2 = 1703.8 rank= 1

Figure 4: The no. 1 gene for paired two-sample problem.

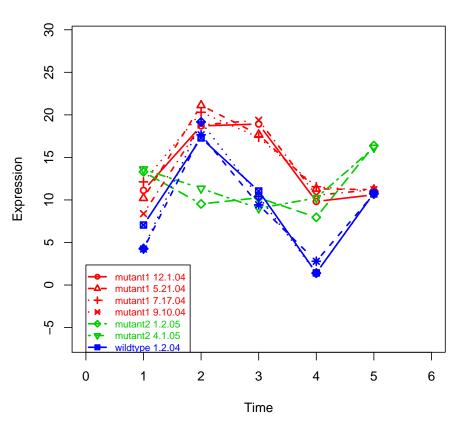
> plotProfile(MB.2D,type="b", gnames=genenames)



17 HotellingT2 = 1736.7 rank= 1

Figure 5: The no. 1 gene for independent two-sample problem.

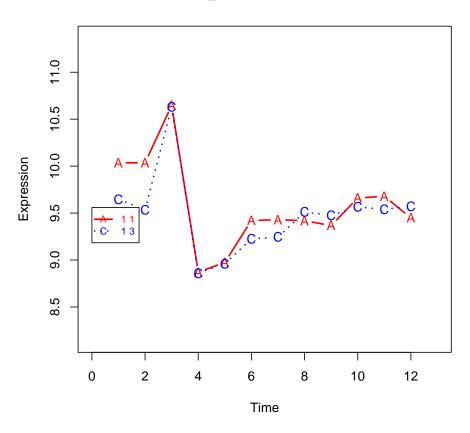
> plotProfile(MB.multi, stats="MB", type="b")



MB = 13.8 rank= 1

Figure 6: The no. 1 gene for multi-sample problem.

- > plotProfile(MB.missing, stats="MB", type="b", gid="141205\_at",
- + gnames=gnames,pch=c("A","B","C"))



141205\_at MB = -6.5 rank= 626

Figure 7: The gene 141205\_at in fruitfly: one replicate is missing.