Package ‘gMCPLite’

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Title Lightweight Graph Based Multiple Comparison Procedures

Version 0.1.2

Description A lightweight fork of ‘gMCP’ with functions for graphical described multiple test procedures introduced in
Bretz et al. (2009) <doi:10.1002/sim.3495> and
Bretz et al. (2011) <doi:10.1002/bimj.201000239>. Implements a flexible function using ‘ggplot2’ to create multiplicity graph visualizations. Contains instructions of multiplicity graph and graphical testing for group sequential design, described in

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URL https://merck.github.io/gMCPLite/,
    https://github.com/Merck/gMCPLite

BugReports https://github.com/Merck/gMCPLite/issues

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Create a Block Diagonal Matrix with NA outside the diagonal

Description

Build a block diagonal matrix with NA values outside the diagonal given several building block matrices.

Usage

bdiagNA(...) 

Arguments

... individual matrices or a list of matrices.

Details

This function is useful to build the correlation matrices, when only partial knowledge of the correlation exists.

Value

A block diagonal matrix with NA values outside the diagonal.

Author(s)

Kornelius Rohmeyer <rohmeyer@small-projects.de>

See Also

gMCP

Examples

bdiagNA(diag(3), matrix(1/2,nr=3,nc=3), diag(2))
bonferroni.test  Weighted Bonferroni-test

Description

Weighted Bonferroni-test

Usage

bonferroni.test(
  pvalues, 
  weights, 
  alpha = 0.05, 
  adjPValues = TRUE, 
  verbose = FALSE, 
  ...
)

Arguments

pvalues A numeric vector specifying the p-values.
weights A numeric vector of weights.
alpha A numeric specifying the maximal allowed type one error rate. If adjPValues==TRUE (default) the parameter alpha is not used.
adjPValues Logical scalar. If TRUE (the default) an adjusted p-value for the weighted Bonferroni-test is returned. Otherwise if adjPValues==FALSE a logical value is returned whether the null hypothesis can be rejected.
verbose Logical scalar. If TRUE verbose output is generated.
... Further arguments possibly passed by gMCP which will be used by other test procedures but not this one.

Value

adjusted p-value or decision of rejection

Examples

bonferroni.test(pvalues=c(0.1,0.2,0.05), weights=c(0.5,0.5,0))
bonferroni.test(pvalues=c(0.1,0.2,0.05), weights=c(0.5,0.5,0), adjPValues=FALSE)
bonferroni.trimmed.simes.test

Trimmed Simes test for intersections of two hypotheses and otherwise weighted Bonferroni-test

Description

Trimmed Simes test for intersections of two hypotheses and otherwise weighted Bonferroni-test

Usage

bonferroni.trimmed.simes.test(
  pvalues,
  weights,
  alpha = 0.05,
  adjPValues = FALSE,
  verbose = FALSE,
  ...
)

Arguments

pvalues A numeric vector specifying the p-values.
weights A numeric vector of weights.
alpha A numeric specifying the maximal allowed type one error rate. If adjPValues==TRUE (default) the parameter alpha is not used.
adjPValues Logical scalar. If TRUE (the default) an adjusted p-value for the weighted test is returned. Otherwise if adjPValues==FALSE a logical value is returned whether the null hypothesis can be rejected.
verbose Logical scalar. If TRUE verbose output is generated.
... Further arguments possibly passed by gMCP which will be used by other test procedures but not this one.

Value

adjusted p-value or decision of rejection

References

checkCorrelation

Examples

bonferroni.trimmed.simes.test(pvalues=c(0.1,0.2,0.05), weights=c(0.5,0.5,0))
bonferroni.trimmed.simes.test(pvalues=c(0.1,0.2,0.05), weights=c(0.5,0.5,0), adjPValues=FALSE)

checkCorrelation  Check correlation matrix

Description
Sanity checks for the correlation matrix.

Usage
checkCorrelation(m, returnMessage = FALSE, na.allowed = TRUE)

Arguments
m      TBA
returnMessage  TBA
na.allowed  TBA

Details
Checks the following properties:

- Values must be between -1 and 1.
- Diagonal must be equal to 1.
- Matrix must be symmetric.

Value
Logical

Examples
NULL
Class entangledMCP

Description

A entangledMCP object describes ... TODO

Slots

subgraphs A list of graphs of class graphMCP.
weights A numeric.
graphAttr A list for graph attributes like color, etc.

Methods

print signature(object = "entangledMCP"): A method for printing the data of the entangled
graph to the R console.
getMatrices signature(object = "entangledMCP"): A method for getting the list of transition
matrices of the entangled graph.
getWeights signature(object = "entangledMCP"): A method for getting the matrix of weights
of the entangled graph.
getRejected signature(object = "entangledMCP"): A method for getting the information whether
the hypotheses are marked in the graph as already rejected. If a second optional argument node
is specified, only for these nodes the boolean vector will be returned.
getXCoordinates signature(object = "entangledMCP"): A method for getting the x coordinates
of the graph. If a second optional argument node is specified, only for these nodes the x
coordinates will be returned. If x coordinates are not yet set, NULL is returned.
getYCoordinates signature(object = "entangledMCP"): A method for getting the y coordinates
of the graph. If a second optional argument node is specified, only for these nodes the x
coordinates will be returned. If y coordinates are not yet set, NULL is returned.

Author(s)

Kornelius Rohmeyer <rohmeyer@small-projects.de>

See Also

graphMCP

Examples

g1 <- BonferroniHolm(2)
g2 <- BonferroniHolm(2)

graph <- new("entangledMCP", subgraphs=list(g1,g2), weights=c(0.5,0.5))
getMatrices(graph)
getWeights(graph)

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**Description**

Functions that creates example graphs, e.g. graphs that represents a Bonferroni-Holm adjustment, parallel gatekeeping or special procedures from selected papers.

**Usage**

BonferroniHolm(n, weights = rep(1/n, n))
BretzEtAl2011()
BauerEtAl2001()
BretzEtAl2009a()
BretzEtAl2009b()
BretzEtAl2009c()
HommelEtAl2007()
HommelEtAl2007Simple()
parallelGatekeeping()
improvedParallelGatekeeping()
fallback(weights)
fixedSequence(n)
simpleSuccessiveI()
simpleSuccessiveII()
truncatedHolm(gamma)
generalSuccessive(weights = c(1/2, 1/2), gamma, delta)
HuqueAloshEtBhore2011()
exampleGraphs

HungEtWang2010(nu, tau, omega)
MaurerEtAl1995()
cycleGraph(nodes, weights)
improvedFallbackI(weights = rep(1/3, 3))
improvedFallbackII(weights = rep(1/3, 3))
FerberTimeDose2011(times, doses, w = "\nu")
Ferber2011(w)
Entangled1Maurer2012()
Entangled2Maurer2012()
WangTing2014(nu, tau)

Arguments

n Number of hypotheses.
weights Numeric vector of node weights.
gamma An optional number in [0,1] specifying the value for variable gamma.
delta An optional number in [0,1] specifying the value for variable delta.
nu An optional number in [0,1] specifying the value for variable nu.
tau An optional number in [0,1] specifying the value for variable tau.
omega An optional number in [0,1] specifying the value for variable omega.
nodes Character vector of node names.
times Number of time points.
doses Number of dose levels.
w Further variable weight(s) in graph.

Details

We are providing functions and not the resulting graphs directly because this way you have additional examples: You can look at the function body with body and see how the graph is built.

list("BonferroniHolm") Returns a graph that represents a Bonferroni-Holm adjustment. The result is a complete graph, where all nodes have the same weights and each edge weight is \( \frac{1}{n-1} \).
list("BretzEtAl2011") Graph in figure 2 from Bretz et al. See references (Bretz et al. 2011).
list("HommelEtAl2007") Graph from Hommel et al. See references (Hommel et al. 2007).
list("parallelGatekeeping") Graph for parallel gatekeeping. See references (Dmitrienko et al. 2003).
list("improvedParallelGatekeeping") Graph for improved parallel gatekeeping. See references (Hommel et al. 2007).

list("HungEtWang2010") Graph from Hung et Wang. See references (Hung et Wang 2010).

list("MaurerEtAl1995") Graph from Maurer et al. See references (Maurer et al. 1995).

list("cycleGraph") Cycle graph. The weight weights[i] specifies the edge weight from node i to node i + 1 for i = 1,..., n - 1 and weight[n] from node n to node 1.

list("improvedFallbackI") Graph for the improved Fallback Procedure by Wiens & Dmitrienko. See references (Wiens et Dmitrienko 2005).

list("improvedFallbackII") Graph for the improved Fallback Procedure by Hommel & Bretz. See references (Hommel et Bretz 2008).

list("Ferber2011") Graph from Ferber et al. See references (Ferber et al. 2011).

list("FerberTimeDose2011") Graph from Ferber et al. See references (Ferber et al. 2011).

list("Entangled1Maurer2012") Entangled graph from Maurer et al. TODO: Add references as soon as they are available.

Value

A graph of class graphMCP that represents a sequentially rejective multiple test procedure.

Author(s)

Kornelius Rohmeyer <rohmeyer@small-projects.de>

References


**Examples**

```r
g <- BonferroniHolm(5)
gMCP(g, pvalues=c(0.1, 0.2, 0.4, 0.4, 0.7))
HungEtWang2010()
HungEtWang2010(nu=1)
```

**generatePvals**

compute adjusted p-values either for the closed test defined by the graph or for each elementary hypotheses within each intersection hypotheses

**Usage**

```r
generatePvals(
  g,
  w,
  cr,
  p,
  adjusted = TRUE,
  hint = generateWeights(g, w),
  upscale = FALSE
)
```

**Arguments**

- `g`: graph defined as a matrix, each element defines how much of the local alpha reserved for the hypothesis corresponding to its row index is passed on to the hypothesis corresponding to its column index.
vector of weights, defines how much of the overall alpha is initially reserved for each elementary hypothesis

correlation matrix if p-values arise from one-sided tests with multivariate normal distributed test statistics for which the correlation is partially known. Unknown values can be set to NA. (See details for more information)

vector of observed unadjusted p-values, that belong to test-statistics with a joint multivariate normal null distribution with (partially) known correlation matrix

logical, if TRUE (default) adjusted p-values for the closed test are returned, else a matrix of p-values adjusted only for each intersection hypothesis is returned

if intersection hypotheses weights have already been computed (output of generateWeights) can be passed here otherwise will be computed during execution

if FALSE (default) the p-values are additionally adjusted for the case that non-exhaustive weights are specified. (See details)

It is assumed that under the global null hypothesis $(\Phi^{-1}(1 - p_1), \ldots, \Phi^{-1}(1 - p_m))$ follow a multivariate normal distribution with correlation matrix $cr$ where $\Phi^{-1}$ denotes the inverse of the standard normal distribution function.

For example, this is the case if $p_1, \ldots, p_m$ are the raw p-values from one-sided z-tests for each of the elementary hypotheses where the correlation between z-test statistics is generated by an overlap in the observations (e.g. comparison with a common control, group-sequential analyses etc.). An application of the transformation $\Phi^{-1}(1 - p_i)$ to raw p-values from a two-sided test will not in general lead to a multivariate normal distribution. Partial knowledge of the correlation matrix is supported. The correlation matrix has to be passed as a numeric matrix with elements of the form: $cr[i,j] = 1$ for diagonal elements, $cr[i,j] = \rho_{ij}$, where $\rho_{ij}$ is the known value of the correlation between $\Phi^{-1}(1 - p_i)$ and $\Phi^{-1}(1 - p_j)$ or NA if the corresponding correlation is unknown. For example $cr[1,2]=0$ indicates that the first and second test statistic are uncorrelated, whereas $cr[2,3] = NA$ means that the true correlation between statistics two and three is unknown and may take values between -1 and 1. The correlation has to be specified for complete blocks (i.e.: if cor(i,j), and cor(i,k) for i!=j!=k are specified then cor(j,k) has to be specified as well) otherwise the corresponding intersection null hypotheses tests are not uniquely defined and an error is returned.

The parametric tests in (Bretz et al. (2011)) are defined such that the tests of intersection null hypotheses always exhaust the full alpha level even if the sum of weights is strictly smaller than one. This has the consequence that certain test procedures that do not test each intersection null hypothesis at the full level alpha may not be implemented (e.g., a single step Dunnett test). If upscale is set to FALSE (default) the parametric tests are performed at a reduced level alpha of $\sum(w) \times \alpha$ and p-values adjusted accordingly such that test procedures with non-exhaustive weighting strategies may be implemented. If set to TRUE the tests are performed as defined in Equation (3) of (Bretz et al. (2011)).

If adjusted is set to true returns a vector of adjusted p-values. Any elementary null hypothesis is rejected if its corresponding adjusted p-value is below the predetermined alpha level. For adjusted set to false a matrix with p-values adjusted only within each intersection hypotheses is returned.
The intersection corresponding to each line is given by conversion of the line number into binary (e.g., 13 is binary 1101 and corresponds to (H1, H2, H4)). If any adjusted p-value within a given line falls below alpha, then the corresponding intersection hypotheses can be rejected.

**Author(s)**

Florian Klinglmueller

**References**

Bretz F, Posch M, Glimm E, Klinglmueller F, Maurer W, Rohmeyer K; (2011) - Graphical approaches for multiple endpoint problems using weighted Bonferroni, Simes or parametric tests - to appear

**Examples**

```r
## Define some graph as matrix
g <- matrix(c(0,0,1,0, 0,0,0,1, 0,1,0,0, 1,0,0,0), nrow = 4, byrow=TRUE)
## Choose weights
w <- c(.5,.5,0,0)
## Some correlation (upper and lower first diagonal 1/2)
c <- diag(4)
c[1:2,3:4] <- NA
c[3:4,1:2] <- NA
c[1,2] <- 1/2
c[2,1] <- 1/2
c[3,4] <- 1/2
c[4,3] <- 1/2
## p-values as Section 3 of Bretz et al. (2011),
p <- c(0.0121,0.0337,0.0084,0.0160)
## Boundaries for correlated test statistics at alpha level .05:
generatePvals(g,w,c,p)

g <- Entangled2Maurer2012()
generatePvals(g=g, cr=diag(5), p=rep(0.1,5))
```

**Description**

compute Weights for each intersection Hypotheses in the closure of a graph based multiple testing procedure
Usage

generateWeights(g, w)

Arguments

g  Graph either defined as a matrix (each element defines how much of the local alpha reserved for the hypothesis corresponding to its row index is passed on to the hypothesis corresponding to its column index), as graphMCP object or as entangledMCP object.

w  Vector of weights, defines how much of the overall alpha is initially reserved for each elementary hypothesis. Can be missing if g is a graphMCP object (in which case the weights from the graph object are used). Will be ignored if g is an entangledMCP object (since then the matrix of weights from this object is used).

Value

Returns matrix with each row corresponding to one intersection hypothesis in the closure of the multiple testing problem. The first half of elements indicate whether an elementary hypotheses is in the intersection (1) or not (0). The second half of each row gives the weights allocated to each elementary hypotheses in the intersection.

Author(s)

Florian Klinglmueller <float@lefant.net>, Kornelius Rohmeyer <rohmeyer@small-projects.de>

References


Examples

g <- matrix(c(0,0,1,0,  
0,0,0,1,  
0,1,0,0,  
1,0,0,0), nrow = 4,byrow=TRUE)  

## Choose weights  
w <- c(.5,.5,0,0)  
## Weights of conventional gMCP test:  
generateWeights(g,w)  

## Entangled2Maurer2012()  
generateWeights(g)
gMCP

Graph based Multiple Comparison Procedures

Description

Performs a graph based multiple test procedure for a given graph and unadjusted p-values.

Usage

```r
gMCP(
  graph, pvalues, test, correlation, alpha = 0.05, approxEps = TRUE, eps = 10^(-3), ...
  upscale = ifelse(missing(test) && !missing(correlation) || !missing(test) && test ==
    "Bretz2011", TRUE, FALSE), useC = FALSE, verbose = FALSE, keepWeights = FALSE,
  adjPValues = TRUE )
```

Arguments

- **graph**
  A graph of class `graphMCP`.

- **pvalues**
  A numeric vector specifying the p-values for the graph based MCP. Note the assumptions in the details section for the parametric tests, when a correlation is specified.

- **test**
  Should be either "Bonferroni", "Simes" or "parametric". If not specified by default the Bonferroni-based test procedure is used if no correlation is specified or the algorithm from Bretz et al. 2011 if a correlation is specified. If test is set to "Simes" the weighted Simes test will be performed for each subset of hypotheses.

- **correlation**
  Optional correlation matrix. If the weighted Simes test is performed, it is checked whether type I error rate can be ensured and a warning is given if this is not the case. For parametric tests the p-values must arise from one-sided tests with multivariate normal distributed test statistics for which the correlation is (partially) known. In that case a weighted parametric closed test is performed (also see `generatePvals`). Unknown values can be set to NA. (See details for more information)

- **alpha**
  A numeric specifying the maximal allowed type one error rate.
approxEps  A boolean specifying whether epsilon values should be substituted with the value given in the parameter eps.

eps  A numeric scalar specifying a value for epsilon edges.

...  Test specific arguments can be given here.

upscale  Logical. If upscale=FALSE then for each intersection of hypotheses (i.e. each subgraph) a weighted test is performed at the possibly reduced level alpha of sum(w)*alpha, where sum(w) is the sum of all node weights in this subset. If upscale=TRUE all weights are upscaled, so that sum(w)=1.

For backward compatibility the default value is TRUE if a the parameter test is missing, but parameter correlation is specified or if test="Bretz2011".

useC  Logical scalar. If TRUE neither adjusted p-values nor intermediate graphs are returned, but the calculation is sped up by using code written in C. THIS CODE IS NOT FOR PRODUCTIVE USE YET! If approxEps is FALSE and the graph contains epsilon edges, a warning is thrown and useC will be ignored.

verbose  Logical scalar. If TRUE verbose output is generated.

keepWeights  Logical scalar. If FALSE the weight of a node without outgoing edges is set to 0 if it is removed. Otherwise it keeps its weight.

adjPValues  Logical scalar. If FALSE no adjusted p-values will be calculated. Especially for the weighted Simes test this will result in significantly less calculations in most cases.

Details

For the Bonferroni procedure the p-values can arise from any statistical test, but if you improve the test by specifying a correlation matrix, the following assumptions apply:

It is assumed that under the global null hypothesis \((\Phi^{-1}(1 - p_1), \ldots, \Phi^{-1}(1 - p_m))\) follow a multivariate normal distribution with correlation matrix correlation where \(\Phi^{-1}\) denotes the inverse of the standard normal distribution function.

For example, this is the case if \(p_1, \ldots, p_m\) are the raw p-values from one-sided z-tests for each of the elementary hypotheses where the correlation between z-test statistics is generated by an overlap in the observations (e.g. comparison with a common control, group-sequential analyses etc.). An application of the transformation \(\Phi^{-1}(1 - p_i)\) to raw p-values from a two-sided test will not in general lead to a multivariate normal distribution. Partial knowledge of the correlation matrix is supported. The correlation matrix has to be passed as a numeric matrix with elements of the form: \(\text{correlation}[i, i] = 1\) for diagonal elements, \(\text{correlation}[i, j] = \rho_{ij}\), where \(\rho_{ij}\) is the known value of the correlation between \(\Phi^{-1}(1 - p_i)\) and \(\Phi^{-1}(1 - p_j)\) or NA if the corresponding correlation is unknown. For example correlation[1,2]=0 indicates that the first and second test statistic are uncorrelated, whereas correlation[2,3] = NA means that the true correlation between statistics two and three is unknown and may take values between -1 and 1. The correlation has to be specified for complete blocks (i.e.: if cor(i,j), and cor(i,j') for \(!i!=j\) are specified then cor(j,j') has to be specified as well) otherwise the corresponding intersection null hypotheses tests are not uniquely defined and an error is returned.

For further details see the given references.
Value

An object of class `gMCPResult`, more specifically a list with elements

- `graphs` : list of graphs
- `pvalues` : p-values
- `rejected` : logical whether hypotheses could be rejected
- `adjPValues` : adjusted p-values

Author(s)

Kornelius Rohmeyer <rohmeyer@small-projects.de>

References


See Also

`graphMCP`, `multcomp::contrMat()`

Examples

g <- BonferroniHolm(5)
gMCP(g, pvalues=c(0.01, 0.02, 0.04, 0.04, 0.7))
# Simple Bonferroni with empty graph:
g2 <- matrix2graph(matrix(0, nrow=5, ncol=5))
gMCP(g2, pvalues=c(0.01, 0.02, 0.04, 0.04, 0.7))
# With 'upscale=TRUE' equal to BonferroniHolm:
gMCP(g2, pvalues=c(0.01, 0.02, 0.04, 0.04, 0.7), upscale=TRUE)
**gMCP.extended**  
*Graph based Multiple Comparison Procedures*

**Description**
Performs a graph based multiple test procedure for a given graph and unadjusted p-values.

**Usage**
```r
gMCP.extended(
  graph,
  pvalues,
  test,
  alpha = 0.05,
  eps = 10^(-3),
  upscale = FALSE,
  verbose = FALSE,
  adjPValues = TRUE,
  ...
)
```

**Arguments**
- `graph` A graph of class `graphMCP`.
- `pvalues` A numeric vector specifying the p-values for the graph based MCP. Note the assumptions in the description of the selected test (if there are any - for example `test=bonferroni.test` has no further assumptions, but `test=parametric.test` assumes p-values from a multivariate normal distribution).
- `test` A weighted test function.
  - `bonferroni.test` Bonferroni test - see `?bonferroni.test` for details.
  - `parametric.test` Parametric test - see `?parametric.test` for details.
  - `simes.test` Simes test - see `?simes.test` for details.
  - `bonferroni.trimmed.simes.test` Trimmed Simes test for intersections of two hypotheses and otherwise Bonferroni - see `?bonferroni.trimmed.simes.test` for details.
  - `simes.on.subsets.test` Simes test for intersections of hypotheses from certain sets and otherwise Bonferroni - see `?simes.on.subsets.test` for details.
- `alpha` A numeric specifying the maximal allowed type one error rate.
- `eps` A numeric scalar specifying a value for epsilon edges.
- `upscale` Logical. If `upscale=FALSE` then for each intersection of hypotheses (i.e. each subgraph) a weighted test is performed at the possibly reduced level `alpha` of `sum(w)*alpha`, where `sum(w)` is the sum of all node weights in this subset. If `upscale=TRUE` all weights are upscaled, so that `sum(w)=1`. 

verbose Logical scalar. If TRUE verbose output is generated during sequentially rejection steps.

adjPValues Logical scalar. If FALSE no adjusted p-values will be calculated. Especially for the weighted Simes test this will result in significantly less calculations in most cases.

... Test specific arguments can be given here.

Value

An object of class gMCPResult, more specifically a list with elements

graphs list of graphs
pvalues p-values
rejected logical whether hypotheses could be rejected
adjPValues adjusted p-values

Author(s)

Kornelius Rohmeyer <rohmeyer@small-projects.de>

References


See Also

graphMCP multcomp::contrMat()

Examples

g <- BonferroniHolm(5)
gMCP(g, pvalues=c(0.01, 0.02, 0.04, 0.04, 0.7))
# Simple Bonferroni with empty graph:
g2 <- matrix2graph(matrix(0, nrow=5, ncol=5))
gMCP(g2, pvalues=c(0.01, 0.02, 0.04, 0.04, 0.7))
# With 'upscale=TRUE' equal to BonferroniHolm:
gMCP(g2, pvalues=c(0.01, 0.02, 0.04, 0.04, 0.7), upscale=TRUE)
# Entangled graphs:
g3 <- Entangled2Maurer2012()
gMCP(g3, pvalues=c(0.01, 0.02, 0.04, 0.04, 0.7), correlation=diag(5))

---

### gMCPResult-class

#### Description

A `gMCPResult` object describes an evaluated sequentially rejective multiple test procedure.

#### Slots

- **graphs**: Object of class `list`.
- **alpha**: A numeric specifying the maximal type I error rate.
- **pvalues**: The numeric vector of p-values.
- **rejected**: The logical vector of rejected null hypotheses.
- **adjPValues**: The numeric vector of adjusted p-values.

#### Author(s)

Kornelius Rohmeyer <rohmeyer@small-projects.de>

#### See Also

gMCP

---

### gPADInterim-class

#### Description

A `gPADInterim` object describes an object holding interim information for an adaptive procedure that is based on a preplanned graphical procedure.

#### Slots

- **Aj**: Object of class `numeric`. Giving partial conditional errors (PCEs) for all elementary hypotheses in each intersection hypothesis.
- **BJ**: A numeric specifying the sum of PCEs per intersection hypothesis.
- **z1**: The numeric vector of first stage z-scores.
- **v**: A numeric specifying the proportion of measurements collected up to interim preplanned. Object of class `graphMCP` specifying the preplanned graphical procedure.
- **alpha**: A numeric giving the alpha level of the pre-planned test.
graphMCP-class

Author(s)
Florian Klinglmüller <float@lefant.net>

See Also
gMCP

Description
A graphMCP object describes a sequentially rejective multiple test procedure.

Slots
- m  A transition matrix. Can be either numerical or character depending whether the matrix contains variables or not. Row and column names will be the names of the nodes.
- weights  A numeric.
- edgeAttr  A list for edge attributes.
- nodeAttr  A list for node attributes.

Methods
- getMatrix signature(object = "graphMCP"): A method for getting the transition matrix of the graph.
- getWeights signature(object = "graphMCP"): A method for getting the weights. If a third optional argument node is specified, only for these nodes the weight will be returned.
- setWeights signature(object = "graphMCP"): A method for setting the weights. If a third optional argument node is specified, only for these nodes the weight will be set.
- getRejected signature(object = "graphMCP"): A method for getting the information whether the hypotheses are marked in the graph as already rejected. If a second optional argument node is specified, only for these nodes the boolean vector will be returned.
- getXCoordinates signature(object = "graphMCP"): A method for getting the x coordinates of the graph. If a second optional argument node is specified, only for these nodes the x coordinates will be returned. If x coordinates are not set yet NULL is returned.
- getYCoordinates signature(object = "graphMCP"): A method for getting the y coordinates of the graph. If a second optional argument node is specified, only for these nodes the y coordinates will be returned. If y coordinates are not set yet NULL is returned.
- setEdge signature(from="character", to="character", graph="graphNEL", weights="numeric"): A method for adding new edges with the given weights.
- setEdge signature(from="character", to="character", graph="graphMCP", weights="character"): A method for adding new edges with the given weights.
Author(s)

Kornelius Rohmeyer <rohmeyer@small-projects.de>

Examples

```r
m <- rbind(H11=c(0, 0.5, 0, 0.5, 0, 0 ),
H21=c(1/3, 0, 1/3, 0, 1/3, 0 ),
H31=c(0, 0.5, 0, 0, 0, 0.5),
H12=c(0, 1, 0, 0, 0, 0 ),
H22=c(0.5, 0, 0.5, 0, 0, 0 ),
H32=c(0, 0, 0, 0, 0, 0 ))

weights <- c(1/3, 1/3, 1/3, 0, 0, 0)

# Graph creation
graph <- new("graphMCP", m=m, weights=weights)

# Visualization settings
nodeX <- rep(c(100, 300, 500), 2)
nodeY <- rep(c(100, 300), each=3)
graph@nodeAttr$X <- nodeX
graph@nodeAttr$Y <- nodeY

getWeights(graph)
getRejected(graph)

pvalues <- c(0.1, 0.008, 0.005, 0.15, 0.04, 0.006)
result <- gMCP(graph, pvalues)

getWeights(result@graphs[[4]])
getRejected(result@graphs[[4]])
```

description

Multiple testing using graphs

Description

Implements the graphical test procedure described in Bretz et al. (2009). Note that the gMCP function in the gMCP package performs the same task.

Usage

```r
graphTest(
  pvalues,
  weights = NULL,
  alpha = 0.05,
  G = NULL,
  cr = NULL,
)```
graphTest

graph = NULL,
verbose = FALSE,
test,
upscale = FALSE
)

Arguments

pvalues Either a vector or a matrix containing the local p-values for the hypotheses in the rows.

weights Initial weight levels for the test procedure, in case of multiple graphs this needs to be a matrix.

alpha Overall alpha level of the procedure. For entangled graphs alpha should be a numeric vector of length equal to the number of graphs, each element specifying the partial alpha for the respective graph. The overall alpha level equals \( \text{sum}(\alpha) \).

G For simple graphs G should be a numeric matrix determining the graph underlying the test procedure. Note that the diagonal need to contain only 0s, while the rows need to sum to 1. For entangled graphs it needs to be a list containing the different graph matrices as elements.

cr Correlation matrix that should be used for the parametric test. If cr=NULL the Bonferroni based test procedure is used.

graph As an alternative to the specification via weights and G one can also hand over a graphMCP object to the code. graphMCP objects can be created for example with the graphGUI function.

verbose If verbose is TRUE, additional information about the graphical rejection procedure is displayed.

test In the parametric case there is more than one way to handle subgraphs with less than the full alpha. If the parameter test is missing, the tests are performed as described by Bretz et al. (2011), i.e. tests of intersection null hypotheses always exhaust the full alpha level even if the sum of weights is strictly smaller than one. If test="simple-parametric" the tests are performed as defined in Equation (3) of Bretz et al. (2011).

upscale Logical. If upscale=FALSE then for each intersection of hypotheses (i.e. each subgraph) a weighted test is performed at the possibly reduced level alpha of sum(w)*alpha, where sum(w) is the sum of all node weights in this subset. If upscale=TRUE all weights are upscaled, so that sum(w)=1.

Value

A vector or a matrix containing the test results for the hypotheses under consideration. Significant tests are denoted by a 1, non-significant results by a 0.

References


Examples

```r
### example from Bretz et al. (2010)
weights <- c(1/3, 1/3, 1/3, 0, 0, 0)
graph <- rbind(c(0, 0.5, 0, 0.5, 0, 0),
               c(0, 0, 1/3, 0, 1/3, 0),
               c(0, 1, 0, 0, 0, 0),
               c(0.5, 0, 0.5, 0, 0, 0),
               c(0, 1, 0, 0, 0, 0))
pvals <- c(0.1, 0.008, 0.005, 0.15, 0.04, 0.006)
graphTest(pvals, weights, alpha=0.025, graph)

## observe graphical procedure in detail
graphTest(pvals, weights, alpha=0.025, graph, verbose = TRUE)

## now use many p-values (useful for power simulations)
pvals <- matrix(rbeta(6e4, 1, 30), ncol = 6)
out <- graphTest(pvals, weights, alpha=0.025, graph)
head(out)

# example using multiple graphs (instead of 1)
G1 <- rbind(c(0, 0.5, 0.5, 0, 0),
            c(0, 0, 1, 0, 0),
            c(0, 0, 0, 1-0.01, 0.01),
            c(0, 0, 0, 0, 0))
G2 <- rbind(c(0, 0, 1, 0, 0),
            c(0.5, 0, 0.5, 0, 0),
            c(0, 0, 0, 0.01, 1-0.01),
            c(0, 0, 0, 0, 0))
weights <- rbind(c(1, 0, 0, 0, 0), c(0, 1, 0, 0, 0))
pvals <- c(0.012, 0.025, 0.005, 0.0015, 0.0045)
out <- graphTest(pvals, weights, alpha=c(0.0125, 0.0125), G=list(G1, G2), verbose = TRUE)

## now again with many p-values
pvals <- matrix(rbeta(5e4, 1, 30), ncol = 5)
out <- graphTest(pvals, weights, alpha=c(0.0125, 0.0125), G=list(G1, G2))
head(out)
```

---

**hGraph**

Create multiplicity graphs using ggplot2

**Description**

Plots a multiplicity graph defined by user inputs. The graph can also be used with the ***gMCP*** package to evaluate a set of nominal p-values for the tests of the hypotheses in the graph.
Usage

hGraph(
  nHypotheses = 4,
  nameHypotheses = paste("H", (1:nHypotheses), sep = ""),
  alphaHypotheses = 0.025/nHypotheses,
  m = matrix(array(1/(nHypotheses - 1), nHypotheses^2), nrow = nHypotheses) -
    diag(1/(nHypotheses - 1), nHypotheses),
  fill = 1,
  palette = grDevices::gray.colors(length(unique(fill)), start = 0.5, end = 0.8),
  labels = LETTERS[1:length(unique(fill))],
  legend.name = " ",
  legend.position = "none",
  halfWid = 0.5,
  halfHgt = 0.5,
  trhw = 0.1,
  trhh = 0.075,
  trprop = 1/3,
  digits = 5,
  trdigits = 2,
  size = 6,
  boxtextsize = 4,
  legend.textsize = size * 2.5,
  arrowsize = 0.02,
  radianStart = if ((nHypotheses)%%2 != 0) {
    pi * (1/2 + 1/nHypotheses)
  } else 
  {
    pi * (1 + 2/nHypotheses)/2
  },
  offset = pi/4/nHypotheses,
  xradius = 2,
  yradius = xradius,
  x = NULL,
  y = NULL,
  wchar = "\u03b1"
)

Arguments

nHypotheses number of hypotheses in graph
nameHypotheses hypothesis names
alphaHypotheses alpha-levels or weights for ellipses
m square transition matrix of dimension ‘nHypotheses’
fill grouping variable for hypotheses
palette colors for groups
labels text labels for groups
legend.name : text for legend header
legend.position
  text string or x,y coordinates for legend
halfWid  half width of ellipses
halfHgt  half height of ellipses
trhw    transition box width
trhh    transition box height
trprop  proportion of transition arrow length where transition box is placed
digits  number of digits to show for alphaHypotheses
trdigits digits displayed for transition weights
size    text size in ellipses
boxtextsize transition text size
legend.textsize legend text size
arrowsize size of arrowhead for transition arrows
radianStart radians from origin for first ellipse; nodes spaced equally in clockwise order with centers on an ellipse by default
offset  rotational offset in radians for transition weight arrows
xradius horizontal ellipse diameter on which ellipses are drawn
yradius vertical ellipse diameter on which ellipses are drawn
x        x coordinates for hypothesis ellipses if elliptical arrangement is not wanted
y        y coordinates for hypothesis ellipses if elliptical arrangement is not wanted
wchar    character for alphaHypotheses in ellipses; defaults to the Unicode escape sequence \u03b1 (Greek letter alpha). See list of Unicode characters for a more comprehensive character list.

Details
See vignette **Multiplicity graphs formatting using ggplot2** for explanation of formatting.

Value
A ‘ggplot’ object with a multi-layer multiplicity graph

Examples
# Defaults: note clockwise ordering
hGraph(5)
# Add colors (default is 3 gray shades)
hGraph(3,fill=1:3)
# Colorblind palette
cbPalette <- c("#999999", "#E69F00", "#56B4E9", "#0072B2", "#009E73", "#F0E442", "#D55E00", "#CC79A7")
hGraph(6,fill=as.factor(1:6),palette=cbPalette)


```r
# Use a hue palette
hGraph(4, fill=factor(1:4), palette=scales::hue_pal(l=75)(4))

# different alpha allocation, hypothesis names and transitions
alphaHypotheses <- c(.005, .007, .013)
nameHypotheses <- c("ORR", "PFS", "OS")
m <- matrix(c(0, 1, 0,
             0, 0, 1,
             1, 0, 0), nrow=3, byrow=TRUE)

hGraph(3, alphaHypotheses=alphaHypotheses, nameHypotheses=nameHypotheses, m=m)

# Custom position and size of ellipses, change text to multi-line text
# Adjust box width
# add legend in middle of plot
hGraph(3, x=sqrt(0:2), y=c(1, 3, 1.5), size=6, halfWid=.3, halfHgt=.3, trhw=0.6,
       palette=cbPalette[2:4], fill = c(1, 2, 2),
       legend.position = c(.6,.5), legend.name = "Legend:", labels = c("Group 1", "Group 2"),
       nameHypotheses=c("H1:\n Long name","H2:\n Longer name","H3:\n Longest name"))
```

### `joinGraphs`

**Joins two graphMCP objects**

**Description**

Creates a new graphMCP object by joining two given graphMCP objects.

**Usage**

`joinGraphs(graph1, graph2, xOffset = 0, yOffset = 200)`

**Arguments**

- `graph1`: A graph of class `graphMCP`.
- `graph2`: A graph of class `graphMCP`.
- `xOffset`: A numeric specifying an offset (on the x-axis) for placing the nodes and edge labels of the second graph.
- `yOffset`: A numeric specifying an offset (on the y-axis) for placing the nodes and edge labels of the second graph.

**Details**

If `graph1` and `graph2` have duplicates in the node names, the nodes of the second graph will be renamed.

If and only if the sum of the weights of `graph1` and `graph2` exceeds 1, the weights are scaled so that the sum equals 1.

A description attribute of either graph will be discarded.
Matrix2Graph and Graph2Matrix

Description

Creates a graph of class graphMCP from a given transition matrix or vice versa.

Usage

matrix2graph(m, weights = rep(1/dim(m)[1], dim(m)[1]))

graph2matrix(graph)

Arguments

m         A transition matrix.
weights    A numeric for the initial weights.
graph      A graph of class graphMCP.

Details

The hypotheses names are the row names or if these are NULL, the column names or if these are also NULL of type H1, H2, H3, ...

If the diagonal of the matrix is unequal zero, the values are ignored and a warning is given.
Value

A graph of class graphMCP with the given transition matrix for matrix2graph. The transition matrix of a graphMCP graph for graph2matrix.

Author(s)

Kornelius Rohmeyer <rohmeyer@small-projects.de>

Examples

```r
# Bonferroni-Holm:
m <- matrix(rep(1/3, 16), nrow=4)
diag(m) <- c(0, 0, 0, 0)
grah <- matrix2graph(m)
print(grah)
grah2matrix(grah)
```

---

**parametric.test**  
**Weighted parametric test**

Description

It is assumed that under the global null hypothesis \((\Phi^{-1}(1 - p_1), \ldots, \Phi^{-1}(1 - p_m))\) follow a multivariate normal distribution with correlation matrix `correlation` where \(\Phi^{-1}\) denotes the inverse of the standard normal distribution function.

Usage

```r
parametric.test(
  pvalues,  
  weights,  
  alpha = 0.05,  
  adjPValues = TRUE,  
  verbose = FALSE,  
  correlation,  
  ...
)
```

Arguments

- **pvalues**: A numeric vector specifying the p-values.
- **weights**: A numeric vector of weights.
- **alpha**: A numeric specifying the maximal allowed type one error rate. If `adjPValues==TRUE` (default) the parameter `alpha` is not used.
adjPValues Logical scalar. If TRUE (the default) an adjusted p-value for the weighted parametric test is returned. Otherwise if adjPValues==FALSE a logical value is returned whether the null hypothesis can be rejected.

verbose Logical scalar. If TRUE verbose output is generated.

correlation Correlation matrix. For parametric tests the p-values must arise from one-sided tests with multivariate normal distributed test statistics for which the correlation is (partially) known. In that case a weighted parametric closed test is performed (also see generatePvals). Unknown values can be set to NA. (See details for more information)

... Further arguments possibly passed by gMCP which will be used by other test procedures but not this one.

Details

For example, this is the case if $p_1, ..., p_m$ are the raw p-values from one-sided z-tests for each of the elementary hypotheses where the correlation between z-test statistics is generated by an overlap in the observations (e.g. comparison with a common control, group-sequential analyses etc.). An application of the transformation $\Phi^{-1}(1 - p_i)$ to raw p-values from a two-sided test will not in general lead to a multivariate normal distribution. Partial knowledge of the correlation matrix is supported. The correlation matrix has to be passed as a numeric matrix with elements of the form: $\text{correlation}[i,i] = 1$ for diagonal elements, $\text{correlation}[i,j] = \rho_{ij}$, where $\rho_{ij}$ is the known value of the correlation between $\Phi^{-1}(1 - p_i)$ and $\Phi^{-1}(1 - p_j)$ or NA if the corresponding correlation is unknown. For example correlation[1,2]=0 indicates that the first and second test statistic are uncorrelated, whereas correlation[2,3] = NA means that the true correlation between statistics two and three is unknown and may take values between -1 and 1. The correlation has to be specified for complete blocks (i.e.: if cor(i,j), and cor(i,j') for i!=j!=j' are specified then cor(j,j') has to be specified as well) otherwise the corresponding intersection null hypotheses tests are not uniquely defined and an error is returned.

For further details see the given references.

Value

adjusted p-value or decision of rejection

References


Examples

```
parametric.test(pvalues=c(0.1,0.2,0.05), weights=c(0.5,0.5,0), correlation = diag(3))
parametric.test(pvalues=c(0.1,0.2,0.05), weights=c(0.5,0.5,0), correlation = diag(3), adjPValues = FALSE)
```
permutations

Description
Permutation for a design matrix

Usage
permutations(n)

Arguments
n dimension of the matrix

Value
a n*(2^n) dimensional matrix

Examples
permutations(3)

placeNodes

Description
Places the nodes of a graph according to a specified layout.

Usage
placeNodes(graph, nrow, ncol, byrow = TRUE, topleft = TRUE, force = FALSE)

Arguments

graph A graph of class graphMCP or class entangledMCP.

nrow The desired number of rows.

col The desired number of columns.

byrow Logical whether the graph is filled by rows (otherwise by columns).

topleft Logical whether the rows are filled top-down or bottom-up.

force Logical whether a graph that has already a layout should be given the specified new layout.
Details
If one of nrow or ncol is not given, an attempt is made to infer it from the number of nodes of the graph and the other parameter. If neither is given, the graph is placed as a circle.

Value
The graph with nodes placed according to the specified layout.

Author(s)
Kornelius Rohmeyer <rohmeyer@small-projects.de>

See Also
graphMCP, entangledMCP

Examples

```r
g <- matrix2graph(matrix(0, nrow=6, ncol=6))
g <- placeNodes(g, nrow=2, force=TRUE)
```

---

**rejectNode**

Rejects a node/hypothesis and updates the graph accordingly.

Description
Rejects a node/hypothesis and updates the graph accordingly.

Usage
```r
rejectNode(graph, node, upscale = FALSE, verbose = FALSE, keepWeights = FALSE)
```

Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>graph</td>
<td>A graph of class graphMCP or entangledMCP.</td>
</tr>
<tr>
<td>node</td>
<td>A character string specifying the node to reject.</td>
</tr>
<tr>
<td>upscale</td>
<td>Logical. If upscale=TRUE then the weights of all non-rejected nodes are scaled so that the sum is equal to 1. This forces keepWeights=FALSE to reduce confusion, since otherwise the sum of weights could become bigger than 1.</td>
</tr>
<tr>
<td>verbose</td>
<td>Logical scalar. If TRUE verbose output is generated during sequentially rejection steps.</td>
</tr>
<tr>
<td>keepWeights</td>
<td>Logical scalar. If FALSE the weight of a node without outgoing edges is set to 0 if it is removed. Otherwise it keeps its weight.</td>
</tr>
</tbody>
</table>
replaceVariables

Details

For details see the given references.

Value

An updated graph of class graphMCP or entangledMCP.

Author(s)

Kornelius Rohmeyer <rohmeyer@small-projects.de>

References


See Also

graphMCP

Examples

```r
m <- matrix(0, nrow = 4, ncol = 4)
m[1,3] <- m[2,4] <- m[3,2] <- m[4,1] <- 1
p1 <- c(0.01, 0.005, 0.01, 0.5)
a <- 0.05
w <- c(1/2, 1/2, 0, 0)
g <- matrix2graph(m, w)
gMCP(g, pvalues=p1, alpha=a)
rejectNode(graph = g, node = 4)
```

replaceVariables | Replaces variables in a general graph with specified numeric values

Description

Given a list of variables and real values a general graph is processed and each variable replaced with the specified numeric value.
replaceVariables

Usage

replaceVariables(
  graph,
  variables = list(),
  ask = TRUE,
  partial = FALSE,
  expand = TRUE,
  list = FALSE
)

Arguments

graph
  A graph of class graphMCP or class entangledMCP.
variables
  A named list with one or more specified real values, for example list(a=0.5,
  b=0.8, "tau"=0.5) or list(a=c(0.5, 0.8), b=0.8, "tau"=0.5). If ask=TRUE
  and this list is missing at all or single variables are missing from the list, the user
  is asked for the values (if the session is not interactive an error is thrown). For
  interactively entered values only single numbers are supported.
ask
  If FALSE all variables that are not specified are not replaced.
partial
  If TRUE only specified variables are replaced and parameter ask is ignored.
expand
  Used internally. Don’t use yourself.
list
  If TRUE the result will always be a list, even if only one graph is returned in this
  list.

Value

A graph or a matrix with variables replaced by the specified numeric values. Or a list of theses
graphs and matrices if a variable had more than one value.

Author(s)

Kornelius Rohmeyer <rohmeyer@small-projects.de>

See Also

graphMCP, entangledMCP

Examples

```r
graph <- HungEtWang2010()
replaceVariables(graph, list("tau"=0.5,"omega"=0.5, "nu"=0.5))
replaceVariables(graph, list("tau"=c(0.1, 0.5, 0.9),"omega"=c(0.2, 0.8), "nu"=0.4))
```
simConfint

Simultaneous confidence intervals for sequentially rejective multiple test procedures

Description

Calculates simultaneous confidence intervals for sequentially rejective multiple test procedures.

Usage

simConfint(object, pvalues, confint, alternative = c("less", "greater"), estimates, df, alpha = 0.05, mu = 0)

Arguments

- **object**: A graph of class `graphMCP`.
- **pvalues**: A numeric vector specifying the p-values for the sequentially rejective MTP.
- **confint**: One of the following: A character string "normal", "t" or a function that calculates the confidence intervals. If `confint="t"` the parameter `df` must be specified. If `confint` is a function it must be of signature ("character", "numeric"), where the first parameter is the hypothesis name and the second the marginal confidence level (see examples).
- **alternative**: A character string specifying the alternative hypothesis, must be "greater" or "less".
- **estimates**: Point estimates for the parameters of interest.
- **df**: Degree of freedom as numeric.
- **alpha**: The overall alpha level as numeric scalar.
- **mu**: The numerical parameter vector under null hypothesis.

Details

For details see the given references.

Value

A matrix with columns giving lower confidence limits, point estimates and upper confidence limits for each parameter. These will be labeled as "lower bound", "estimate" and "upper bound". (1-level)/2 in % (by default 2.5% and 97.5%).
Author(s)

Kornelius Rohmeyer <rohmeyer@small-projects.de>

References


See Also

graphMCP

Examples

est <- c("H1"=0.860382, "H2"=0.9161474, "H3"=0.9732953)
# Sample standard deviations:
ssd <- c("H1"=0.8759528, "H2"=1.291310, "H3"=0.8570892)

pval <- c(0.01260, 0.05154, 0.02124)/2

simConfint(BonferroniHolm(3), pvalues=pval,
confint=function(node, alpha) {
c(est[node]-qt(1-alpha,df=9)*ssd[node]/sqrt(10), Inf)
}, estimates=est, alpha=0.025, mu=0, alternative="greater")

# Note that the sample standard deviations in the following call
# will be calculated from the pvalues and estimates.

ci <- simConfint(BonferroniHolm(3), pvalues=pval,
confint="t", df=9, estimates=est, alpha=0.025, alternative="greater")

# plotSimCI(ci)

simes.on.subsets.test  Simes on subsets, otherwise Bonferroni

Description

Weighted Simes test introduced by Benjamini and Hochberg (1997)

Usage

simes.on.subsets.test( 
  pvalues, 
  weights, 
  alpha = 0.05, 
  adjPValues = TRUE,
simes.on.subsets.test

verbose = FALSE,
subsets,
subset,

Arguments

pvalues A numeric vector specifying the p-values.
weights A numeric vector of weights.
alpha A numeric specifying the maximal allowed type one error rate. If adjPValues==TRUE (default) the parameter alpha is not used.
adjPValues Logical scalar. If TRUE (the default) an adjusted p-value for the weighted test is returned. Otherwise if adjPValues==FALSE a logical value is returned whether the null hypothesis can be rejected.
verbose Logical scalar. If TRUE verbose output is generated.
subsets A list of subsets given by numeric vectors containing the indices of the elementary hypotheses for which the weighted Simes test is applicable.
subset A numeric vector containing the numbers of the indices of the currently tested elementary hypotheses.

Details

As an additional argument a list of subsets must be provided, that states in which cases a Simes test is applicable (i.e. if all hypotheses to test belong to one of these subsets), e.g. subsets <- list(c("H1", "H2", "H3"), c("H4", "H5", "H6")) Trimmed Simes test for intersections of two hypotheses and otherwise weighted Bonferroni-test

Value

adjusted p-value or decision of rejection

Examples

```r
simes.on.subsets.test(pvalues=c(0.1,0.2,0.05), weights=c(0.5,0.5,0))
simes.on.subsets.test(pvalues=c(0.1,0.2,0.05), weights=c(0.5,0.5,0), adjPValues=FALSE)

graph <- BonferroniHolm(4)
pvalues <- c(0.01, 0.05, 0.03, 0.02)
gMCP.extended(graph=graph, pvalues=pvalues, test=simes.on.subsets.test, subsets=list(1:2, 3:4))
```
simes.test  
Weighted Simes test

Description
Weighted Simes test introduced by Benjamini and Hochberg (1997)

Usage
simes.test(
  pvalues,  
  weights,  
  alpha = 0.05,  
  adjPValues = TRUE,  
  verbose = FALSE,  
  ...  
)

Arguments
pvalues  
A numeric vector specifying the p-values.
weights  
A numeric vector of weights.
alpha  
A numeric specifying the maximal allowed type one error rate. If adjPValues==TRUE (default) the parameter alpha is not used.
adjPValues  
Logical scalar. If TRUE (the default) an adjusted p-value for the weighted Simes test is returned. Otherwise if adjPValues==FALSE a logical value is returned whether the null hypothesis can be rejected.
verbose  
Logical scalar. If TRUE verbose output is generated.
...  
Further arguments possibly passed by gMCP which will be used by other test procedures but not this one.

Value
adjusted p-value or decision of rejection

Examples
simes.test(pvalues=c(0.1,0.2,0.05), weights=c(0.5,0.5,0))
simes.test(pvalues=c(0.1,0.2,0.05), weights=c(0.5,0.5,0), adjPValues=FALSE)
subgraph

Get a subgraph

Description

Given a set of nodes and a graph this function creates the subgraph containing only the specified nodes.

Usage

subgraph(graph, subset)

Arguments

- **graph**: A graph of class `graphMCP`.
- **subset**: A logical or character vector specifying the nodes in the subgraph.

Value

A subgraph containing only the specified nodes.

Author(s)

Kornelius Rohmeyer <rohmeyer@small-projects.de>

See Also

- `graphMCP`

Examples

```r
graph <- improvedParallelGatekeeping()
subgraph(graph, c(TRUE, FALSE, TRUE, FALSE))
subgraph(graph, c("H1", "H3"))
```
substituteEps  Substitute Epsilon

Description

Substitute Epsilon with a given value.

Usage

substituteEps(graph, eps = 10^(-3))

Arguments

graph A graph of class graphMCP or class entangledMCP.
eps   A numeric scalar specifying a value for epsilon edges.

Details

For details see the given references.

Value

A graph where all epsilons have been replaced with the given value.

Author(s)

Kornelius Rohmeyer <rohmeyer@small-projects.de>

See Also

graphMCP, entangledMCP

Examples

graph <- improvedParallelGatekeeping()
graph
substituteEps(graph, eps=0.01)
weighted.test.functions

Weighted Test Functions for use with gMCP

Description

The package gMCP provides the following weighted test functions:

- **bonferroni.test** Bonferroni test - see ?bonferroni.test for details.
- **parametric.test** Parametric test - see ?parametric.test for details.
- **simes.test** Simes test - see ?simes.test for details.
- **bonferroni.trimmed.simes.test** Trimmed Simes test for intersections of two hypotheses and otherwise Bonferroni - see ?bonferroni.trimmed.simes.test for details.
- **simes.on.subsets.test** Simes test for intersections of hypotheses from certain sets and otherwise Bonferroni - see ?simes.on.subsets.test for details.

Details

Depending on whether adjPValues==TRUE these test functions return different values:

- If adjPValues==TRUE the minimal value for alpha is returned for which the null hypothesis can be rejected. If that’s not possible (for example in case of the trimmed Simes test adjusted p-values can not be calculated), the test function may throw an error.
- If adjPValues==FALSE a logical value is returned whether the null hypothesis can be rejected.

To provide your own test function write a function that takes at least the following arguments:

- **pvalues** A numeric vector specifying the p-values.
- **weights** A numeric vector of weights.
- **alpha** A numeric specifying the maximal allowed type one error rate. If adjPValues==TRUE (default) the parameter alpha should not be used.
- **adjPValues** Logical scalar. If TRUE an adjusted p-value for the weighted test is returned (if possible - if not the function should call stop). Otherwise if adjPValues==FALSE a logical value is returned whether the null hypothesis can be rejected.

... Further arguments possibly passed by gMCP which will be used by other test procedures but not this one.

Further the following parameters have a predefined meaning:

- **verbose** Logical scalar. If TRUE verbose output should be generated and printed to the standard output
- **subset**
- **correlation**
Examples

# The test function 'bonferroni.test' is used in by gMCP in the following call:
graph <- BonferroniHolm(4)
pvalues <- c(0.01, 0.05, 0.03, 0.02)
alpha <- 0.05
r <- gMCP.extended(graph=graph, pvalues=pvalues, test=bonferroni.test, verbose=TRUE)

# For the intersection of all four elementary hypotheses this results in a call
bonferroni.test(pvalues=pvalues, weights=getWeights(graph))
bonferroni.test(pvalues=pvalues, weights=getWeights(graph), adjPValues=FALSE)

# bonferroni.test function:
bonferroni.test <- function(pvalues, weights, alpha=0.05, adjPValues=TRUE, verbose=FALSE, ...){
  if (adjPValues) {
    return(min(pvalues/weights))
  } else {
    return(any(pvalues<=alpha*weights))
  }
}
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