Package ‘sgof’

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Description

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LazyData yes

R topics documented:

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Description

This package implements seven different methods for multiple testing problems. The Benjamini and Hochberg (1995) false discovery rate controlling procedure and its modification for dependent tests Benjamini and Yekutieli (2001), the method called Binomial SGoF proposed in Carvajal Rodríguez et al. (2009) and its conservative and bayesian versions called Conservative SGoF (de Uña Álvarez, 2011) and Bayesian SGoF (Castro Conde and de Uña Álvarez, 2013 13/06), respectively, and the BB-SGoF (Beta-Binomial SGoF, de Uña Álvarez, 2012) and Discrete SGoF (Castro Conde et al., 2015) procedures which are adaptations of SGoF method for possibly correlated tests and for discrete tests, respectively. Number of rejections, FDR and adjusted p-values are computed among other things.

Details

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This package incorporates the functions BH,BY, SGoF, Binomial.SGoF, Bayesian.SGoF, Discrete.SGoF and BBSGoF, which call the methods aforementioned. For a complete list of functions, use library(help="sgof").

Author(s)

Irene Castro Conde and Jacobo de Uña Álvarez
Maintainer:Irene Castro Conde <irene.castro@uvigo.es>
Bayesian.SGoF

References


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**Bayesian.SGoF**

**Bayesian SGoF multiple testing procedure**

**Description**

Performs the Bayesian SGoF method (*Castro Conde and de Uña Álvarez, 2013 13/06*) for multiple hypothesis testing.
Usage

Bayesian.SGoF(u, alpha = 0.05, gamma = 0.05, P0 = 0.5, a0 = 1, b0 = 1)

Arguments

u A (non-empty) numeric vector of p-values.
alpha Numeric value. The significance level of the metatest.
gamma Numeric value. The p-value threshold, so Bayesian SGoF looks for significance in the amount of p-values below gamma.
P0 The a priori probability of the null hypothesis.
a0 The first parameter of the a priori beta distribution.
b0 The second parameter of the a priori beta distribution.

Details

Bayesian SGoF (Castro Conde and de Uña Álvarez, 2013 13/06) is an adaptation of SGoF method to the Bayesian paradigm, in which the proportion of p-values falling below gamma is random. This method has two main steps. First, Bayesian SGoF performs a pre-test at level alpha which decides if the complete null hypothesis should be rejected or not. This Bayesian pre-test is based on lower bounds of the a posteriori probability of H0 (computed using the default a priori probability P0=.5, unless otherwise is indicated, and a family of a priori beta distributions located at the null and indexed by a correlation factor). Second, the number of rejections is computed constructing an interval for the 'excess of significant cases', analogously to the SGoF procedure. For this, the posterior distribution of the proportion of p-values falling below gamma is used; this posterior distribution is calculated on the basis of the default priors \(a_0=b_0=1\), unless otherwise is indicated. Besides, the posterior probability that the complete null hypothesis is true is computed using \(P_0, a_0 \) and \(b_0\). One important difference between the frequentist and the Bayesian SGoF is that the Bayesian setting induces (and hence allows for) a dependence structure among the p-values; this is very interesting for real problems where correlation is present. From a less philosophical point of view, in practice Bayesian SGoF may be more conservative than frequentist SGoF, particularly when the number of tests is small; this is due to the fact that Bayesian testing of point nulls is much more conservative than its frequentist counterpart and, therefore, the pre-test part of Bayesian SGoF may play a very important role. Typically the choice \(alpha=gamma\) will be used for Bayesian.SGoF; this common value will be set as one of the usual significance levels \((0.001, 0.01, 0.05, 0.1)\). Note however that \(alpha\) and \(gamma\) have different roles. The false discovery rate is estimated by the simple method proposed by: Dalmasso, Broet, Moreau (2005), by taking \(n=1\) in their formula.

Value

A list containing the following values:

Rejections The number of effects declared by Bayesian SGoF.
FDR The estimated false discovery rate.
Posterior The posterior probability that the complete null hypothesis is true depending on \(a_0, b_0\) and \(P_0\).
s The amount of p-values falling below gamma.
s.alpha        Critical point at level alpha of the Bayesian pre-test for the complete null depending on P0.
data           The original p-values.
alpha          The specified significance level for the metatest.
gamma          The specified p-value threshold.
P0             The specified a priori probability of the null hypothesis.
a0             The first specified parameter of the a priori beta distribution.
b0             The second specified parameter of the a priori beta distribution.
call           The matched call.

Author(s)
Irene Castro Conde and Jacobo de Uña Álvarez

References

See Also
summary.Bayesian.SGoF

Examples

res<-Bayesian.SGoF(Hedenfalk$x)
summary(res)

BBSGoF

BBSGoF multiple testing procedure.

Description
BB-SGoF (de Uña-Álvarez, 2012; Castro-Conde and de Uña-Álvarez, in press) is an adaptation of SGoF method for possibly dependent tests. It is initially assumed that the provided vector of p-values are correlated in k blocks of equal size (following the given sequence), where k is unknown.

Usage
BBSGoF(u, alpha = 0.05, gamma = 0.05, kmin = 2, kmax = min(length(u)/%10, 100),
tol = 10, adjusted.pvalues = FALSE, blocks = NA)
Arguments

- **u**: A (non-empty) numeric vector of p-values.
- **alpha**: Numeric value. The significance level of the metatest.
- **gamma**: Numeric value. The p-value threshold, so SGoF looks for significance in the amount of p-values below gamma.
- **kmin**: Numeric value. The smallest allowed number of blocks of correlated tests.
- **kmax**: Numeric value. The largest allowed number of blocks of correlated tests.
- **tol**: Numeric value. The tolerance in model fitting (see Details).
- **adjusted.pvalues**: Logical. Default is FALSE. A variable indicating whether to compute the adjusted p-values.
- **blocks**: Numeric value. The number of existing blocks (see Details).

Details

BB-SGoF ([de Uña-Álvarez, 2012; Castro-Conde and de Uña-Álvarez, in press](#)) is an adaptation of SGoF method for possibly dependent tests. It is initially assumed that the provided vector of p-values are correlated in k blocks of equal size (following the given sequence), where k is unknown. Inference on the number of existing effects is performed following SGoF principles, but replacing the binomial distribution for a beta-binomial in the metatest. The beta-binomial distribution is approximated by the normal distribution; therefore, some caution is needed when the number of tests is small. It is implicitly assumed that the probability p for a p-value to fall below gamma is random, following a beta distribution, Beta(a,b); as a consequence, the number of p-values below gamma in each block generates a random sample from a Betabinomial(p,rho) model, where p=E(p)=a/(a+b) and rho=Var(p)/p(1-p)=1/(a+b+1) are respectively the mean of p and the within-block correlation between two indicators of type I(p<i<gamma), I(p<j<gamma). The parameters are estimated by maximum likelihood, and the asymptotic normal distribution of the estimated parameters is used to perform the inferences (so caution is needed when the number of p-values is small). Since k is unknown, the method is fitted for each integer ranging from k=kmin to k=kmax, and results for each k are saved. Automatic (conservative) choice of k is also performed; the automatic k is the value of k leading to the smallest amount of declared effects (by effects it is meant null hypotheses to be rejected). The excess of observed significant cases in the beta-binomial metatest are reported as number of existing effects N. Finally, the effects are identified by considering the smallest N p-values. BB-SGoF procedure weakly controls the family-wise error rate (FWER) and the false discovery rate (FDR) at level alpha. That is, the probability of committing one or more than one type I errors along the multiple tests is bounded by alpha when all the null hypotheses are true. SGoF does not control for FWER nor FDR in the presence of effects. It has been quoted that BB-SGoF provides a good balance between FDR and power, particularly when the number of tests is large, and the effect level is weak to moderate. It is also known that the number of effects declared by BB-SGoF is a 100(1-alpha)% lower bound for the true number of existing effects with p-value below the initial threshold gamma so, interestingly, at probability 1-alpha, the number of false discoveries of BB-SGoF does not exceed the number of false non-discoveries ([de Uña-Álvarez, 2012](#)).

As for SGoF method, typically the choice alpha=gamma will be used for BB-SGoF; this common value will be set as one of the usual significance levels (0.001, 0.01, 0.05, 0.1). Note however that alpha and gamma have different roles. When adjusted.pvalues=TRUE adjusted p-values are calculated. This are defined in the same spirit of SGoF method, but a guessed value for k must
be supplied in the argument blocks. Once k is supplied, the adjusted p-value of a given p-value pi is defined as the smallest alpha0 for which the null hypothesis attached to pi is rejected by BB-SGoF (based on the given k) with alpha0=gamma=alpha0. Actually, BBSGoF function provides an approximation of these adjusted p-values by restricting alpha0 to the set of original p-values. The argument tol allows for a stronger (small tol) or weaker (large tol) criterion when removing poor fits of the beta-binomial model. When the variance of the estimated beta-binomial parameters for a given k is larger than tol times the median variance along k=km1,...,kmax, the particular value of k is discarded. The false discovery rate is estimated by the simple method proposed by: Dalmasso, Broet, Moreau (2005), by taking n=1 in their formula.

Value

A list containing the following values:

| Rejections | The number of effects declared by BB-SGoF with automatic k. |
| FDR | The estimated false discovery rate. |
| Adjusted.pvalues | The adjusted p-values. |
| effects | A vector with the number of effects declared by BB-SGoF for each value of k. |
| SGoF | The number of effects declared by Conservative SGoF. |
| automatic.blocks | The automatic number of blocks. |
| deleted.blocks | A vector with the values of k for which the model gave a poor fit. |
| n.blocks | A vector with the values of k for which the model fitted well. |
| p | The average ratio of p-values below gamma. |
| cor | A vector with the estimated within-block correlation. |
| Tarone.pvalues | A vector with the p-values of Tarone’s test for no correlation. |
| Tarone.pvalue.auto | The p-values of Tarone’s test for the automatic k. |
| beta.parameters | The estimated parameters of the Beta(a,b) model for the automatic k. |
| betabinomial.parameters | The estimated parameters of the Betabinomial(p,rho) model for the automatic k. |
| sd.betabinomial.parameters | The standard deviation of the estimated parameters of the Betabinomial(p,rho) model for the automatic k. |
| data | The original p-values. |
| adjusted.pvalues | A logical value indicating whether the adjusted p-values have been ordered. |
| blocks | Guessed value of k. |
| n | The length of x. |
| alpha | The specified significance level for the metatest. |
gamma  The specified p-value threshold.
kmin  The smallest allowed number of blocks of correlated tests.
kmax  The largest allowed number of blocks of correlated tests.
tol   Tolerance in model fitting (see Details).
call  The matched call.

Author(s)
Irene Castro Conde and Jacobo de Uña Álvarez

References

See Also
summary.BBSGoF, plot.BBSGoF, BY

Examples

```
p<-runif(387)^2  #387 independent p-values, non-uniform intersection null violated
res<-BBSGoF(p)
supply(res)       #automatic number of blocks, number of rejected nulls,
                 #estimated FDR, beta and beta-binomial parameters,
                 #Tarone test of no correlation
par(mfrow=c(2,2))
plot(res)        #Tarone test, within-block correlation, beta density (for automatic k),
                 #and decision plot (number of rejected nulls)
```

BH  Benjamini-Hochberg (BH) multiple testing procedure

Description
Performs the Benjamini-Hochberg FDR-controlling method for multiple hypothesis testing.
**Usage**

\[ BH(u, \alpha = 0.05) \]

**Arguments**

- **u** A (non-empty) numeric vector of p-values.
- **alpha** Numeric value. The significance level of the test.

**Details**

The function BH allows for the application of the Benjamini and Hochberg (1995) false discovery rate controlling procedure. The false discovery rate is estimated by the simple method proposed by: Dalmasso, Broet, Moreau (2005), by taking \( n=1 \) in their formula.

**Value**

A list containing the following values:

- **Rejections** The number of effects declared by the BH procedure.
- **FDR** The estimated false discovery rate.
- **Adjusted.pvalues** The adjusted p-values.
- **data** The original p-values.
- **alpha** The specified significance level for the test.
- **call** The matched call.

**Author(s)**

Irene Castro Conde and Jacobo de Uña Álvarez

**References**


**See Also**

`plot.BH`, `summary.BH`
Binomial.SGoF

Examples

```r
res<-BH(Hedenfalk$x)
summary(res)  #number of rejected nulls, estimated FDR
plot(res)    #adjusted p-values
```

Description

Performs the Binomial SGoF method (Carvajal Rodríguez et al., 2009) for multiple hypothesis testing.

Usage

```r
Binomial.SGoF(u, alpha = 0.05, gamma = 0.05)
```

Arguments

- `u`: A (non-empty) numeric vector of p-values.
- `alpha`: Numeric value. The significance level of the metatest.
- `gamma`: Numeric value. The p-value threshold, so Binomial SGoF looks for significance in the amount of p-values below gamma.

Details

Binomial SGoF starts by counting the amount of p-values below gamma. This amount is compared to the expected one under the intersection or complete null hypothesis (all the nulls are true) in a metatest, performed at level alpha. Note that, under the intersection null, the p-values will be uniformly distributed on the (0,1) interval, so one expects gamma times the length of `u` p-values falling below gamma. If the intersection null is accepted, Binomial SGoF reports no effects. If the intersection null is rejected, the excess of observed significant cases are reported as number of existing effects \(N\) (by effects it is meant null hypotheses to be rejected). Finally, the effects are identified by considering the smallest \(N\) p-values. The only input you need is the set of p-values. Binomial SGoF procedure weakly controls the family-wise error rate (FWER) and the false discovery rate (FDR) at level alpha. That is, the probability of committing one or more than one type I errors along the multiple tests is bounded by alpha when all the null hypotheses are true. SGoF does not control for FWER nor FDR in the presence of effects. It has been quoted that Binomial SGoF provides a good balance between FDR and power, particularly when the number of tests is large, and the effect level is weak to moderate. It is also known that the number of effects declared by Binomial SGoF is a 100(1-alpha)/% lower bound for the true number of existing effects with p-value below the initial threshold gamma so, interestingly, at probability 1-alpha, the number of false discoveries of SGoF does not exceed the number of false non-discoveries (de Uña Álvarez,
Typically, the choice $\alpha=\gamma$ will be used; this common value will be set as one of the usual significance levels (0.001, 0.01, 0.05, 0.1). Note however that $\alpha$ and $\gamma$ have different roles. The FDR is estimated by the simple method proposed by: Dalmasso, Broet, Moreau (2005), by taking $n=1$ in their formula. The adjusted $p$-value of a given $p$-value $p_i$ is defined as the smallest $\alpha_0$ for which the null hypothesis attached to $p_i$ is rejected by SGoF with $\alpha=\gamma=\alpha_0$. Actually, Binomial.SGoF function provides these adjusted $p$-values by restricting $\alpha_0$ to the set of original $p$-values. Castro-Conde and de Uña-Álvarez (2015) proved that this restriction does not change the adjusted $p$-values, while reducing the computational time.

**Value**

A list containing the following values:

- **Rejections** The number of effects declared by Binomial SGoF.
- **FDR** The estimated false discovery rate.
- **Adjusted.pvalues** The adjusted $p$-values.
- **data** The original $p$-values.
- **alpha** The specified significance level for the metatest.
- **gamma** The specified $p$-value threshold.
- **call** The matched call.

**Author(s)**

Irene Castro Conde and Jacobo de Uña Álvarez

**References**


**See Also**

*plot.Binomial.SGoF, summary.Binomial.SGoF*
Examples

```r
p<-runif(387)^2  #387 independent p-values, non-uniform intersection null violated
res<-Binomial.SGoF(p)
summary(res)  #number of rejected nulls, estimated FDR
plot(res)  #adjusted p-values
```

**Description**

Performs the Benjamini-Yekutieli FDR-controlling method for multiple hypothesis testing.

**Usage**

```r
BY(u, alpha = 0.05)
```

**Arguments**

- `u`: A (non-empty) numeric vector of p-values.
- `alpha`: Numeric value. The significance level of the test.

**Details**

The function `BY` allows for the application of the Benjamini and Yekutieli (2001) false discovery rate controlling procedure under dependence assumptions. The false discovery rate is estimated by the simple method proposed by: Dalmasso, Broet, Moreau (2005), by taking \( n=1 \) in their formula.

**Value**

A list containing the following values:

- `Rejections`: The number of effects declared by the `BY` procedure.
- `FDR`: The estimated false discovery rate.
- `Adjusted.pvalues`: The adjusted p-values.
- `data`: The original p-values.
- `alpha`: The specified significance level for the test.
- `call`: The matched call.

**Author(s)**

Irene Castro Conde and Jacobo de Uña Álvarez
Discrete.SGoF

References


See Also

plot.BY, summary.BY, BBSGoF

Examples

```r
res<-BY(Hedenfalk$x)
summary(res)  #number of rejected nulls, estimated FDR
plot(res)     #adjusted p-values
```

Discrete.SGoF

*Discrete SGoF multiple testing procedure*

Description

Performs the Discrete SGoF method (*Castro-Conde, Döhler et al., 2015*) for multiple hypothesis testing.

Usage

```r
Discrete.SGoF(u,pCDFlist=NA, K=NA, alpha = 0.05, gamma = 0.05, method=NA,
Discrete=TRUE, Sides=1,...)
```

Arguments

- `u` A (non-empty) numeric vector of p-values.
- `pCDFlist` A (non-empty) list with the empirical cumulative function of each discrete p-value.
- `K` Numeric value. The number of continuous tests.
- `alpha` Numeric value. The significance level of the metatest.
- `gamma` Numeric value. The p-value threshold, so Discrete SGoF looks for significance in the amount of p-values below gamma.
- `method` Method used in the computation of the Poisson binomial quantile. "DFT-CF" for the exact method and "RNA" for the refined normal approximation.
- `Discrete` Logical. Default is TRUE. A variable indicating if the tests are discrete or continuous in order to estimate the FDR.
Discrete.SGoF

Sides

Numeric value indicating if the tests are one-sided (default), Sides=1, or two-sided, Sides=2 in order to estimate the FDR.

... Other parameters to be passed through to robust.fdr function.

Details

Discrete SGoF is an extension of Binomial SGoF, based on the generalized or Poisson binomial distribution (Hong, 2013), which takes into account the discreteness of the p-values. If all the tests are continuous Discrete SGoF reduces to Binomial SGoF method. In particular, if the p-values are continuous, the number of rejections given by Discrete.SGoF will be the number of effects declared by Binomial SGoF. For computing the Poisson Binomial quantile, the poibin package (Hong, 2019) is used. The exact method ("DFT-CF") and the "RNA" approximation are used by default to compute the quantile depending on whether the number of tests is smaller than 2000 or not, respectively (see Hong 2013a for more information). However, the user can specified which of the two methods to use. Discrete SGoF works the same like Binomial SGoF but it uses the quantiles of the generalized binomial distribution, as mentioned, instead of the binomial quantiles. Discrete SGoF maintains the theoretical properties of Binomial SGoF, e.g., weak control of FDR(FWER) and increasing power when the number of tests increases (de Uña Álvarez, 2011). The FDR is estimated by using the method proposed by: Pounds and Cheng (2006) using the robust.fdr function provided by the authors.

Value

A list containing the following values:

- Rejections The number of effects declared by Discrete SGoF.
- FDR The estimated false discovery rate.
- pvalues The original p-values.
- alpha The specified significance level for the metatest.
- gamma The specified p-value threshold.
- K The specified number of continuous tests.
- Method The specified method used in the computation of the Poisson binomial quantile.
- Discrete The specified type of tests.
- Sides Numeric value indicating if the tests are one-sided (default), Sides=1, or two-sided, Sides=2.
- call The matched call.

Author(s)

Irene Castro Conde and Sebastian Döhler

References

Discrete.SGoF


See Also

*Binomial.SGoF*

Examples

```r
require(DiscreteFDR)
data(amnesia) # discrete data

AllAdverseCases <- amnesia$OtherAdverseCases + amnesia$AmnesiaCases
A11 <- amnesia$AmnesiaCases
A21 <- sum(AllAdverseCases) - A11
A12 <- AllAdverseCases - A11
A22 <- sum(AllAdverseCases) - sum(amnesia$AmnesiaCases) - A12

A1. <- sum(amnesia$AmnesiaCases)
A2. <- sum(AllAdverseCases) - A1.

n <- A11 + A12
k <- pmin(n,A1.)

pCDFlist <- list()
pvec <- numeric(nrow(amnesia))

## Calculation of the p-values and the p-values CDFs:
for (i in 1:nrow(amnesia))
{
x <- 0:k[i]
pCDFlist[[i]] <- dhyper(x,A1.,A2.,n[i]) + phyper(x,A1.,A2.,n[i],lower.tail = FALSE)
pCDFlist[[i]] <- rev(pCDFlist[[i]])
pvec[i] <- dhyper(A11[i],A1.,A2.,n[i]) + phyper(A11[i],A1.,A2.,n[i],lower.tail = FALSE)
}

res <- Discrete.SGoF(u=pvec,pCDFlist=pCDFlist,alpha=0.05,gamma=0.05,Discrete=TRUE,Sides=1)
```
Hedenfalk

res

#continuous p-values
res2<-Discrete.SGoF(u=Hedenfalk$x,K=3170,Discrete=FALSE, method="DFT-CF",Sides=2)
res2

---

### Description

The data include information of the micro array study of hereditary breast cancer of *Hedenfalk et al. (2001)*. Many cases of hereditary breast cancer are due to mutations in either the BRCA1 or the BRCA2 gene. The histopathological changes in these cancers are often characteristic of the mutant gene. They hypothesized that the genes expressed by these two types of tumors are also distinctive, perhaps allowing to identify cases of hereditary breast cancer on the basis of gene-expression profiles.

The patients consisted of 23 with BRCA1 mutations, 17 with BRCA2 mutations, 20 with familial breast cancer, 19 with possibly familial breast cancer and 34 with sporadic breast cancer to determine whether there are distinctive patterns of global gene expression in these three kinds of tumors.

One of the goals of this study was to find genes differentially expressed between BRCA1- and BRCA2-mutation positive tumors. Thus, the data included here are p-values obtained from a two-sample t-test analysis on a subset of 3170 genes, as described in *Storey and Tibshirani (2003)*.

### Usage

Hedenfalk

### Format

- **x**: A numeric vector of 3170 p-values of tests comparing BRCA1 to BRCA2.

### References


### Examples

```r
hist(Hedenfalk$x)
```
Description

Plot of a BBSGoF object

Usage

```r
## S3 method for class 'BBSGoF'
plot(x, ...)
```

Arguments

- `x` A BBSGoF object.
- `...` Other parameters to be passed through to plotting functions.

Author(s)

Irene Castro Conde and Jacobo de Uña Álvarez

References


See Also

- `BBSGoF`, `summary.BBSGoF`

Examples

```r
p <- runif(387)^2  # 387 independent p-values, non-uniform intersection null violated
res <- BBSGoF(p)
par(mfrow=c(2,2))
plot(res)  # Tarone test, within-block correlation, beta density (for automatic k),
           # and decision plot (number of rejected nulls)
```
Description

Plot of the Adjusted p-values given by the BH method.

Usage

```r
# S3 method for class 'BH'
plot(x, ...)
```

Arguments

- `x` A BH object.
- `...` Other parameters to be passed through to plotting functions.

Author(s)

Irene Castro Conde and Jacobo de Uña Álvarez

References


See Also

`BH`, `summary.BH`, `SGoF`

Examples

```r
res<-BH(Hedenfalk$x)
plot(res)
```
Plot of a Binomial.SGoF object

Description

Plot the Adjusted p-values given by the Binomial SGoF method.

Usage

```r
## S3 method for class 'Binomial.SGoF'
plot(x, ...)  
```

Arguments

- `x` A Binomial.SGoF object.
- `...` Other parameters to be passed through to plotting functions.

Author(s)

Irene Castro Conde and Jacobo de Uña Álvarez

References


See Also

`Binomial.SGoF`, `summary.Binomial.SGoF`

Examples

```r
p<-runif(387)^2  # 387 independent p-values, non-uniform intersection null violated
res<-Binomial.SGoF(p)
plot(res)
```
plot.BY

Plot of a BY object

Description

Plot of the Adjusted p-values given by the BY method.

Usage

## S3 method for class 'BY'
plot(x, ...)

Arguments

x

A BY object.

...

Other parameters to be passed through to plotting functions.

Author(s)

Irene Castro Conde and Jacobo de Uña Álvarez

References


See Also

BY, summary.BY

Examples

res<-BY(Hedenfalk$x)
plot(res)
plot.SGoF

Plot of a SGoF object

Description
Plot the Adjusted p-values given by the Conservative SGoF method.

Usage
## S3 method for class 'SGoF'
plot(x, ...)

Arguments
x A SGoF object.
... Other parameters to be passed through to plotting functions.

Author(s)
Irene Castro Conde and Jacobo de Uña Álvarez

References

See Also
SGoF,summary.SGoF

Examples

p<-runif(387)^2  #387 independent p-values, non-uniform intersection null violated
res<-SGoF(p)
plot(res)
SGoF

Conservative SGoF multiple testing procedure

Description
Performs Conservative SGoF method (de Uña Álvarez, 2011) for multiple hypothesis testing.

Usage
SGoF(u, alpha = 0.05, gamma = 0.05)

Arguments
- u: A (non-empty) numeric vector of p-values.
- alpha: Numeric value. The significance level of the metatest.
- gamma: Numeric value. The p-value threshold, so Conservative SGoF looks for significance in the amount of p-values below gamma.

Details
Conservative SGoF is an asymptotic version (large number of tests) of the Binomial SGoF procedure, where the binomial quantiles are approximated by the normal ones. Besides, the variance of the number of p-values below gamma is estimated without assuming that all the null hypotheses are true, which typically results in a more conservative decision (from this the method’s name). When the number of tests is large, Conservative SGoF and Binomial SGoF report approximately the same result. This method should not be used when the number of tests is small, because the binomial-normal approximation will perform poorly. Conservative SGoF method has the main properties of Binomial SGoF like weak control of the family-wise error rate (FWER) and the false discovery rate (FDR) at level alpha and a good balance between FDR and power, particularly when the number of tests is large, and the effect level is weak to moderate. See Binomial.SGoF for more details. Typically, the choice alpha=gamma will be used; this common value will be set as one of the usual significance levels (0.001, 0.01, 0.05, 0.1). Note however that alpha and gamma have different roles. The FDR is estimated by the simple method proposed by: Dalmaso, Broet, Moreau (2005), by taking n=1 in their formula. The adjusted p-value of a given p-value pi is defined as the smallest alpha0 for which the null hypothesis attached to pi is rejected by Conservative SGoF with alpha=gamma=alpha0. Actually, Conservative.SGoF function provides these adjusted p-values by restricting alpha0 to the set of original p-values (Castro Conde and de Uña Álvarez, 2015).

Value
A list containing the following values:
- Rejections: The number of effects declared by SGoF.
- FDR: The estimated false discovery rate.
- Adjusted.pvalues: The adjusted p-values.
data        The original p-values.
alpha       The specified significance level for the metatest.
gamma       The specified p-value threshold.
call         The matched call.

Author(s)
Irene Castro Conde and Jacobo de Uña Álvarez

References


See Also
`summary.SGoF`, `plot.SGoF`

Examples

```r
p<-runif(387)^2 #387 independent p-values, non-uniform intersection null violated
res<-SGoF(p)
summary(res) #number of rejected nulls, estimated FDR
plot(res) #adjusted p-values
```

---

**summary.Bayesian.SGoF  Summary of a Bayesian.SGoF object**

**Description**

Summary of the most important results given by the Bayesian SGoF procedure.

**Usage**

```r
## S3 method for class 'Bayesian.SGoF'
summary(object, ...)  
```

**Arguments**

- `object`  A Bayesian.SGoF object.
- `...`  Additional arguments affecting the summary produced.
**Value**

- **Rejections**: The number of effects declared by the Bayesian SGoF procedure.
- **FDR**: The estimated false discovery rate.
- **Posterior**: The posterior probability that the complete null hypothesis is true considering the non informative election.
- **s**: The proportion of p-values falling below gamma.
- **s.alpha**: The first integer from 0 to n such that the Bayesian pre-test rejects the complete null hypothesis.

**Author(s)**

Irene Castro Conde and Jacobo de Uña Álvarez

**References**


**See Also**

`Bayesian.SGoF`

**Examples**

```r
res<-Bayesian.SGoF(Hedenfalk$x)
summary(res)
```

---

**Description**

Summary of the most important results given by the BBSGoF procedure.

**Usage**

```r
## S3 method for class 'BBSGoF'
summary(object,...)
```
summary.BBSGoF

Arguments

object
A BBSGoF object.
...
Additional arguments affecting the summary produced.

Value

Rejections
The number of effects declared by BB-SGoF with automatic k.
FDR
The estimated false discovery rate.
Adjusted.pvalues
Table of adjusted p-values falling under gamma.
Tarone.pvalue.auto
The p-values of Tarone's test for the automatic k.
beta.parameters
The estimated parameters of the Beta(a,b) model for the automatic k.
betabinomial.parameters
The estimated parameters of the Betabinomial(p,ro) model for the automatic k.
sd.betabinomial.parameters
The standard deviation of the estimated parameters of the Betabinomial(p,ro) model for the automatic k.
automatic.blocks
The automatic number of blocks.

Author(s)

Irene Castro Conde and Jacobo de Uña Álvarez

References


See Also

BBSGoF.plot.BBSGoF

Examples

p<-runif(387)^2  #387 p-values, intersection null violated
res<-BBSGoF(p)
summary(res)  #automatic number of blocks, number of rejected nulls,
#estimated FDR, beta and beta-binomial parameters,
#Tarone test of no correlation
summary.BH  

Summary of a BH object

Description

Summary of the most important results given by the BH procedure.

Usage

```r
## S3 method for class 'BH'
summary(object, ...)
```

Arguments

- `object` A BH object.
- `...` Additional arguments affecting the summary produced.

Value

- `Rejections` The number of effects declared by the BH procedure.
- `FDR` The estimated false discovery rate.
- `Adjusted.pvalues` Table of adjusted p-values falling under alpha.

Author(s)

Irene Castro Conde and Jacobo de Uña Álvarez

References


See Also

- `BH`, `plot.BH`

Examples

```r
res<-BH(Hedenfalk$x)
summary(res)
```
Summary of a Binomial.SGoF object

Description

Summary of the most important results given by the Binomial SGoF procedure.

Usage

## S3 method for class 'Binomial.SGoF'
summary(object, ...)

Arguments

object  A Binomial.SGoF object.

...  Additional arguments affecting the summary produced.

Value

Rejections  The number of effects declared by the Binomial SGoF procedure.

FDR  The estimated false discovery rate.

Adjusted.pvalues  Table of adjusted p-values falling under gamma.

Author(s)

Irene Castro Conde and Jacobo de Uña Álvarez

References


See Also

*Binomial.SGoF, plot.Binomial.SGoF*
Examples

```r
p <- runif(387)^2  # 387 independent p-values, non-uniform intersection null violated
res <- Binomial.SGoF(p)
summary(res)  # number of rejected nulls, estimated FDR
```

**summary.BY**

Summary of a BY object

**Description**

Summary of the most important results given by the BY procedure.

**Usage**

```r
## S3 method for class 'BY'
summary(object, ...)
```

**Arguments**

- `object` A BY object.
- `...` Additional arguments affecting the summary produced.

**Value**

- **Rejections** The number of effects declared by the BY method.
- **FDR** The estimated false discovery rate.
- **Adjusted.pvalues** Table of adjusted p-values falling under alpha.

**Author(s)**

Irene Castro Conde and Jacobo de Uña Álvarez

**References**


See Also

BY.plot.BY

Examples

res<-BY(Hedenfalk$x)
summary(res)

Summary of a SGoF object

Description

Summary of the most important results given by the Conservative SGoF procedure.

Usage

## S3 method for class 'SGoF'
summary(object, ...)

Arguments

object A SGoF object.
...
Additional arguments affecting the summary produced.

Value

Rejections The number of effects declared by SGoF.
FDR The estimated false discovery rate.
Adjusted.pvalues Table of adjusted p-values falling under gamma.

Author(s)

Irene Castro Conde and Jacobo de Uña Álvarez

References


See Also

SGoF, plot.SGoF

Examples

```r
p <- runif(387)^2  # 387 independent p-values, non-uniform intersection null violated
res <- SGoF(p)
summary(res)  # number of rejected nulls, estimated FDR
```
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