

Cell-wise outlier diagnostics based on pairwise log-ratios

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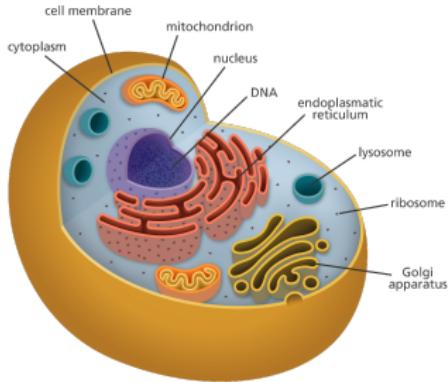
Data

- Focus on metabolomics data
- Two groups (e.g. control/disease patients)
- Usually low number of observations
- Flat data: many variables

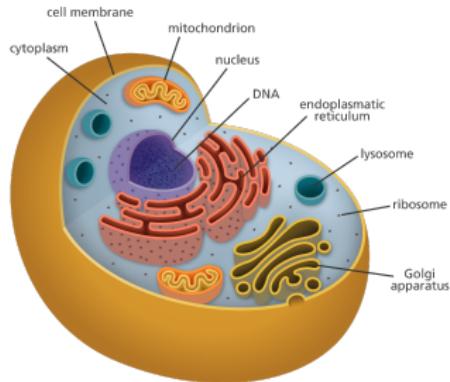
Goal

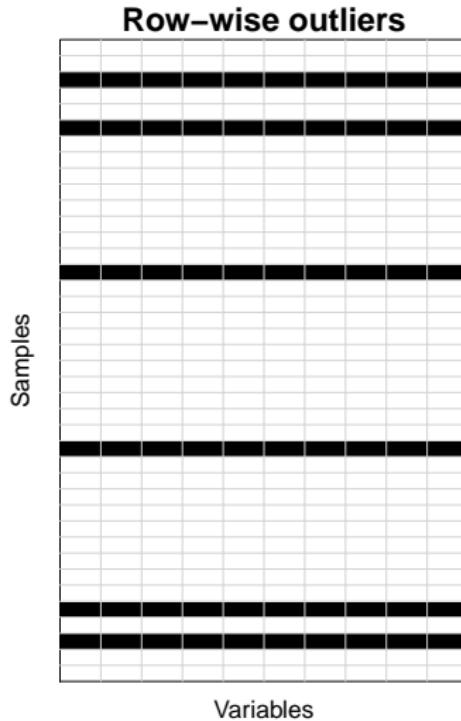
- Clustering/Classification
- Exploratory analysis
- Identification of non-standard samples/values
- Find informative variables

Biomarker identification



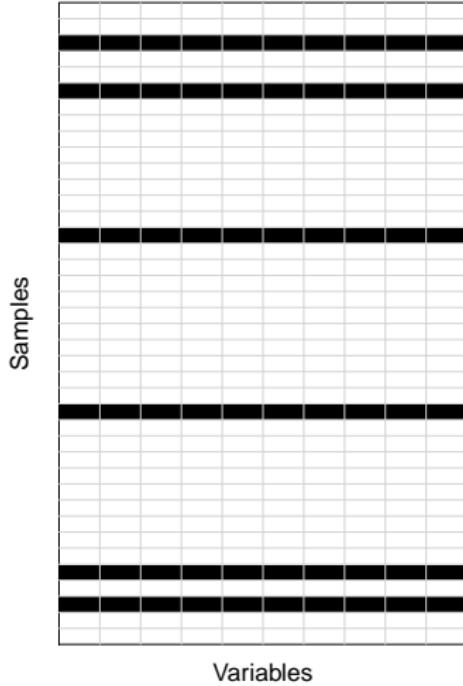
Cell-wise outliers



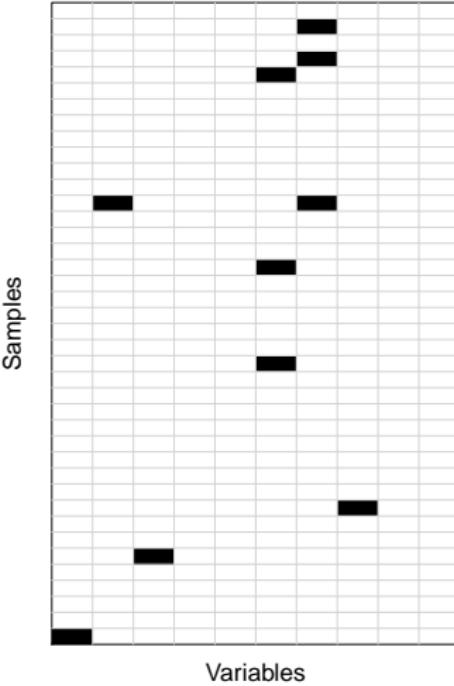


Outlier diagnostics

Row-wise outliers

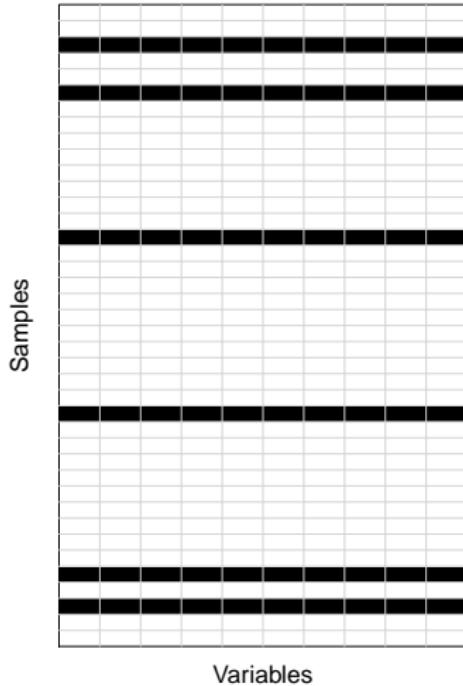


Cell-wise outliers

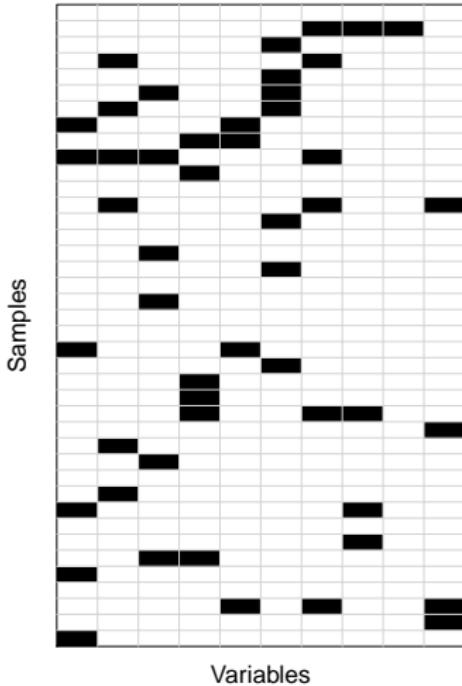


Outlier diagnostics

Row-wise outliers



Cell-wise outliers



Steps:

- ① Computing log-ratios
- ② Robust centering + scaling
- ③ Applying weighting function
- ④ Projection to original space

Data

- Data matrix X with dimensions $n \times D$

Based on idea of robust variation matrix

- Matrix T , elements t_{jk} , for $j, k = 1, \dots, D$

$$t_{jk} = \sigma \left[\ln \left(\frac{x_{1j}}{x_{1k}} \right), \ln \left(\frac{x_{2j}}{x_{2k}} \right), \dots, \ln \left(\frac{x_{nj}}{x_{nk}} \right) \right], \quad (1)$$

- where σ is estimation of scale
- There are in total $\frac{d \times (d-1)}{2}$ possible log-ratios
- Each $\ln()$ will be robustly centred + scaled and will get a weight

$$t_{jk} = \sigma \left[\ln \left(\frac{x_{1j}}{x_{1k}} \right), \ln \left(\frac{x_{2j}}{x_{2k}} \right), \dots, \ln \left(\frac{x_{nj}}{x_{nk}} \right) \right],$$

Three dimensional weight matrix

- All weights can be stored in the three dimensional matrices $W^{(l)}$, with D rows, D columns and n_l slices
- Information about observations is in certain slices
- Information about cells in rows of slices

Projection to original dimensions

Diagnostics

- Average of all weights for each observation and each involved variable,

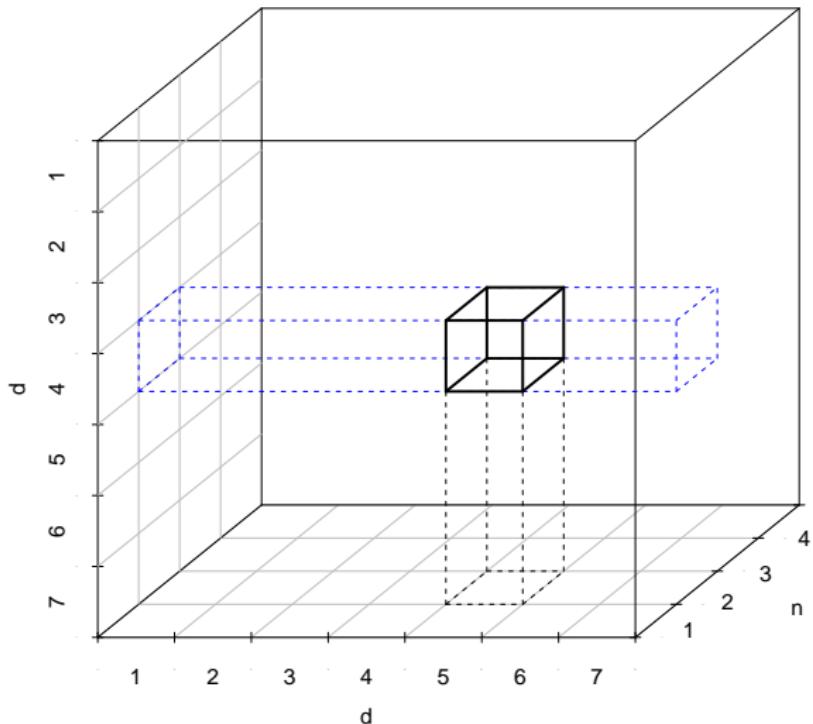
$$m_{ij} = \frac{1}{D} \sum_{k=1}^D w_{jki} \quad (2)$$

- Or Median

$$m_{ij} = \underset{k}{\text{median}} (w_{jki}) \quad (3)$$

Projection to original dimensions

Weight matrix

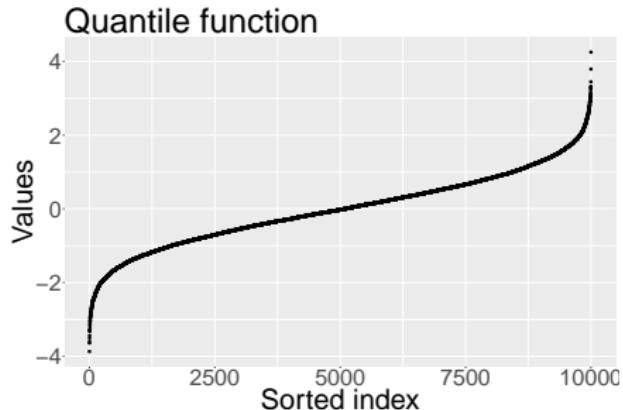
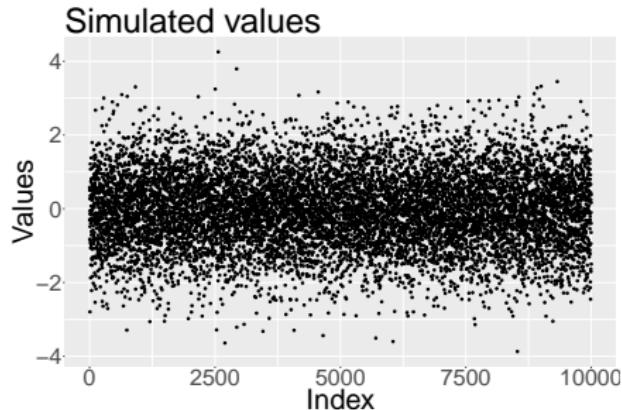


Applying weighting function

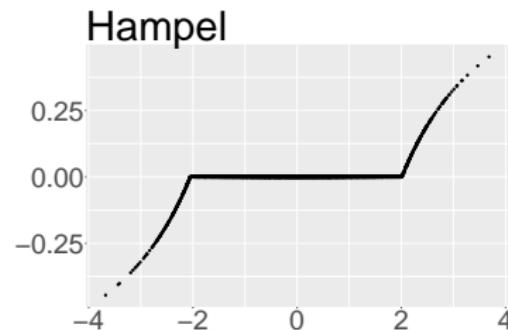
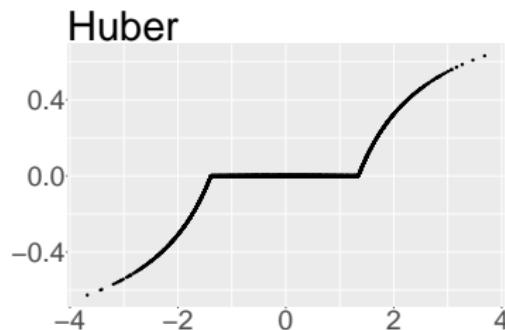
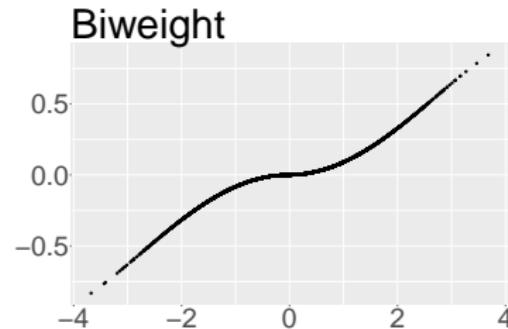
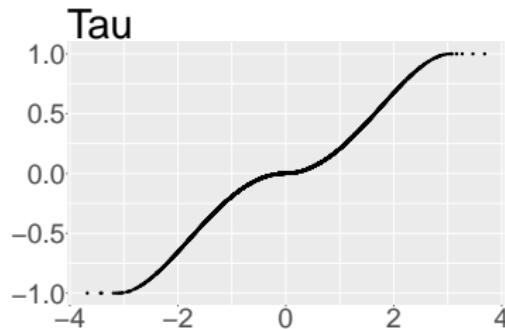
Weighting functions:

- τ function
- Tukey's biweight function
- Huber function
- Hampel function

Outlier diagnostics

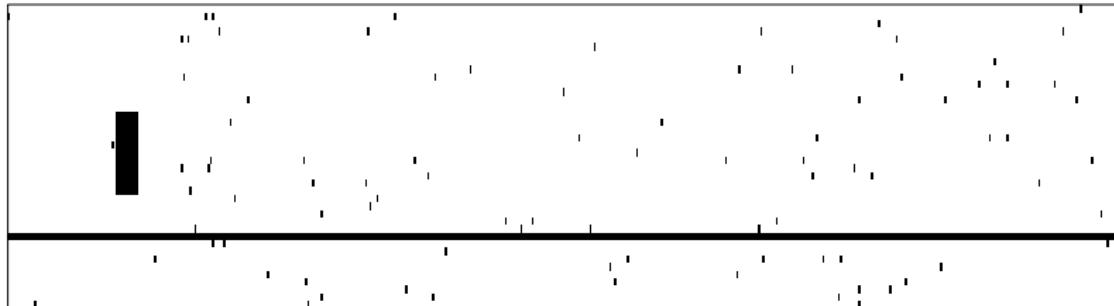


Cell-wise outliers

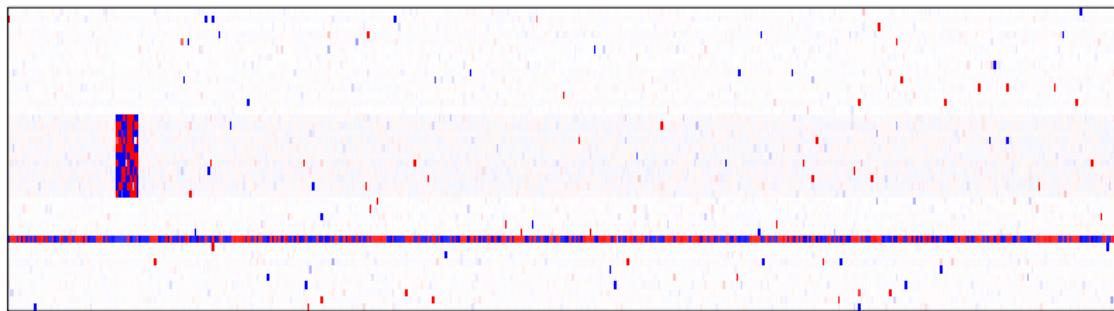


Diagnostics example: Mean

Imputed outliers

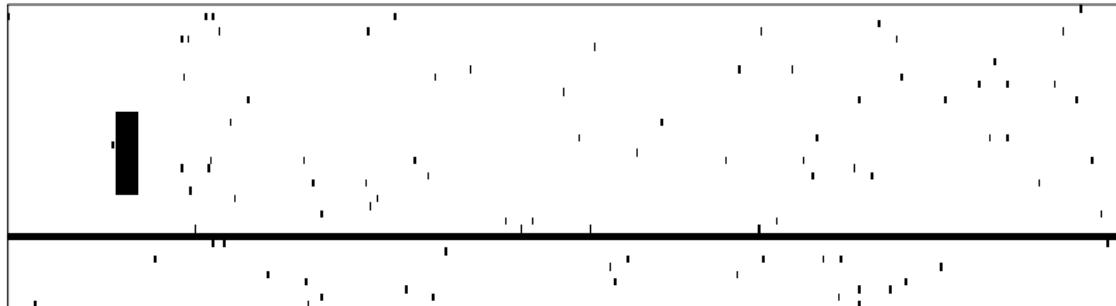


Identified outliers

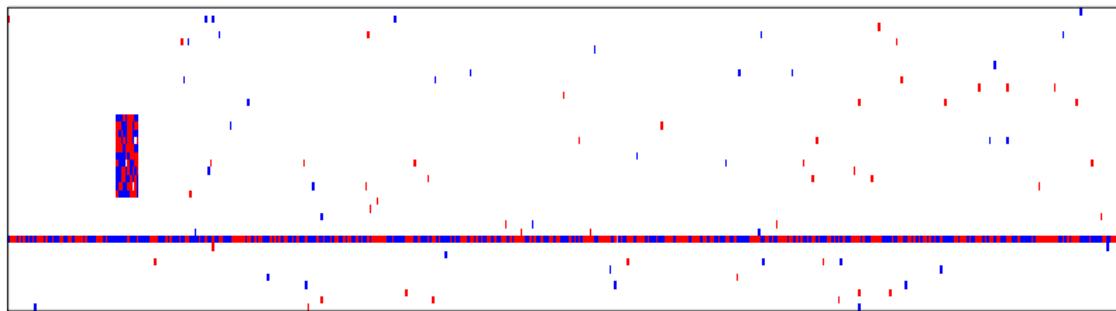


Diagnostics example: Median

Imputed outliers

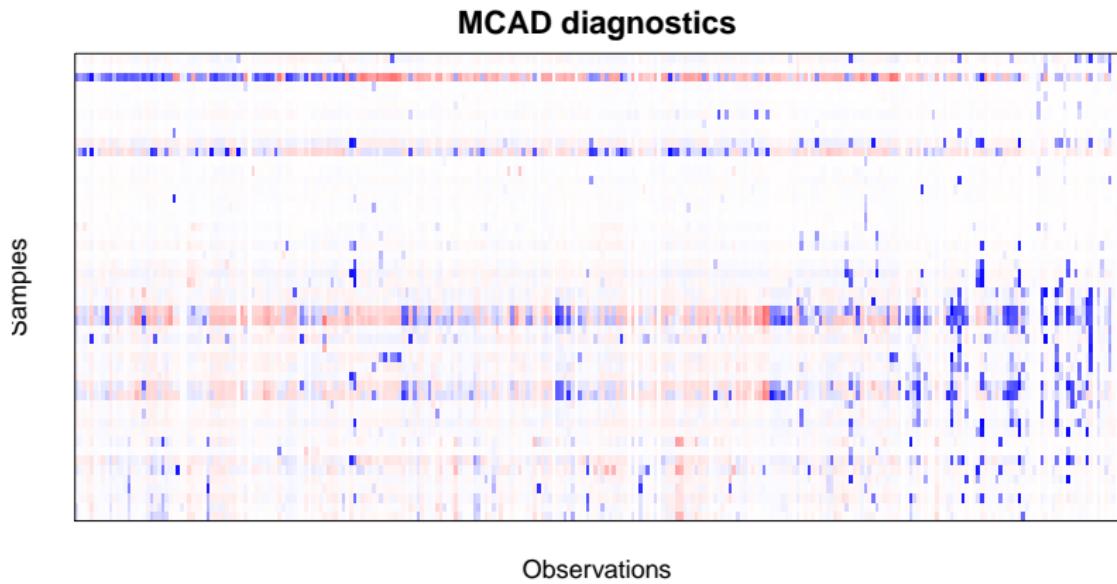


Identified outliers

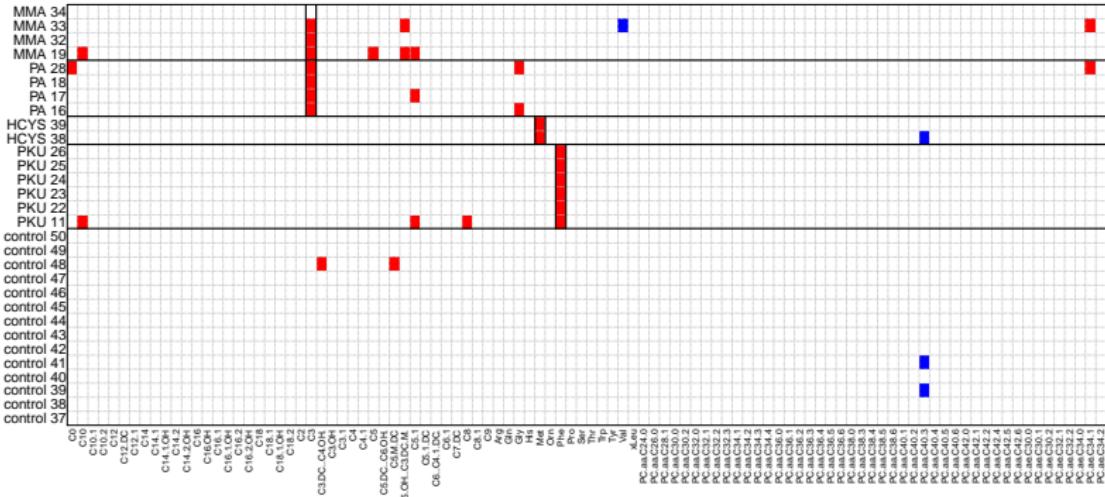


Real dataset MCADD

- MCADD (Medium chain acyl-CoA dehydrogenase deficiency)
- $n_1 = 25, n_2 = 25, D = 273$



Biomarkers = Cell-wise outliers in one variable for one group.



R-implementation

Cell-wise outliers

Threshold:

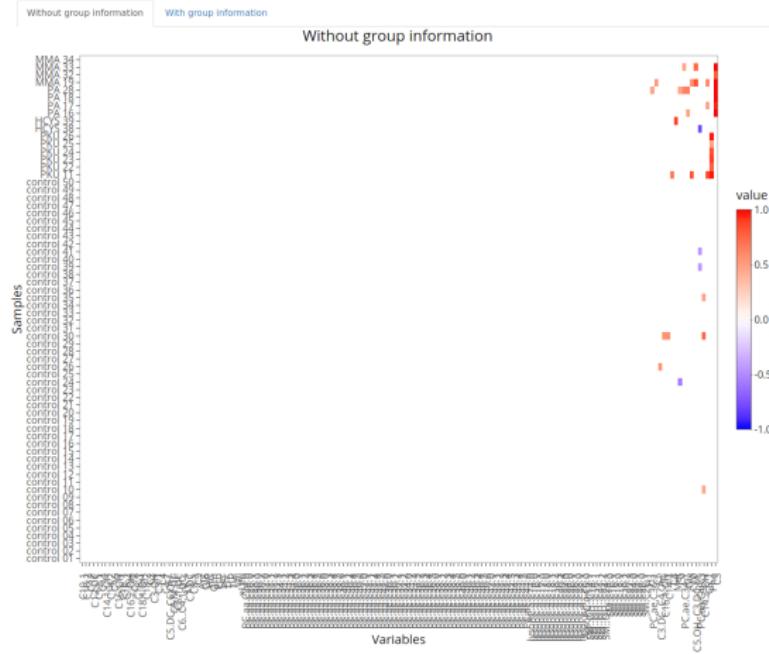
Weighting function:

Aggregation:

Sorting:

Sort according to:

Filename:



Summary

- Introduction cell-wise outlier identification
- Possible use as a biomarker identification method

Limitations

- Computationally demanding in higher dimensions

Advantages

- Robust method
- Works also for highly unbalanced groups
- Easy to implement and apply:
 - https://github.com/walachja/Cell-Wise_rPLR

References

-  Pawlowsky-Glahn, V., Egozcue, R. Tolosana-Delgado, J.J.: *Modeling and Analysis of Compositional Data*. Chichester: Wiley, 2015.
-  Peter J. Rousseeuw, Wannes Van Den Bossche. "Detecting deviating data cells." *Technometrics* 60.2 (2018): 135-145.
-  Walach, J., Filzmoser, P., Hron, K., Walczak, B., Najdekr, L.: Robust biomarker identification in a two-class problem based on pairwise log-ratios. *Chemometrics and Intelligent Laboratory Systems*, 171 (2017), 277-285
-  P. Filzmoser, B. Walczak, What can go wrong at the data normalization step for identification of biomarkers?, *Journal of Chromatography A* 1362 (2014) 194–205.
-  J. Walach, P. Filzmoser, K. Hron, Š. Kouřil , Cell-wise outlier diagnostics based on log-ratio methodology, In preparation
-  https://github.com/walachja/Cell-wise_rPLR

Real dataset

