



Statistics in biomedical research, 3rd session: Multiple hypothesis testing; correlation testing; complex experimental designs.

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This slideshow is accessible at:

http://www.igh.cnr.fr/equip/Seitz/en_Stats3.pdf

Comparison of
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Comparison of
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Comparison of categorical distributions

Comparing counts per category between several experimental conditions.

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Comparing counts per category between several experimental conditions.

	Cond. 1	Cond. 2
G1	19	5
S	4	8
G2	25	36
M	3	1

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Comparing counts per category between several experimental conditions.

	Cond. 1	Cond. 2
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A t-test on each category ?

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What if a category appears significantly different but not the others ?

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A t-test on each category ? Would require replicates of the counting (which already contains multiple observations).
What if a category appears significantly different but not the others ?
→ t-test not adapted here.

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Comparison of categorical distributions

To compare count tables: χ^2 test or (more precise): Fisher's exact test.

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To compare count tables: χ^2 test or (more precise): Fisher's exact test.

Here: χ^2 test p -value=0.005921; Fisher's exact test p -value=0.003375.

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To compare count tables: χ^2 test or (more precise): Fisher's exact test.

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χ^2 test: imprecise for small numbers (less than ≈ 10 observations in at least one category).

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Danger ! These tests use raw counting data (no normalization !).

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3	2
6	6
5	6

$p\text{-value}=1$

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3	2
6	6
5	6

$p\text{-value}=1$

30	20
60	60
50	60

$p\text{-value}=0.2413$

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3	2
6	6
5	6

$p\text{-value}=1$

30	20
60	60
50	60

$p\text{-value}=0.2413$

300	200
600	600
500	600

$p\text{-value}=4.588 \times 10^{-7}$

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3	2
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30	20
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$p\text{-value}=0.2413$

300	200
600	600
500	600

$p\text{-value}=4.588 \times 10^{-7}$

Normalization (e.g., percentage) would lose the information on raw observation number.

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Comparing numerical distributions globally (not just their means).

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Kolmogorov-Smirnov test: null hypothesis: the two datasets were sampled from the same distribution (unknown, any shape).

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Kolmogorov-Smirnov test: null hypothesis: the two datasets were sampled from the same distribution (unknown, any shape). Historical version of the test: for continuous variables only.

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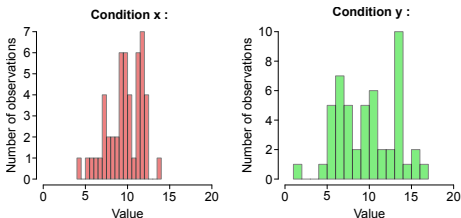
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R commands used to generate these graphs: [\[link\]](#).

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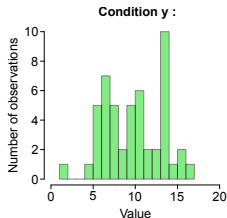
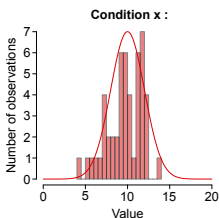
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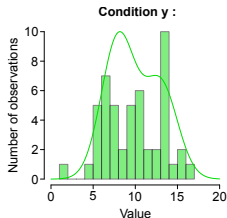
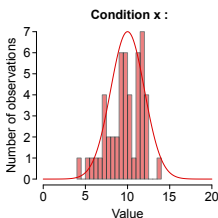
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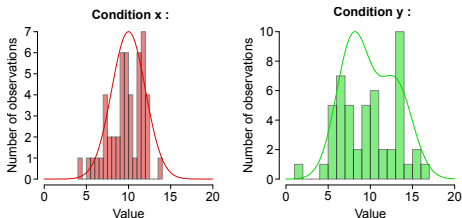
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Kolmogorov-Smirnov test: null hypothesis: the two datasets were sampled from the same distribution (unknown, any shape).



R commands used to generate these graphs: [\[link\]](#). p -values:
t-test: 0.9005; Kolmogorov-Smirnov test: 0.02171.

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Kolmogorov-Smirnov test: null hypothesis: the two datasets were sampled from the same distribution (unknown, any shape).

—→ More sensitive, but harder to interpret (requires a detailed mechanistic understanding of the process).

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Significance threshold of 0.05: expect $\approx 5\%$ false positives.

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Significance threshold of 0.05: expect $\approx 5\%$ false positives.

If you perform many tests (Is there a significant difference between conditions “x” and “y” at day 1 ? At day 2 ? At day 3 ?...)

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→ performing 20,000 tests, you would get $\approx 1,000$ false positives (transcriptomics experiments would always be wrong !).

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Difference between true and false positives: true positives are reproducible (but: large experiments are hard to reproduce in practice).

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Empirical method: making significance threshold more and more stringent if the number of tests increases.

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Empirical method: making significance threshold more and more stringent if the number of tests increases.

Bonferroni correction: if n is the number of tested hypotheses, and α is the usual threshold, then rather use α/n as a threshold.

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Benjamini-Hochberg correction: do not multiply all n p -values by n , but: by an incrementally increasing factor (from 1 to n) in the decreasing list of p -values.

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A particular case: multiple t-tests against a common control condition: Dunnett's test.

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Principle: do two variables tend to co-vary, or do they vary independently ?

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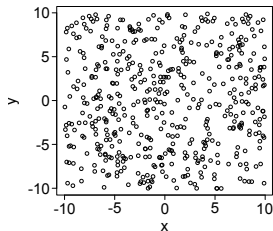
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R commands used to generate that graph: [\[link\]](#).

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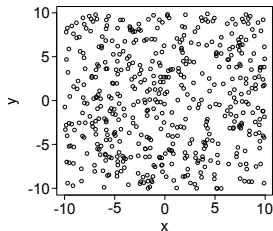
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Pearson's coefficient: $r = 0.0352$ (p -value=0.432).

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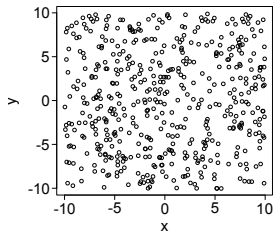
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Null hypothesis: correlation coefficient is 0.

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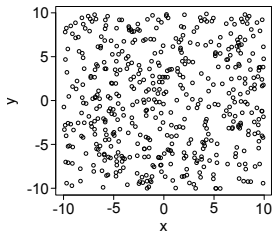
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Null hypothesis: correlation coefficient is 0.

Pearson's coefficient: $r = 0.0352$ (p -value=0.432). = +1 for a perfect and increasing linear correlation, and -1 if it is decreasing; intermediary values for imperfect correlation.

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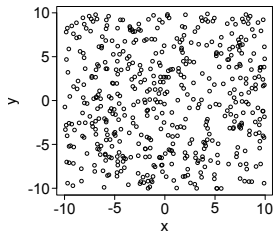
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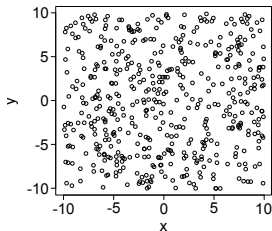
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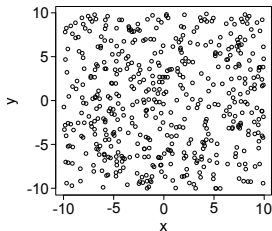
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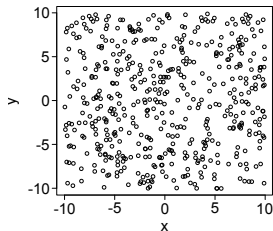
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Pearson's coefficient on values' ranks (looks for a monotonous relationship, not necessarily linear).

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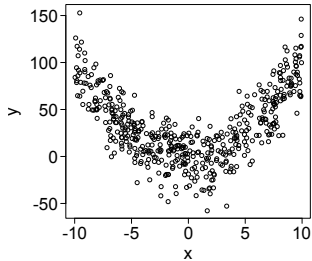
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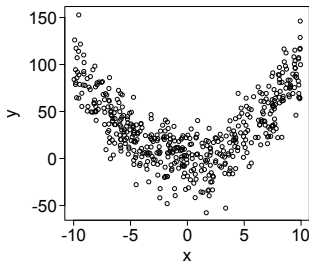
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Pearson's coefficient: $r = 0.0846$ (p -value=0.05882)

Kendall's coefficient: $\tau = 0.0126$ (p -value=0.6732)

Spearman's coefficient: $\rho = 0.0435$ (p -value=0.3313)

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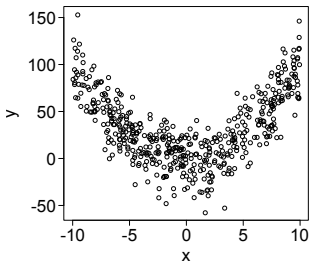
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→ Need to have a mathematical model for the response y to x (“is there a correlation between y and x^2 ?”).

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A classical trap: correlation does not imply causality.

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A classical trap: correlation does not imply causality.

A is a cause for B, or B is a cause for A ? Are A and B two consequences of the same cause C ? ...

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Comparing more than 2 groups.

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Comparing more than 2 groups (e.g., “Between bakers, teachers, policeman, nurses, is there a difference in the time spent watching TV ? “).

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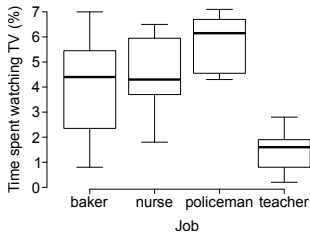
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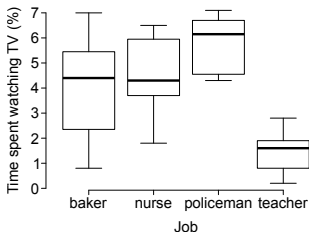
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Comparing more than 2 groups.



Analysis of variance (ANOVA): conditions: residual normality (\implies normality of observations within each group), variance homogeneity, and independence between observations.

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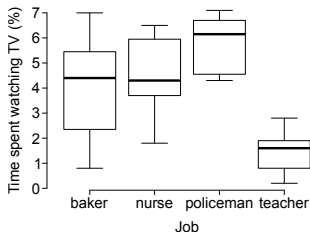
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Comparing more than 2 groups.



Analysis of variance (ANOVA): conditions: residual normality (\implies normality of observations within each group), variance homogeneity, and independence between observations.

ANOVA p -value= 7.39×10^{-6} \longrightarrow an effect of job (without further detail !).

R commands used to generate that graph: [\[link\]](#).

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“Post-hoc” tests (here: pairwise t-tests) to identify mutually significantly different groups.

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“Post-hoc” tests (here: pairwise t-tests) to identify mutually significantly different groups.

t-test p -values with Benjamini-Hochberg correction:

	baker	nurse	policeman
nurse	0.47648	-	-
policeman	0.03867	0.12304	-
teacher	0.00290	0.00036	5.2×10^{-6}



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t-test p -values with Benjamini-Hochberg correction:

	baker	nurse	policeman
nurse	0.47648	-	-
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Danger ! Start with ANOVA before engaging into pairwise t-tests (high risk of false positives otherwise: multiple hypothesis testing).

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Several variables simultaneously (e.g., effect of age and *Drosophila* strain on a physiological response).

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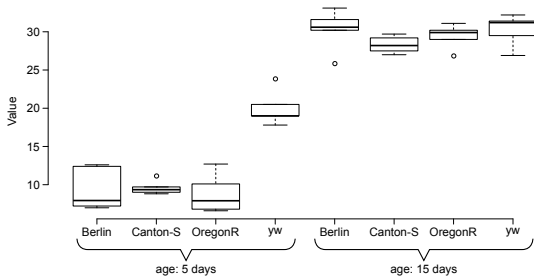
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R commands used to generate that graph: [\[link\]](#).

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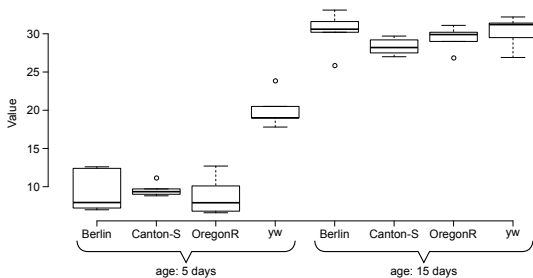
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Several variables simultaneously (e.g., effect of age and *Drosophila* strain on a physiological response).



Multidimensional ANOVA (here: two variables \rightarrow two-way ANOVA).

R commands used to generate that graph: [\[link\]](#).

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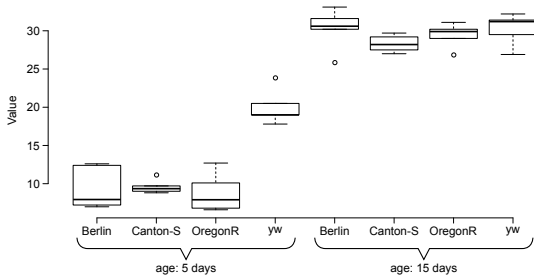
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Several variables simultaneously (e.g., effect of age and *Drosophila* strain on a physiological response).



Multidimensional ANOVA (here: two variables \rightarrow two-way ANOVA).

Same requirements than one-way ANOVA: normality, homoscedasticity, independence.

R commands used to generate that graph: [\[link\]](#).

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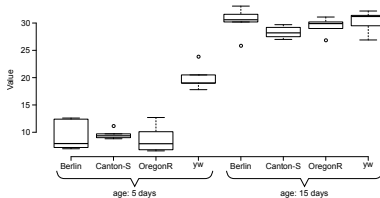
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Two-way ANOVA without interaction: p -values: strain:
 1.47×10^{-4} ; age: $< 2 \times 10^{-16}$.



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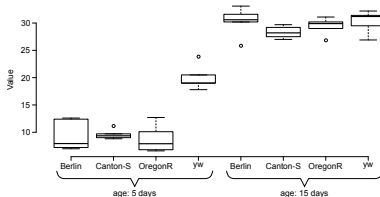
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Two-way ANOVA without interaction: p -values: strain:
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If each variable has an effect, their interaction could have one too.

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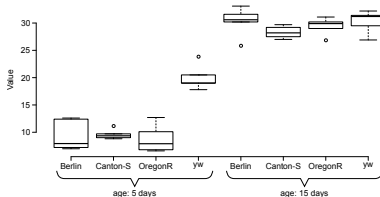
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Two-way ANOVA without interaction: p -values: strain:
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If each variable has an effect, their interaction could have one too.

Two-way ANOVA with interaction: p -values: strain:
 3.17×10^{-7} ; age: $< 2 \times 10^{-16}$; their interaction: 6.25×10^{-6} .

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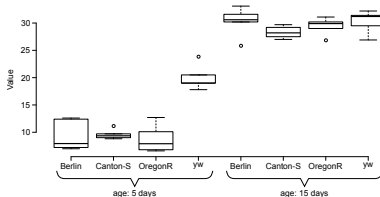
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Two-way ANOVA without interaction: p -values: strain:
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If each variable has an effect, their interaction could have one too.

Two-way ANOVA with interaction: p -values: strain:
 3.17×10^{-7} ; age: $< 2 \times 10^{-16}$; their interaction: 6.25×10^{-6} .
 Interpretation: age has an effect, strain has an effect, and aging affects these various strains differently.

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If conditions of applicability of ANOVA are not met:

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If conditions of applicability of ANOVA are not met:

- ▶ A mathematical transformation (ex.: log) could make them being met.

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If conditions of applicability of ANOVA are not met:

- ▶ A mathematical transformation (ex.: log) could make them being met.
- ▶ Non-parametric alternatives (robust to non-normality and heteroscedasticity) for one-way ANOVA: Kruskal-Wallis test (non-repeated measurements), Friedman test (repeated measurements on each subject).

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If conditions of applicability of ANOVA are not met:

- ▶ A mathematical transformation (ex.: log) could make them being met.
- ▶ Non-parametric alternatives (robust to non-normality and heteroscedasticity) for one-way ANOVA: Kruskal-Wallis test (non-repeated measurements), Friedman test (repeated measurements on each subject).

If variables are not categorical (“job”, “*Drosophila* strain”) but numerical with more than 2 levels: mathematical models (e.g., linear models) to extract the effect of each variable.

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- ▶ Basic concepts, generalizable to many statistical tests (p -value, confidence interval, ...).

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- ▶ Basic concepts, generalizable to many statistical tests (p -value, confidence interval, ...).
- ▶ Vocabulary (standard deviation \neq standard error; normality; homoscedasticity; ...).

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- ▶ Basic concepts, generalizable to many statistical tests (p -value, confidence interval, ...).
- ▶ Vocabulary (standard deviation \neq standard error; normality; homoscedasticity; ...).
- ▶ \longrightarrow being able to find information by yourself for more complicated cases.

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Summarized versions of this course, in French:

- ▶ Written: [first part](#) (published in July 2010 in *Regard sur la biochimie*), [second part](#) (published in October 2010 in *Regard sur la biochimie*).
- ▶ Video: "[Les statistiques en biologie moléculaire](#)".

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