Gene expression

I/NI-calls for the exclusion of non-informative genes: a highly effective filtering tool for microarray data

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ABSTRACT

Motivation: DNA microarray technology typically generates many measurements of which only a relatively small subset is informative for the interpretation of the experiment. To avoid false positive results, it is therefore critical to select the informative genes from the large noisy data before the actual analysis. Most currently available filtering techniques are supervised and therefore suffer from a potential risk of overfitting. The unsupervised filtering techniques, on the other hand, are either not very efficient or too stringent as they may mix up signal with noise. We propose to use the multiple probes measuring the same target mRNA as repeated measures to quantify the signal-to-noise ratio of that specific probe set. A Bayesian factor analysis with specifically chosen prior settings, which models this probe level information, is providing an objective feature filtering technique, named informative/non-informative calls (I/NI calls).

Results: Based on 30 real-life data sets (including various human, rat, mice and Arabidopsis studies) and a spiked-in data set, it is shown that I/NI calls is highly effective, with exclusion rates ranging from 70% to 99%. Consequently, it offers a critical solution to the curse of high-dimensionality in the analysis of microarray data.

Availability: This filtering approach is publicly available as a function implemented in the R package FARMS (www.bioinf.jku.at/software/farms/farms.html).

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Supplementary information: Supplementary data are available at Bioinformatics online.

1 INTRODUCTION

High-density oligonucleotide microarrays, and in particular Affymetrix GeneChip arrays (Lockhart et al., 1996), are now fruitfully being used in many areas of biomedical research. The wealth of information generated by this DNA microarray technology is key to its power and success, but also constitutes

its major weakness. The large number of gene expression comparisons between experimental groups, combined with the commonly present noisy genes showing irrelevant variation, leads to false positives in the identification of truly differentially expressed genes (Dudoit et al., 2003) and increases the risk of overfitting in classification methods (Bellman, 1961). Ideally, the high-dimensionality of microarray data should be reduced before the actual analysis by excluding all the non-informative genes. This need for suitable data reduction approaches resulted in the development of many feature selection methods to separate signal from noise, i.e. the informative from the non-informative genes. Most selection algorithms are supervised like the various methods implemented within classification algorithms (Vapnik, 2000), and the ranking of genes on fold changes or test-statistics. As supervised feature selection approaches often suffer from overfitting (Varshavsky et al., 2006) and selection bias (Ambroise and McLachlan, 2002), unsupervised feature filtering techniques started to emerge, like ranking of features on variation (Herrero et al., 2003), principal components (Hastie et al., 2000) or SVD-entropy (Varshavsky et al., 2006). But still, these filtering techniques are based on assumptions that are not necessarily universally valid, and therefore still can distort the subsequent statistical analyses. This is unfortunate, as unsupervised filtering increases the significance level of the final result after multiple testing correction (Dudoit et al., 2003) because genes are excluded without looking at the label.

Making use of domain knowledge, when available, is key in feature selection (Guyon and Elisseeff, 2003). Affymetrix microarray chips consist of probes that are designed to interrogate how much of the transcript sequence complementary to its DNA sequence is present in a sample (Lockhart et al., 1996). They also provide the opportunity to assess whether or not genes were detected in every array. This is because each target transcript is probed by a pair of oligonucleotides; a perfect match (PM) measuring the target mRNA concentration, and a mismatch (MM) for background measurement (Affymetrix, 2002). The difference between PM and MM is used to determine whether the transcript was

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detected (present) or not (absent). This lies at the base of one of the most objective filtering techniques, namely absent/present calls (A/P calls, Liu et al., 2002). Although this method is not very efficient in filtering (McClintick and Edenberg, 2006), it is complementary to all feature filtering techniques mentioned above and therefore one of the most commonly applied. Another feature of Affymetrix microarray chips is that each target transcript is represented by 11−20 different probe pairs. The intensities of these probes are typically summarized for each probe set to provide one expression level for the respective target transcript (Wu and Irizarry, 2004). Summarization prevents the use of the information provided by the probes on the noise level of the probe set. In this article, we use this information in a rigorous way to assess whether the probe set will be informative for subsequent analyses or not.

This article introduces the concept and applicability of informative/non-informative calls (I/NI calls). I/NI-calls is—like A/P calls—more objective than, and completely complementary to, the existing filtering techniques. We demonstrate that I/NI-calls is a very stringent gene filtering tool using a spiked-in data set and 30 real-life data sets, and illustrate the consequences of I/NI calls on tests for differential expression.

2 METHODS

2.1 The model

I/NI calls expands upon the algorithm used in factor analysis for robust microarray summarization (FARMS) (Hochreiter et al., 2006). FARMS has been developed for summarization, but its excellent application properties for gene filtering remained so far undiscovered. The core of the algorithm is a factor analysis—a multivariate technique to detect a common structure in the data of multiple probes that measure the same target. The assumption is that the probe intensity measurements of the perfect matches x depend on the true mRNA concentration z via:

\[ x = \lambda z + \epsilon \]  

(1)

with \( \lambda \) being the loadings for the factor analysis (Hochreiter et al., 2006). In Equation (1), a \( \mathcal{N}(0, 1) \)-distributed \( z \) models the common factor in the data \( x \), while the \( \mathcal{N}(0, \psi) \)-distributed x models the independent noise in each probe of each array. In essence, model (1) is explaining the observed covariance structure of the data \( x \) by representing the data as being \( \mathcal{N}(0, \lambda^2 + \psi) \)-distributed with an individual noise variance \( \psi \) and signal variance \( \lambda^2 \). Based on the model assumption, the variance of factor \( z \) given the data \( x \), \( \text{var}(z|x) \), can be computed through:

\[ \text{var}(z|x) = (1 + \lambda^2 \psi^{-1})^{-1} \]  

(2)

This value, ranging from 0 to 1, provides a measure of how much variation in the probe set data \( x \) is explained by the factor \( z \). The more variation in \( x \) is dominated by the signal, the more variation of \( z \) is already explained by \( x \), so that \( \text{var}(z|x) \) comes closer to 0. \( \text{var}(z|x) \) can be directly translated to a signal-to-noise ratio. A \( \text{var}(z|x) \) of 0.5 indicates that \( z \) and \( \epsilon \) contribute in equal parts to the total variation, corresponding with a signal-to-noise-ratio of 1. Values smaller than 0.5 indicate that there is more signal than noise and these probe sets are therefore selected for further analysis.

The estimation of the parameters of the factor analysis model is done by a Bayesian approach (3), with a prior for \( \lambda \) from a normal distribution with mean \( \mu_\lambda \) and variance \( \sigma_\lambda \) (4).

\[ p(\lambda, \psi|x) \propto p(x|\lambda, \psi) p(\lambda, \psi) \]  

(3)

\[ \lambda \sim \mathcal{N}(\mu_\lambda, \sigma_\lambda) \]  

(4)

Fig. 1. Histogram of \( \text{var}(z|x) \) for the real-life data set GSE6119 (see Supplementary Material 1 for the other data sets).

Setting \( \mu_\lambda \) to zero makes loadings of \( \lambda \) equal to zero more likely. This implies that non-informative genes are more likely to be observed. Note that \( \lambda = 0 \) leads to \( \text{var}(z|x) = 1 \). This means that \( z \) is not determined by an observation \( x \) when it is only explained by noise. \( \text{var}(z|x) \) consequently shows a clear bimodal distribution with a very distinct mode for the non-informative and informative probe sets (see Fig. 1 and Supplementary Material 1). This data-driven bimodal distribution facilitates the use of 0.5 as an objective threshold for \( \text{var}(z|x) \) to classify genes as informative or non-informative. Indeed, Fig. 1 (and Supplementary Material 1) show that the results are very robust against the choice of threshold value, as cut-offs between 0.3 and 0.9 would result in very similar conclusions.

\( \text{var}(z|x) \) is actually a multivariate measurement of the correlation between the components of \( x \). According to model (1), the observations \( x \) are distributed according to a normal distribution with zero mean and covariance \( \lambda\lambda^T + \psi \). If the data covariance is mainly explained by \( \lambda \) then \( x \approx \lambda z \), meaning that the noise is neglected. Then the components of \( x \) are \( x_i \approx \lambda_j z_i \approx \lambda_j x_i \), meaning that probes \( x_i \) and \( x_j \) are highly correlated. Conversely, a correlation between probes \( x_i \) and \( x_j \) is equivalent to a positive entry at position \( ij \) in the covariance matrix of \( x \). Now, as \( \psi \) is diagonal, this entry can only be explained by \( \lambda \lambda^T \). This means that highly correlated probes lead to high values of \( \lambda \) and low values of \( \psi \). According to (2), large \( \lambda \) and small \( \psi \) result in values of \( \text{var}(z|x) \) near zero. Hence, a strong correlation among probes results in a \( \text{var}(z|x) \) of 0, and—as can be proven analogously—a weak correlation results in a \( \text{var}(z|x) \) of 1.

As FARMS is—like GCRMA—a multi-array summarization technique, it depends on the number of arrays being preprocessed. We show that I/NI filtering is useful when experiments have at least six arrays (see Supplementary Material 2).

2.2 Used data sets

We made use of the spike-in data set from the Affycomp website (Irizarry et al., 2006) and 30 real-life data sets obtained from Gene
variation in probe expression values among arrays did not indicate a common probe pattern across arrays, suggesting that the increase or decrease in mRNA concentration across arrays is not informative when many of its probes reflect the same target transcript across the arrays in the experiment. We call a probe set informative if most of its probes are correlated (see Supplementary Material 3).

3 RESULTS

3.1 Calling a probe set informative or non-informative

As the different probes of a probe set are designed to measure the same target transcript, most of them should be correlated if there is meaningful variation in the concentration of this target transcript across the arrays in the experiment. We call a probe set informative when many of its probes reflect the same increase or decrease in mRNA concentration across arrays. No common probe pattern across arrays indicates that the variation in mRNA concentration across arrays is not apparent in all its probes, making these probes highly uninformative. A non-informative probe set, on the other hand, has typically no consistent probe behavior. Here, increased expression values in certain arrays do not coincide in any of the joint probes. Empirical and simulated data show that probe sets with an intermediate behavior between these two clear examples are called informative as soon as at least half of their probes are correlated (see Supplementary Material 3).

3.2 Exclusion rates of I/NI calls

For the spike-in data set (Irizarry et al., 2006) and 30 real-life data sets, on average 84 (±1.5)% of all probe sets could be excluded using I/NI calls, while A/P calls excluded only 33 (±1)% of all probe sets. The scatterplots in Figure 2 illustrate how 11 probes of a probe set are correlated for a non-informative (red) and an informative (green) probe set. In an informative probe set, the variation in mRNA concentration across arrays is apparent in all its probes, making these probes highly correlated. A non-informative probe set, on the other hand, has no consistent probe behavior. Here, increased expression values in certain arrays do not coincide in any of the joint probes. Empirical and simulated data show that probe sets with an intermediate behavior between these two clear examples are called informative as soon as at least half of their probes are correlated (see Supplementary Material 3).

Table 1. The real-life datasets used for the assessment of I/NI calls

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<th>A/P calls</th>
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The Accession number from either GEO or ArrayExpress is mentioned, together with the used chip type and the number of probe sets (total number on the array, and number of probe sets filtered using I/NI calls and A/P calls).

Expression Omnibus (GEO) (www.ncbi.nlm.nih.gov/geo/) and ArrayExpress (www.ebi.ac.uk/arrayexpress/). The 30 publicly available data sets were selected to cover six of the most commonly used Affymetrix gene chips, namely human genome chips (HG133plus2 and HG133A), mice genome chips (Mouse430_2 and Mouse430A_2), rat genome chips (Rat230_2) and Arabidopsis genome chips (ATH1-121501). See Table 1 for GEO and ArrayExpress accession numbers, a brief description of the data and the actual numbers of filtered probe sets.

![Fig. 2. Probe level patterns for an informative and a non-informative probe set. This scatterplot matrix shows all pair-wise correlations among the 11 probes of the same probe set across arrays for (1) an informative probe set (colored in green in the upper right panel) and for (2) a non-informative probe set (colored in red in the bottom left panel). Each dot represents an array.](Image 344x540 to 542x723)
filtering using I/NI calls is too conservative as it still selects probe sets with low variation like a number of background probe sets in the spike-in data set. However, as I/NI calls in the current setting already result in exceptionally strong filtering, we suggest its use in this slightly conservative setting to prevent the exclusion of potentially interesting genes.

3.3 Impact on performance of statistical tests

Applying I/NI call selection prior to tests for differential expression has two major implications. First—apart from multiple testing correction—the list of significant genes shortens as some probe sets that would otherwise have been called significant have now been excluded. To illustrate this, we used two groups of three arrays (triplicates) that were spiked in at different concentrations [Experiments 5 and 6 of the spiked-in data set (Irizarry et al., 2006)]. We tested for differential expression between these two groups with a t-test after filtering using both A/P and I/NI calls, using GCRMA summarized data. The proportion of significant probe sets (α = 0.05) is given for the two filtering techniques before and after multiple testing correction with an FDR of 10% (Benjamini and Hochberg, 1995).

To illustrate the biological relevance of I/NI calls, we compared the genes called informative in two of the studied data sets with the conclusions of their respective papers. Nishiruma et al. (2003), describing public data set GSE431, provide a list containing the 684 significant probe sets, sorted by their fold change. Of the top ranked 50 genes of this list (i.e. the 50 significant genes with the highest fold change), 49 were called informative (98%), indicating that I/NI calls indeed filters the relevant genes. This high proportion of informative genes decreased gradually to 75% when including more genes with smaller fold changes (see Supplementary Material 4). This is in line with the expectation that significant genes with smaller fold-changes are more likely to be false positives, and suggests therefore that I/NI calls is capable to identify these false positives. In another paper, Glyn-Jones et al. (2007; data set GSE5606) compared animals with and without a treatment that induces diabetes. They conclude that the genes that were differentially expressed between the treatments were often related to proteins in the mitochondria and to genes regulating fatty acid metabolism (see Supplementary Material 4). A pathway analysis of the genes called informative using I/NI calls resulted in highly significantly affected pathways like ‘Mitochondrial long chain fatty acid beta-oxidation’ ($P = 1E^{-14}$) and ‘Mitochondrial unsaturated fatty acid beta-oxidation’ ($P = 3E^{-12}$). In contrast, an identical pathway analysis using non-informative genes resulted in much less
significant pathways that seemed to be irrelevant in the context of the article. Clearly, I/NI-calls made the analysis more focused on the relevant expression changes.

#### 3.4 Properties of probe sets excluded by I/NI and by A/P calls

The expression values of the probe sets excluded by I/NI and A/P calls have different distributional properties (Fig. 5 and Supplementary Material 5 for all the 31 data sets under study). Most probe sets excluded with A/P calls have average expression values below 5 and variances of 0.1 or lower (Fig. 5b). This is because filtering based on A/P calls selects for probe sets that were called at least once present, making it dependent on the average expression value (the lower, the more likely absent) and on variation across arrays (the higher, the more likely at least one array is called present). This is however not a general pattern, as some probe sets with low average expression values and low variances are still filtered (Fig. 5a). Probe sets excluded by I/NI calls are—like A/P calls—also less variable (Fig. 5d), but can have either low or high expression values. The low-expressed probe sets excluded by I/NI calls are mostly probe sets where the technical noise was as high as the variation across arrays. The highly expressed, but excluded, probe sets code for transcripts with equally high concentrations in all arrays. These probe sets are present—and therefore selected by A/P calls—but not variable across arrays. Hence, as microarray experiments in principle try to discover differences between conditions, these genes are mostly regarded as being non-informative. Besides, e.g. house-keeping genes, these probe sets also include genes expressed at saturation levels (>13, see Fig. 5c). Figure 5c also indicates that lower expressed genes need to be more variable to be called informative by I/NI calls. This is because background noise increases with decreasing average expression levels. The signal, i.e. the true variation in gene expression across arrays, therefore needs to increase as well in order to call these genes informative. This is an objective approach similar to current common practice where people rather subjectively rely less on differentially expressed genes at lower intensity values. As these have indeed a higher potential of being false positives due to background noise, microarray users often ignore them when their fold change is rather low. Another common practice in microarray analysis is to select the most variable genes after deleting the always-absent ones. This approach not only involves arbitrary threshold choices like the number of variable genes, but it also hampers the detection of truly differentially expressed genes at relatively small fold changes when they coincide with other, quite noisy—and therefore variable—genes. Hence, I/NI calls are providing a better alternative as they serve the same purpose and are based on the same reasoning as filtering on variance or on coefficient of variation, but have three main improvements: First, they do not use a general measure of probe set variation, but disentangle biological variation from variation due to technical noise, and use the mutual proportion between them as a kind of selection criterion. Second, they avoid the need of several decision steps (A/P calls, filtering on minimum variation and so forth), but incorporate all information into a single analysis. And third, no arbitrary threshold choices or assumptions have to be taken.

#### 4 CONCLUSIONS

By incorporating probe level information to assess the noisy nature of probe sets, I/NI calls provide a highly powerful and objective tool for gene filtering. Consequently, I/NI calls offer a key solution to the main problem in the analysis of high-dimensional microarray data, being the high recurrence of false positive results because of multiple testing and overfitting. We therefore suggest that I/NI calls be used more routinely in combination with summarization techniques like FARMS (Hochreiter et al., 2006) or GCRMA (Wu et al., 2004).

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Conflict of Interest: none declared.
REFERENCES