

INFERENCE ON LOW-RANK DATA MATRICES WITH APPLICATIONS TO MICROARRAY DATA¹

BY XINGDONG FENG AND XUMING HE

University of Illinois at Urbana-Champaign

Probe-level microarray data are usually stored in matrices, where the row and column correspond to array and probe, respectively. Scientists routinely summarize each array by a single index as the expression level of each probe set (gene). We examine the adequacy of a unidimensional summary for characterizing the data matrix of each probe set. To do so, we propose a low-rank matrix model for the probe-level intensities, and develop a useful framework for testing the adequacy of unidimensionality against targeted alternatives. This is an interesting statistical problem where inference has to be made based on one data matrix whose entries are not i.i.d. We analyze the asymptotic properties of the proposed test statistics, and use Monte Carlo simulations to assess their small sample performance. Applications of the proposed tests to GeneChip data show that evidence against a unidimensional model is often indicative of practically relevant features of a probe set.

1. Introduction. Oligonucleotide expression array technology is popular in many fields of biomedical research. The technology makes it possible to measure the abundance of messenger ribonucleic acid (mRNA) transcripts for a large number of genes simultaneously. One of them is the Genechip microarray technology, which is commercially developed by Affymetrix to measure gene expression by hybridizing the sample mRNA on a probe set, typically composed of 11–20 pairs of probes, in a specially designed chip that is called a “microarray” [Parmigiani et al. (2003)].

Two types of probes are used in the Genechip microarray technology, the perfect match (*PM*), which is taken from a gene sequence for specific binding of mRNA for the gene, and the mismatch (*MM*), which is artificially created by changing one nucleotide of the *PM* sequence to control nonspecific binding of mRNA from the other genes or noncoding sequences of DNA. The probe pairs are immobilized into an array, where each spot of the array contains a probe. An RNA sample labeled with a fluorescent dye is hybridized to a microarray, and the array are then scanned. The expression levels of different genes can be measured by the intensities of the spots. We use *PM* or *PM–MM* as the intensity data for our statistical analysis.

Received August 2008; revised April 2009.

¹Supported in part by the NSF Grants DMS-06-04229, DMS-08-00631, NIH Grant R01GM080503-01A1 in the US, NNSF of China Grant 10828102, and a Changjiang Visiting Professorship at the Northeast Normal University, China.

Key words and phrases. Hypothesis test, microarray, singular value decomposition.

Extensive studies have been carried out on how to summarize the gene expression levels based on the probe level data. Li and Wong (2001) proposed a multiplicative model:

$$(1) \quad y_{ij} = \theta_i \phi_j + \varepsilon_{ij}, \quad i = 1, \dots, n, j = 1, \dots, m,$$

where y is the observed intensity of each spot, θ is the array effect, ϕ is the probe effect, ε is the random error, i indicates the i th array and j refers to the j th probe. This model, along with some of its variations, has been routinely used in microarray data analysis. In the present paper we focus on one natural question: how well can we use one quantity θ_i to adequately summarize the expression level for each probe set in the i th array? Hu, Wright and Zou (2006) show that the least squares estimate (LSE) of the parameters in the model can be obtained as the first component of the singular value decomposition (SVD) of the intensity matrix \mathbf{Y} , where

$$\mathbf{Y} = \begin{pmatrix} y_{11} & \cdots & y_{1m} \\ \vdots & \vdots & \vdots \\ y_{n1} & \cdots & y_{nm} \end{pmatrix}.$$

Motivated by their work, we aim to develop useful methods to test if additional parameters are needed to characterize the expression data of each probe set in each array based on the SVD.

When we applied the SVD to the 20 GeneChip microarrays produced in a recent MicroArray Quality Control (MAQC) project [Shi et al. (2006)] for contrasting colorectal adenocarcinomas and matched normal colonic tissues, we found a number of probe sets (including Probe set “214974_x_at” designed to measure the gene expression for Gene “CXCL5”) with a significant 2-dimensional structure. The first two singular vectors for Probe set “214974_x_at” are displayed graphically in Figure 1, indicating that the usual unidimensional summary of gene expression (corresponding to the first right singular vector) would mask the differential expression of Gene “CXCL5” in the tumor tissues. Recent studies, such as that reported in Dimberg et al. (2007), show that this gene indeed plays an important role in colorectal cancer. More detailed findings about this probe set can be found in Section 5 together with additional examples.

In Section 2 we propose a 2-dimensional model to take into account both the mean structure and the variance structure of the data matrix. We use a multiplicative model extended from Model (1), but the array effects are assumed to be random, in consistency with the fact that the arrays are typically drawn from a larger population. The LSE of the parameters in the model can be efficiently estimated via SVD. We are interested in the dimensionality of the mean of this data matrix, but first we need to define it in a precise way.

DEFINITION 1.1. Given an $n \times m$ random matrix \mathbf{Y} , we define the mean matrix as $E(\mathbf{Y})$. If the rank of $E(\mathbf{Y})$ is k , then the dimensionality of \mathbf{Y} is defined as k , where $k \in \{1, 2, \dots, \min(n, m)\}$.

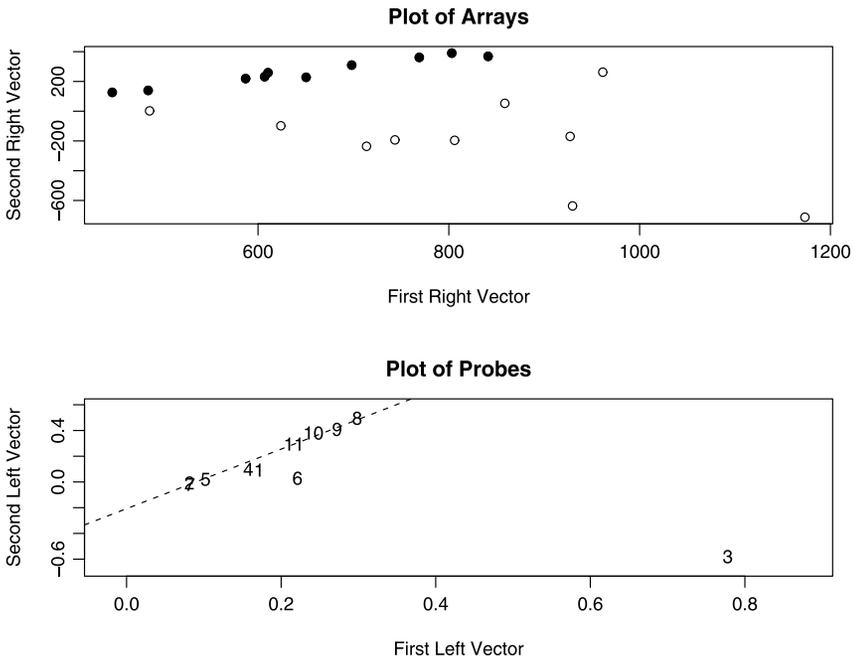


FIG. 1. Scatterplot of singular vectors for the probe set “214974_x_at.” The probe numbers are shown in the lower plot, and the dotted line is given by the least trimmed squares estimate. The circles in the upper plot represent the arrays hybridized by the samples from the colorectal adenocarcinomas, while the solid points represent the arrays hybridized by the samples from the normal colonic tissues. Sections 1 and 5 refer to this figure.

If the rank of $E(\mathbf{Y})$ is k , it is well known that the SVD of $E(\mathbf{Y})$ has k nonzero singular values, and $E(\mathbf{Y})$ can be decomposed as $\sum_{i=1}^k \lambda_i \underline{u}_i \underline{v}_i^T$, where $\lambda_1 \geq \lambda_2 \geq \dots \geq \lambda_k$ are the singular values, $\underline{u}_i \in \mathbb{R}^n$ is the i th left vector and $\underline{v}_i \in \mathbb{R}^m$ is the i th right vector, for $i = 1, 2, \dots, k$. Moreover,

$$\underline{u}_i^T \underline{u}_j = \underline{v}_i^T \underline{v}_j = \begin{cases} 1, & i = j, \\ 0, & i \neq j. \end{cases}$$

Our primary question is whether the dimensionality (rank) of the matrix $E(\mathbf{Y})$ is one or two. For this purpose, we formulate our hypothesis as $H_0: E(\mathbf{Y}) = \lambda_1 \underline{u}_1 \underline{v}_1^T$ versus $H_1: E(\mathbf{Y}) = \lambda_1 \underline{u}_1 \underline{v}_1^T + \lambda_2 \underline{u}_2 \underline{v}_2^T$. It is possible to consider higher ranks of the mean matrix, but our approach is best illustrated with the rank 2 alternative, which is also the most relevant scenario in many applications. In Section 3 three test statistics are proposed for this problem and their asymptotic results are given. The asymptotic analysis based on the SVD of \mathbf{Y} differs from the classical literature on the eigenvalues and eigenvectors of a sample covariance matrix, because the latter works on a data matrix with its mean removed, but our focus is directly on the mean of the data matrix.

When the number of microarrays in an experiment is small due to the cost concerns, the asymptotic distributions of the statistics proposed in Section 3 may not be sufficiently close to their exact distributions. Hence, we apply the bootstrap techniques to calibrate the first two tests discussed in Section 3. In Section 4 we assess the finite sample performance of the tests proposed in Section 3 by Monte Carlo simulations. Finally, in Section 5 we apply the proposed tests to real data sets from two studies. Our analysis shows that the second dimension of the probe-level data is often indicative of interesting features of a probe set. A number of scenarios for the inadequacy of a uni-dimensional summary are discussed through the case studies and in the concluding Section 6. For example, we point out how our approach relates to and differs from probe remapping, and show that a high percentage of probes of poor binding strengths in a probe set can mask gene expression profiles through a unidimensional model. All the proofs of lemmas and theorems given in the paper can be found in the supplemental article Feng and He (2009).

2. Model and estimation. In this section we propose a multiplicative model extended from Model (1) to account for a possible second dimension in the data matrices. Furthermore, the asymptotic properties of the LSE of the parameters in the model are discussed.

2.1. *A Multiplicative model with random effects.* Our proposed model takes the form

$$(2) \quad \underline{y}_i = \theta_{1i}^{(0)} \underline{\phi}_1^{(0)} + \theta_{2i}^{(0)} \underline{\phi}_2^{(0)} + \underline{\varepsilon}_i, \quad i = 1, 2, \dots, n,$$

where $\underline{y}_i = (y_{i1}, y_{i2}, \dots, y_{im})^T$ is the i th observed vector, $\underline{\theta}_1^{(0)} = (\theta_{11}^{(0)}, \dots, \theta_{1n}^{(0)})^T$ and $\underline{\theta}_2^{(0)} = (\theta_{21}^{(0)}, \dots, \theta_{2n}^{(0)})^T$ are used to explain the row effects, and $\underline{\phi}_1^{(0)} = (\phi_{11}^{(0)}, \dots, \phi_{1m}^{(0)})^T$ and $\underline{\phi}_2^{(0)} = (\phi_{21}^{(0)}, \dots, \phi_{2m}^{(0)})^T$ are used to explain the column effects in the data matrix. When applied to the probe level microarray data, θ stands for the array effect and ϕ represents the probe effect. Using $\|\cdot\|^2$ to denote the L_2 norm for vectors, and $\underline{a} \perp \underline{b}$ for orthogonality of \underline{a} and \underline{b} , we make the following assumptions:

- (M1) $\underline{\phi}_1^{(0)}$ and $\underline{\phi}_2^{(0)}$ are two m -dimensional unit vectors with $\underline{\phi}_1^{(0)} \perp \underline{\phi}_2^{(0)}$.
- (M2) $\underline{\theta}_j^{(0)}$ are independently distributed with mean $\underline{\mu}_j = (\mu_{j1}, \dots, \mu_{jn})^T$ and variance $\sigma_j^2 I_n$, for $j = 1, 2$, and all the components in each vector are independent. The third and fourth central moments of $\theta_{ji}^{(0)}$ are γ_j^3 and τ_j^4 , respectively, for $j = 1, 2$. Moreover, $\underline{\mu}_1 \perp \underline{\mu}_2$.
- (M3) The error variables $\underline{\varepsilon}_i = (\varepsilon_{i1}, \dots, \varepsilon_{im})^T$ are identically and independently distributed with mean zero and variance-covariance matrix $\sigma^2 I_m$, and the third and fourth central moments of ε_{ij} are γ^3 and τ^4 , respectively.

- (M4) $\{\theta_{1i}^{(0)}\}$, $\{\theta_{2i}^{(0)}\}$ and $\{\varepsilon_i\}$ are mutually independent.
- (M5) $n^{-1} \|\underline{\mu}_1\|^2 \rightarrow \mu_1^2$ and $n^{-1} \|\underline{\mu}_2\|^2 \rightarrow \mu_2^2$ as $n \rightarrow \infty$ for some finite constants μ_1 and μ_2 . We assume that $\mu_1^2 + \sigma_1^2 > \mu_2^2 + \sigma_2^2$, which is necessary for the identifiability of the model parameters.
- (M6) $\|\underline{\mu}_j \odot \underline{\mu}_j\|^2 = O(n)$, $j = 1, 2$, where \odot indicates the pointwise product of two vectors.

2.2. *Least squares estimate of column effect parameters.* In this section we discuss the properties of the LSE of the column effect parameters. Let $\underline{\theta}_1 = (\theta_{11}, \dots, \theta_{1n})^T$, $\underline{\theta}_2 = (\theta_{21}, \dots, \theta_{2n})^T$, $\varphi = (\underline{\phi}_1^T, \underline{\phi}_2^T)^T$ and $\vartheta = (\underline{\theta}_1^T, \underline{\theta}_2^T, \varphi^T)^T$. With the objective function

$$(3) \quad d_n(\vartheta) = \sum_{i=1}^n \|y_i - \theta_{1i}\underline{\phi}_1 - \theta_{2i}\underline{\phi}_2\|^2,$$

the least squares estimate of ϑ can be found by minimizing $d_n(\vartheta)$. In the present framework, the total number of parameters increases with the number of observations. To facilitate the analysis, it helps to view $\underline{\theta}_1^{(0)}$ and $\underline{\theta}_2^{(0)}$ as nuisance parameters. If (3) is minimized at $\hat{\vartheta}$, then $\hat{\theta}_{1i}$ and $\hat{\theta}_{2i}$ minimize

$$\|y_i - \theta_{1i}\hat{\phi}_1 - \theta_{2i}\hat{\phi}_2\|^2$$

with respect to θ_{1i} and θ_{2i} given $\hat{\phi}_1$ and $\hat{\phi}_2$. Furthermore,

$$(4) \quad \hat{\underline{\theta}}_1 = (\hat{\phi}_1^T \hat{\phi}_1)^{-1} \mathbf{Y} \hat{\phi}_1,$$

and

$$(5) \quad \hat{\underline{\theta}}_2 = (\hat{\phi}_2^T \hat{\phi}_2)^{-1} \mathbf{Y} \hat{\phi}_2.$$

Therefore, $\hat{\varphi}$ minimizes the following objective function:

$$(6) \quad d_n^*(\varphi) = \sum_{i=1}^n \|y_i - [(\underline{\phi}_1^T \underline{\phi}_1)^{-1} \underline{\phi}_1^T y_i] \underline{\phi}_1 - [(\underline{\phi}_2^T \underline{\phi}_2)^{-1} \underline{\phi}_2^T y_i] \underline{\phi}_2\|^2.$$

2.2.1. *Consistency and asymptotic representation.* We consider the asymptotic properties of $\hat{\varphi}$ assuming that the number of probes m is fixed but the number of arrays $n \rightarrow \infty$. As shown in the preceding subsection, $\hat{\varphi}$ is a constrained M estimator that minimizes (6) subject to $\|\underline{\phi}_1\| = \|\underline{\phi}_2\| = 1$ and $\underline{\phi}_1 \perp \underline{\phi}_2$. The derivations in the Appendix lead to the following results.

THEOREM 2.1. *When Model (2) and assumptions (M1)–(M6) hold, $\hat{\varphi} \xrightarrow{a.s.} \varphi^{(0)}$, where $\hat{\varphi}$ is the least squares estimate of $\varphi^{(0)}$, that is, $\hat{\varphi}$ minimizes $\sum_{i=1}^n \rho(y_i; \varphi)$ subject to $\|\underline{\phi}_1\| = \|\underline{\phi}_2\| = 1$ and $\underline{\phi}_1 \perp \underline{\phi}_2$, where*

$$(7) \quad \rho(y_i; \varphi) = \|y_i - (\underline{\phi}_1^T y_i) \underline{\phi}_1 - (\underline{\phi}_2^T y_i) \underline{\phi}_2\|^2.$$

Theorem 2.1 makes it possible for us to give the Bahadur representation for $\hat{\underline{\phi}}_1$ and $\hat{\underline{\phi}}_2$ from the results of He and Shao (1996). We now consider the limiting distribution of $\sqrt{n}(\hat{\phi} - \varphi^{(0)})$, which is critical for us to discuss the asymptotic properties of the test statistics proposed in Section 3. Let

$$(8) \quad \Gamma_n = (n^{-1}\|\underline{\mu}_1\|^2 + \sigma_1^2)\underline{\phi}_1^{(0)}\underline{\phi}_1^{(0)T} + (n^{-1}\|\underline{\mu}_2\|^2 + \sigma_2^2)\underline{\phi}_2^{(0)}\underline{\phi}_2^{(0)T} + \sigma^2 I_m,$$

where I_m is an $m \times m$ identity matrix. Then we have the following theorem.

THEOREM 2.2. *When Model (2) and Assumptions (M1)–(M6) hold, we have, for $j = 1, 2$,*

$$(9) \quad \begin{aligned} \hat{\underline{\phi}}_j - \underline{\phi}_j^{(0)} &= -n^{-1}D_{jn}^{-1} \sum_{i=1}^n [2\underline{y}_i \underline{y}_i^T \underline{\phi}_j^{(0)} - 2(\underline{\phi}_j^{(0)T} \underline{y}_i \underline{y}_i^T \underline{\phi}_j^{(0)}) \underline{\phi}_j^{(0)}] \\ &\quad + o(n^{-1+\epsilon}), \end{aligned}$$

where ϵ is any positive number, and

$$(10) \quad D_{jn} = -2\Gamma_n + 2\underline{\phi}_j^{(0)T} \Gamma_n \underline{\phi}_j^{(0)} I_m + 4\underline{\phi}_j^{(0)} \underline{\phi}_j^{(0)T} \Gamma_n.$$

Thus, both $\sqrt{n}(\hat{\underline{\phi}}_1 - \underline{\phi}_1^{(0)})$ and $\sqrt{n}(\hat{\underline{\phi}}_2 - \underline{\phi}_2^{(0)})$ are asymptotically normally distributed with mean 0 and variance-covariance matrix, say, C_1 and C_2 , respectively, where C_1 and C_2 are determined by $\varphi^{(0)}$ and the first four moments of \underline{y}_i .

2.3. Least squares prediction of row effects. We now discuss the asymptotic properties of the least squares prediction of the row effects based on (4) and (5). The result is summarized in the following theorem.

THEOREM 2.3. *When Model (2) and assumptions (M1)–(M6) hold, we have $\hat{\theta}_{1i} = \hat{\underline{\phi}}_1^T \underline{y}_i \xrightarrow{L} \theta_{1i}^{(0)} + \underline{\varepsilon}_i^T \underline{\phi}_1^{(0)}$ and $\hat{\theta}_{2i} = \hat{\underline{\phi}}_2^T \underline{y}_i \xrightarrow{L} \theta_{2i}^{(0)} + \underline{\varepsilon}_i^T \underline{\phi}_2^{(0)}$, where \xrightarrow{L} denotes convergence in distribution.*

Let

$$(11) \quad \Gamma = (\mu_1^2 + \sigma_1^2)\underline{\phi}_1^{(0)}\underline{\phi}_1^{(0)T} + (\mu_2^2 + \sigma_2^2)\underline{\phi}_2^{(0)}\underline{\phi}_2^{(0)T} + \sigma^2 I_m.$$

The first two eigenvalues of this matrix are $\mu_1^2 + \sigma_1^2 + \sigma^2$ and $\mu_2^2 + \sigma_2^2 + \sigma^2$, with the remaining eigenvalues σ^2 . Let

$$(12) \quad S_n = n^{-1}\mathbf{Y}^T \mathbf{Y} - n^{-1}\|\mathbf{Y}\hat{\underline{\phi}}_1\|^2 - n^{-1}\|\mathbf{Y}\hat{\underline{\phi}}_2\|^2.$$

Then, from (4), (5) and Theorem 2.2, we have

$$n^{-1}\|\hat{\underline{\phi}}_j\|^2 \xrightarrow{\text{a.s.}} \mu_j^2 + \sigma_j^2 + \sigma^2 \quad (j = 1, 2),$$

and

$$(m - 2)^{-1} S_n \xrightarrow{\text{a.s.}} \sigma^2,$$

based on the strong law of large numbers. These consistent estimators for all the eigenvalues of the matrix Γ will be used when we construct the tests in the following section. On the other hand, we note that $\theta_{1i}^{(0)}$ and $\theta_{2i}^{(0)}$ may have their individual means μ_{1i} and μ_{2i} , respectively, and, thus, it is impossible to consistently estimate the individual parameters μ_{1i} , μ_{2i} , σ_1^2 and σ_2^2 without any further information.

3. Hypothesis testing. In this section we consider testing the null hypothesis that $H_0: \underline{\mu}_2 = \underline{0}$. The second dimension $\underline{\theta}_2^{(0)} \underline{\phi}_2^{(0)T}$ in Model (2) does not provide meaningful information on the mean structure of the data matrix under this null hypothesis. We expect $\hat{\underline{\theta}}_2$ to have zero mean under the null hypothesis and nonzero mean under the alternative hypothesis, because $\hat{\theta}_{2i} \xrightarrow{L} \theta_{2i}^{(0)} + \varepsilon_i^T \underline{\phi}_2^{(0)}$ as $n \rightarrow \infty$. Motivated by this, we construct test statistics based on $\{\hat{\theta}_{2i}, i = 1, 2, \dots, n\}$. We consider three specific test statistics in the following sub-sections.

3.1. *Test on a target direction.* Consider

$$(13) \quad T_{\underline{a}} = n^{-1} \underline{a}^T \hat{\underline{\theta}}_2,$$

for any $\underline{a} = (a_1, \dots, a_n)^T \in \mathbb{R}^n$ such that $\underline{a}^T \underline{\mu}_1 = 0$, $\|\underline{a}\|^2 = n$ and $\max_{1 \leq j \leq n} a_j^2/n \rightarrow 0$. We choose a vector \underline{a} such that $\underline{a} \perp \underline{\mu}_1$ because $\underline{\mu}_1$ is orthogonal to $\underline{\mu}_2$ and we want to test the null hypothesis that $\underline{\mu}_2 = \underline{0}$. We use $\underline{1}_n$ to indicate the n -dimensional vector with all the components equal to 1. From the asymptotic properties discussed in Section 2, we have the following theorem.

THEOREM 3.1. *If the observations y_1, y_2, \dots, y_n are drawn from Model (2) and assumptions (M1)–(M6) hold, and $\underline{a} \in \mathbb{R}^n$ is a vector satisfying $\underline{a}^T \underline{\mu}_1 = 0$, $\underline{a}^T \underline{a} = n$ and $\max_{1 \leq j \leq n} a_j^2/n \rightarrow 0$, then*

$$n^{-1/2} \underline{a}^T \hat{\underline{\theta}}_2 / \hat{\sigma} \xrightarrow{L} N(0, 1)$$

under the null hypothesis that $\underline{\mu}_2 = \underline{0}$, where

$$(14) \quad \hat{\sigma}^2 = n^{-1} \|\hat{\underline{\theta}}_2\|^2 - \hat{\theta}_2^2. \quad \text{and} \quad \hat{\theta}_2 = n^{-1} \hat{\underline{\theta}}_2^T \underline{1}_n.$$

The power of the test depends on how far $\underline{a}^T \underline{\mu}_2$ deviates from zero. As to the target direction \underline{a} , it is usually determined by some specific comparison in practice. We will give examples of choosing \underline{a} in Section 5.

3.1.1. *A practical solution when $\underline{\mu}_1$ is unknown.* In practice, the true value of the mean vector $\underline{\mu}_1$ is unknown, but it can be estimated when extra group information is available. Assume that the observations can be divided into p groups such that μ_{1i} are equal within each group. We assume that $\mu_{1, n_{t-1}+1} = \dots = \mu_{1n_t}$, for $t = 1, 2, \dots, p$, where $n_0 = 0 < n_1 < \dots < n_{p-1} < n_p = n$, and assume that p is fixed but $n_t - n_{t-1} \rightarrow \infty$ when $n \rightarrow \infty$. For microarray data, those arrays that use the same types of tissues may form one group, and specific examples will be discussed in Section 5.

Suppose that $\hat{\mu}_{1n_t}$ is a consistent estimator of μ_{1n_t} . Let

$$\hat{\underline{\mu}}_1 = (\hat{\mu}_{1n_1}, \dots, \hat{\mu}_{1n_1}, \hat{\mu}_{1n_2}, \dots, \hat{\mu}_{1n_2}, \dots, \hat{\mu}_{1n_p}, \dots, \hat{\mu}_{1n_p})^T,$$

where the number of $\hat{\mu}_{1n_t}$ in the above vector is $n_t - n_{t-1}$, $t = 1, 2, \dots, p$. Furthermore, when we choose a vector $\hat{\underline{a}}$ orthogonal to $\hat{\underline{\mu}}_1$, we only consider the candidates whose entries can be divided into groups and are equal to each other within each group in the form of

$$\hat{\underline{a}} \propto (\hat{a}_{n_1}, \dots, \hat{a}_{n_1}, \hat{a}_{n_2}, \dots, \hat{a}_{n_2}, \dots, \hat{a}_{n_p}, \dots, \hat{a}_{n_p})^T.$$

With $\hat{\underline{a}}$ convergent to \underline{a} , the statistic $T_{\hat{\underline{a}}} = n^{-1} \hat{\underline{a}}^T \hat{\underline{\theta}}_2$ has the same Bahadur representation as if we chose a vector \underline{a} orthogonal to $\underline{\mu}_1$ under the null hypothesis. Hence, when we construct the tests in Section 3, we can use $\hat{\underline{a}}$ that is orthogonal to $\hat{\underline{\mu}}_1$. The choice of $\hat{\underline{a}}$ is not unique, and is best chosen in response to specific alternatives of interest in a given experiment.

3.2. *A χ^2 test with multiple directions.* As shown in Section 3.1, the power of the test $T_{\underline{a}}$ depends on the direction \underline{a} that we choose. In some cases, we may consider several directions simultaneously. Let us consider a $k \times n$ matrix A , where k is a fixed integer and $k < n$. The i th row of the matrix A is denoted as \underline{a}_i and the j th component of \underline{a}_i is denoted as a_{ij} for $i = 1, \dots, k$ and $j = 1, \dots, n$. Assume that $\underline{a}_i \perp \underline{a}_j$ for $i \neq j$, $\underline{a}_i \perp \underline{\mu}_1$, $\underline{a}_i^T \underline{a}_i = n$ and $\max_{1 \leq j \leq n} a_{ij}^2/n \rightarrow 0$ for each i . Then, we propose the test statistic

$$T_A = n^{-1} \|A \hat{\underline{\theta}}_2\|^2 / \hat{\sigma}^2,$$

with the following result.

THEOREM 3.2. *Under the assumptions of Theorem 3.1, and for the matrix A described in this subsection, we have $T_A \rightarrow \chi_k^2$ in distribution under the null hypothesis that $\underline{\mu}_2 = \underline{0}$, where χ_k^2 has the chi-square distribution with k degrees of freedom.*

In practice, given observations, we should not choose k that is close to n , because

$$\|A \hat{\underline{\theta}}_2\|^2 = n^2 \hat{\sigma}^2$$

when $k = n - 1$, and the variations accumulated from approximation errors will ruin the chi-square approximation.

3.3. *Bootstrap calibration.* Sometimes, the sample size n is too small for the asymptotic approximations to perform well. Hence, we propose a finite sample adjustment to control the type I errors.

A bootstrap method, which avoids resampling from the rows or columns of the data matrix, to test the null hypothesis that $\underline{\mu}_2 = 0$ can be described as follows:

- (i) Draw n copies $\{j_1, \dots, j_n\}$ with replacement from $\{1, 2, \dots, n\}$ and let $\hat{\theta}_{2i}^* = \hat{\theta}_{2j_i} - \hat{\theta}_2$. ($i = 1, 2, \dots, n$), where $\hat{\theta}_2 = n^{-1} \sum_{i=1}^n \hat{\theta}_{2i}$, and then evaluate $T_{\underline{a}}^*$ as

$$T_{\underline{a}}^* = n^{-1/2} \underline{a}^T \hat{\theta}_2^* / (n^{-1} \|\hat{\theta}_2^*\|^2 - \hat{\theta}_2^{*2})^{1/2},$$

where $\hat{\theta}_2^* = (\hat{\theta}_{21}^*, \dots, \hat{\theta}_{2n}^*)^T$ and $\hat{\theta}_2^* = n^{-1} \sum_{i=1}^n \hat{\theta}_{2i}^*$;

- (ii) Repeat Step (i) for B times to get the test statistic $T_{\underline{a},b}^*$, $b = 1, 2, \dots, B$. We estimate the bootstrap p -value by

$$p = B^{-1} \sum_{b=1}^B I\{|T_{\underline{a},b}^*| \geq |T_{\underline{a}}|\}.$$

To see this bootstrap method work, we note that

$$n^{-1/2} \underline{a}^T \hat{\theta}_2 = \left(n^{-1/2} \sum_{i=1}^n a_i \phi_2^{(0)T} \underline{y}_i \right) + o_p(1),$$

$$n^{-1/2} \underline{a}^T \hat{\theta}_2^* = \left(n^{-1/2} \sum_{i=1}^n a_i \phi_2^{(0)T} \underline{y}_i^* \right) + o_p(1),$$

where $\underline{y}_i^* = \underline{y}_{j_i}$, and

$$n^{-1} \|\hat{\theta}_2\|^2 - \hat{\theta}_2^2 - (n^{-1} \|\hat{\theta}_2^*\|^2 - \hat{\theta}_2^{*2}) = o_p(1).$$

Since

$$\left(n^{-1} \sum_{i=1}^n (\phi_2^{(0)T} \underline{y}_i)^2 - \left[n^{-1} \sum_{i=1}^n \phi_2^{(0)T} \underline{y}_i \right]^2 \right)^{-1/2} \left(n^{-1/2} \sum_{i=1}^n a_i \phi_2^{(0)T} \underline{y}_i \right) \xrightarrow{L} N(0, 1)$$

under the null hypothesis, the bootstrap method works by Theorem 1 of Mammen (1991). Our proposed bootstrap method acts on $\hat{\theta}_2$, and avoids repeated computations of the SVD. The same idea can be used for T_A .

3.4. *Test based on maximum over directions.* If we do not have guided directions to look for patterns in $\underline{\mu}_2$, we may wish to search over a larger number of directions. The chi-square test in Section 3.2 does not apply when k is large. However, the maximum over $k = n - 1$ directions,

$$(15) \quad M_n = \max_{1 \leq j \leq n-1} n^{-1/2} \underline{a}_j^T \hat{\theta}_2,$$

has a simple limiting distribution when $\underline{\varepsilon}_i$ and $\underline{\theta}_2^{(0)}$ are normally distributed. Let

$$(16) \quad c_n = \sqrt{2 \ln(n-1)} \quad \text{and} \quad b_n = c_n - 2^{-1} c_n^{-1} \ln(4\pi \ln(n-1)).$$

THEOREM 3.3. *Assume the conditions of Theorem 3.1, with the additional assumption that $\underline{\theta}_2^{(0)}$ and $\underline{\varepsilon}_i$ are normally distributed. For any matrix A as described in Section 3.2 with $k = n - 1$, we have $P(c_n(M_n/\hat{\sigma} - b_n) \leq x) \rightarrow e^{-e^{-x}}$ as $n \rightarrow \infty$ under the null hypothesis that $\underline{\mu}_2 = \underline{0}$.*

Under the alternative hypothesis, we should observe larger values of M_n . Furthermore, the convergence rate of the extreme statistic is discussed in Section 4.6 of Leadbetter, Lindgren and Rootzen (1983). Based on their arguments, we can use $[\Phi(u)]^{n-1}$ to approximate the probability $P(M_n/\hat{\sigma} \leq u)$ in computing the p -values of the proposed test here.

The normality of $\underline{\theta}_2^{(0)}$ and $\underline{\varepsilon}_i$ is not a necessary condition for the limiting distribution to hold. Our simulation results not reported in this paper suggest that Theorem 3.3 may hold in a much broader setting.

4. Simulations. To assess the performance of the proposed tests in the present paper, we report Monte Carlo simulation results by simulating data from Model (2), with the following specifications. The size of the parameters are chosen to mimic some real microarray data:

- (i) $\underline{\theta}_1^{(0)}$ is generated from the multivariate $N(\underline{\mu}_1, 150,000I_n)$, where $\underline{\mu}_1 = (4500, 4500, \dots, 4500)^T$;
- (ii) $\underline{\theta}_2^{(0)}$ is generated from $N(\underline{\mu}_2, 10,000I_n)$, where $\underline{\mu}_2$ is equal to either $(0, 0, \dots, 0)^T$ as the null hypothesis or $(125, -125, \dots, 125, -125)^T$ as an alternative hypothesis;
- (iii) $\underline{\phi}_1 = (2\sqrt{3})^{-1}(1, 1, \dots, 1)^T$ and $\underline{\phi}_2 = (2\sqrt{3})^{-1}(1, -1, \dots, 1, -1)^T$ are of dimension 12;
- (iv) The errors ε_{ij} ($i = 1, 2, \dots, n, j = 1, 2, \dots, 12$) are drawn from three different distributions in different experiments: the normal distribution $N(0, 5000)$, the t -distribution with 5 degrees of freedom multiplied by $10\sqrt{30}$ and the centered χ^2 -distribution $50(Z^2 - 1)$, where $Z \sim N(0, 1)$.

4.1. *Test on a target direction.* Four different sample sizes are used: $n = 8, 16, 32$ and 128 . Furthermore, we chose two different \underline{a} to compare the performance of the tests $T_{\underline{a}}$ discussed in Section 3.

4.1.1. *Case 1.* In the first case, we choose $\underline{a} = (1, -1, \dots, 1, -1)^T$, which is the ideal choice for detecting the alternative in our settings. We draw 5000 data sets, and the 5000 p -values are calculated based on the limiting distributions in

TABLE 1
*Type I errors and powers of the target direction test are listed with increasing sample size n .
 The errors are generated from three different distributions*

Size	Null			Alternative		
	Normal	t	χ^2	Normal	t	χ^2
8 ^a	0.0560	0.0510	0.0430	0.6362	0.6088	0.5718
16 ^a	0.0542	0.0492	0.0426	0.9540	0.9308	0.9004
32 ^a	0.0470	0.0500	0.0460	0.9998	0.9974	0.9940
128 ^a	0.0522	0.0508	0.0532	1.0000	1.0000	1.0000
8 ^b	0.0552	0.0568	0.0458	0.4202	0.4104	0.3854
16 ^b	0.0530	0.0500	0.0490	0.8358	0.8190	0.7840
32 ^b	0.0546	0.0494	0.0440	0.9934	0.9890	0.9854
128 ^b	0.0522	0.0514	0.0486	1.0000	0.9998	1.0000

^aThe results are from Case 1.

^bThe results are from Case 2.

Theorems 3.1. For the test $T_{\underline{a}}$, the type I errors are close to the nominal level of 0.05 when $n \geq 16$. Also clear from Table 1 is that the power of the test is decent even when the sample size is as small as 8.

4.1.2. *Case 2.* We choose

$$\underline{a} = 2^{-1}\sqrt{3}(1, -1, \dots, 1, -1)^T + 2^{-1}(1, \dots, 1, -1, \dots, -1)^T$$

to see whether the test has the meaningful power when \underline{a} is not so well chosen to target the true pattern in $\underline{\mu}_2$. The results are given in the lower half of Table 1. A comparison with Case 1 shows that the power of the test $T_{\underline{a}}$ is sensitive to the choice of \underline{a} for small n , so a good target direction based on the nature of the experiment or the knowledge of the experimenter is very valuable.

4.2. *The χ^2 test.* For the χ^2 test of Section 3.2, four sample sizes $n = 8, 16, 32, 64$ are used with the Monte Carlo sample size of 5000. We generated $k = 4$ vectors, which are orthogonal to $\underline{\mu}_1$, orthogonal to each other, and are of length n . The algorithm to generate the vectors can be described as follows:

$$A = \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix} \otimes \dots \otimes \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix},$$

where \otimes is the Kronecker product, and the product is repeated n times. After the first column of A is deleted, the next $k = 4$ columns are the vectors we use in the χ^2 test. The estimated type I errors and powers of the test are listed in Table 2. It is clear that the type I error is not close to 0.05 when $n \leq 16$. In fact, we find that the type I errors in Table 3 from the limiting distributions of $T_{\underline{a}}$ and the χ^2 tests can

TABLE 2

Type I errors and powers of the χ^2 test are listed with increasing sample size n . The errors are drawn from three distributions

Size	Null			Alternative		
	Normal	t	χ^2	Normal	t	χ^2
8	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
16	0.0296	0.0264	0.0236	0.6406	0.6104	0.5734
32	0.0418	0.0384	0.0394	0.9918	0.9846	0.9822
64	0.0464	0.0504	0.0422	1.0000	0.9990	1.0000

be too high or too low when the sample sizes n are small. The bootstrap method manages to control the type I errors even at small samples.

4.3. *Test based on maximum over directions.* Similar to Table 2, Table 4 shows the performance of the test M_n of Section 3.4 based on the limiting distributions. The test is conservative for small n , but remains quite powerful in the study. The test can be used even when the normality assumption in Theorem 3.3 is violated. However, our simulation results that are not reported here suggest that if $\theta_2^{(0)}$ and $\underline{\varepsilon}_j$ do not have finite 4th moments, the limiting distribution would not take effect for realistic sample sizes considered in this paper.

TABLE 3

Type I errors and powers are listed for comparison between the bootstrap and the large-sample approximation. The errors are generated from three different distributions

n	Asymptotic approximation			Bootstrap		
	Normal	t	χ^2	Normal	t	χ^2
Type I error						
6 ^a	0.1174	0.1096	0.1004	0.0420	0.0416	0.0350
8 ^a	0.0552	0.0568	0.0458	0.0484	0.0520	0.0440
8 ^b	0.0000	0.0000	0.0000	0.0406	0.0396	0.0256
16 ^b	0.0296	0.0264	0.0236	0.0520	0.0430	0.0420
Estimated power						
6 ^a	0.4950	0.4820	0.4646	0.2560	0.2380	0.2194
8 ^a	0.4202	0.4104	0.3854	0.3738	0.3670	0.3480
8 ^b	0.0000	0.0000	0.0000	0.1508	0.1506	0.1338
16 ^b	0.6404	0.6104	0.5734	0.7142	0.6912	0.6746

^aThe results are from the test on the target direction $2^{-1}\sqrt{3}(1, -1, \dots, 1, -1)^T + 2^{-1}(1, \dots, 1, -1, \dots, -1)^T$.

^bThe results are from the χ^2 test based on the four target directions.

TABLE 4

Type I errors and powers of the test based on maximum over directions are listed with increasing sample size n . The errors are drawn from three distributions

Size	Null			Alternative		
	Normal	t	χ^2	Normal	t	χ^2
8	0.0018	0.0012	0.0008	0.0270	0.0268	0.0232
16	0.0306	0.0256	0.0190	0.6992	0.6620	0.6216
32	0.0378	0.0376	0.0264	0.9850	0.9766	0.9666
64	0.0428	0.0404	0.0362	1.0000	0.9988	0.9994

5. Case studies. In this section we analyze two microarray data sets. We apply our testing methods to search for genes with potentially complicated mean structure, and further analyze some of those genes to understand the possible causes. The data are quantile normalized in each case.

5.1. *Example 1.* We considered the GeneChip data (<http://www.ncbi.nlm.nih.gov/geo/query/acc.cgi?acc=GSE5350>) obtained from the recent MicroArray Quality Control (MAQC) project and used in Lin et al. (2006). We have a total of 20 microarrays (HG-U133-Plus-2.0), generated from five colorectal adenocarcinomas and five matched normal colonic tissues with 1 technical replicate at each of two laboratories involved in the MAQC project.

In this study we use PM as the intensity measure in \mathbf{Y} , and carry out the SVD to get the two largest singular values $\hat{\lambda}_1 > \hat{\lambda}_2$. We focus on 350 probe sets with the highest ratios $\hat{\lambda}_2^2/\hat{\lambda}_1^2$ (with all those ratios above 1/10). For each probe set, the probe-level microarray data are stored in a matrix, where the rows correspond to the probes and the columns correspond to the arrays. The intensities from the normal tissues are entered in the column 1–5, 11–15, and those from the tumors entered in the rest of columns.

We choose a target direction to contrast the two groups in the study. In particular, we use

$$\underline{a}_1 \propto (-\hat{\mu}_2, \dots, -\hat{\mu}_2, \hat{\mu}_1, \dots, \hat{\mu}_1, -\hat{\mu}_2, \dots, -\hat{\mu}_2, \hat{\mu}_1, \dots, \hat{\mu}_1)^T,$$

where $\hat{\mu}_1$ is taken to be the median of $\hat{\theta}_{1i}$ of the first group (normal tissues), and $\hat{\mu}_2$ the median of $\hat{\theta}_{1i}$ of the other group. Hence, we have $\underline{a}_1 \perp \underline{\hat{\mu}}$, where

$$\underline{\hat{\mu}} = (\hat{\mu}_1, \dots, \hat{\mu}_1, \hat{\mu}_2, \dots, \hat{\mu}_2, \hat{\mu}_1, \dots, \hat{\mu}_1, \hat{\mu}_2, \dots, \hat{\mu}_2)^T.$$

By the statistical test $T_{\underline{a}}$ developed in Section 3.1, we find that 81 out of 350 probe sets are detected as individually significant at the 0.05 level. Out of those, 36 probe sets remain significant after the multiple test adjustment of Benjamini and Hochberg (1995).

We plot $(\hat{\theta}_{1i}, \hat{\theta}_{2i})$, $i = 1, 2, \dots, 20$, and $(\hat{\phi}_{1j}, \hat{\phi}_{2j})$, $j = 1, 2, \dots, m$, for those probe-sets that are detected as significant; some interesting facts can be observed. We now zoom in on three of those probe sets.

5.1.1. *Probe set “214974_x_at.”* In the study the probe set “214974_x_at” is used to measure the expression level of Gene “CXCL5.” Our test gave the p -value of 1.11×10^{-3} , the adjusted p -value of 2.38×10^{-2} and the q -value, as proposed in Storey (2003), of 5.77×10^{-4} , offering significant evidence against the unidimensional model. The first four singular values of the data matrix are (3387, 1388, 361, 168). As mentioned in the Introduction with Figure 1, the arrays cannot be easily separated by the first right singular vector, but if we use $(\hat{\theta}_{1i}, \hat{\theta}_{2i})$ jointly, the arrays are well separated in the 2-dimensional space. The usual one-dimensional index of the probe set is insufficient to summarize the gene expression of “CXCL5.”

Further inspection of the data shows that the intensities from Probe 3 are much higher than those of the other probes, and Probe 3 dominantly contributes to the values of $\hat{\theta}_{1i}$. By the Basic Local Alignment Search Tool (BLAST, <http://www.ncbi.nlm.nih.gov/blast/Blast.cgi>), we found that Probe 3 is represented in both Gene “CXCL5” and Gene “N-PAC,” but the other probes were confirmed as specific to Gene “CXCL5.” We further confirmed that the intensities of Probe 3 were highly correlated with the intensities of several probes in the probe set “208506_x_at” (designed by Affymetrix to measure the expression level of Gene “N-PAC”), and thus, we need to take Probe 3 with caution. If Probe 3 were removed from the probe set, we would have seen a clear separation of the two groups from the first singular vector; see Figure 2. In this case, the second singular vector from the whole probe set appears to be a better summary of Gene “CXCL5.” We note that Gene “CXCL5” has been indicated as an important gene for colorectal cancer in the literature. For example, Dimberg et al. (2007) observed significantly higher expression levels of the protein encoded by “CXCL5” in colorectal cancer tumors than in normal tissue, so the multidimensionality of the probe set “214974_x_at” flagged through our statistical work can offer biologically relevant information.

5.1.2. *Probe set “227899_at.”* The probe set “227899_at” is designed by Affymetrix to measure the expression level of Gene “VIT.” Our test gave the p -value 8.78×10^{-4} , the adjusted p -value 2.38×10^{-2} and the q -value 5.77×10^{-4} . The first four singular values are (3178, 1011, 227, 77).

From Figure 3, we note that differential expression can be detected from the second right singular vector, but not the first. From the probe-level data, we find that the intensities of Probe 4 and Probe 7 are much higher than those of the other probes, and these two probes dominate the first two singular vectors. Furthermore, we confirmed by BLAST both probes as specific for measuring the expression level of Gene “VIT,” and so did the other probes. As a double check, we applied

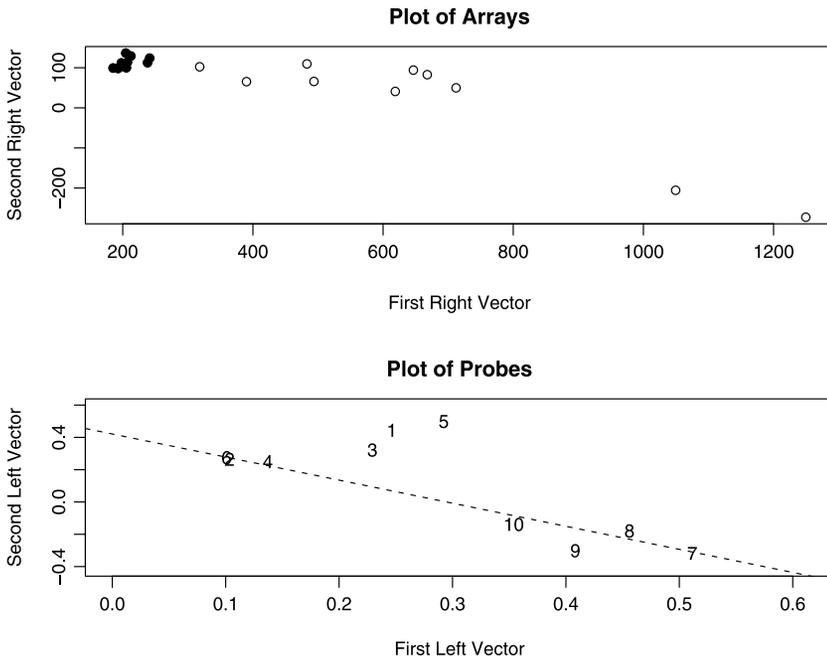


FIG. 2. Scatterplot of singular vectors for the probe set “214974_x_at” after we remove Probe 3. See Figure 1 for more details about this figure.

the remapping method proposed by Lu et al. (2007) and confirmed all the probes in this probe set were specified for the three transcript variants for Gene “VIT.” Therefore, a 2-dimensional summary of the gene appears necessary for this probe set.

To make the point further, we provide the absolute value of percentages calculated from M_1 and M_2 in Table 5, where

$$M_1 = \begin{pmatrix} \hat{\theta}_{11}\hat{\phi}_{11} & \cdots & \hat{\theta}_{11}\hat{\phi}_{1m} \\ \vdots & \vdots & \vdots \\ \hat{\theta}_{1n}\hat{\phi}_{11} & \cdots & \hat{\theta}_{1n}\hat{\phi}_{1m} \end{pmatrix},$$

and

$$M_2 = \begin{pmatrix} \hat{\theta}_{21}\hat{\phi}_{21} & \cdots & \hat{\theta}_{21}\hat{\phi}_{2m} \\ \vdots & \vdots & \vdots \\ \hat{\theta}_{2n}\hat{\phi}_{21} & \cdots & \hat{\theta}_{2n}\hat{\phi}_{2m} \end{pmatrix}.$$

It is clear that the information contained in the second dimension for Probes 4 and 7 is important, because in more than half of the arrays their contributions from the second dimension are more than 20% of those from the first. The joint use of $\hat{\theta}_{1i}$ and $\hat{\theta}_{2i}$ gives a more complete picture about the expression profile of Gene “VIT.”

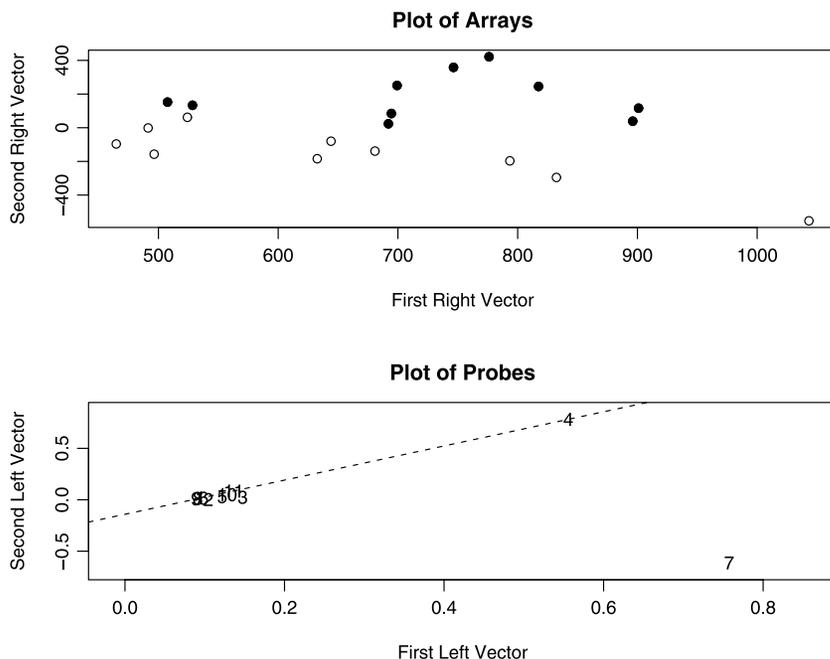


FIG. 3. Scatterplot of singular vectors for the probe set “227899_at.” The probe numbers are shown in the lower plot, and the dotted line is given by the least trimmed squares estimate. The circles in the upper plot represent the arrays hybridized by the samples from the colorectal adenocarcinomas, while the solid points represent the arrays hybridized by the samples from the normal colonic tissues.

5.1.3. Probe set “1560296_at.” The probe set “1560296_at” is used in the HG-U133-Plus-2.0 platform to represent Gene “DST.” This probe set is detected

TABLE 5
A summary of the absolute values of $\hat{\theta}_{2i}\hat{\phi}_{2j}/\hat{\theta}_{1i}\hat{\phi}_{1j}$ in percentage by probes

227899_at	Min. (%)	Q1 (%)	Med. (%)	Q3 (%)	Max. (%)
Probe 1	0.06	2.48	5.03	6.56	10.92
Probe 2	0.01	0.32	0.64	0.84	1.39
Probe 3	0.04	2.00	4.04	5.27	8.78
Probe 4	0.39	17.37	35.20	45.88	76.40
Probe 5	0.07	2.97	6.02	7.85	13.06
Probe 6	0.04	1.84	3.72	4.85	8.08
Probe 7	0.22	10.01	20.29	26.44	44.02
Probe 8	0.04	1.77	3.59	4.68	7.79
Probe 9	0.03	1.29	2.62	3.42	5.69
Probe 10	0.11	4.74	9.61	12.52	20.85
Probe 11	0.17	7.69	15.59	20.32	33.83

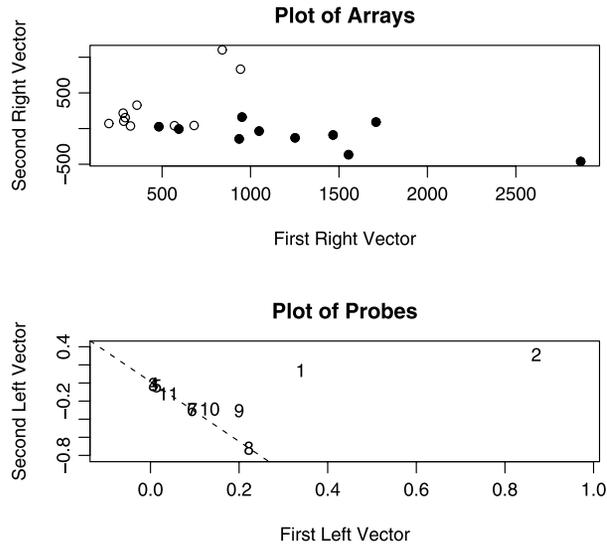


FIG. 4. Scatterplot of singular vectors for the probe set “1560296_at.” The probe numbers are shown in the lower plot, and the dotted line is given by the least trimmed squares estimate. The circles in the upper plot represent the arrays hybridized by the samples from the colorectal adenocarcinomas, while the solid points represent the arrays hybridized by the samples from the normal colonic tissues.

by our test with a significant 2-dimensional mean structure (p -value 1.88×10^{-3} , adjusted p -value 2.87×10^{-2} and q -value 6.96×10^{-4}). The first four singular values are (5470, 1748, 504, 271).

From Figure 4, we observe that the probes 1 and 2 are dominant probes. Further inspection shows that the first singular vector is primarily determined by these two probes. Following the method of Lu et al. (2007), we find that Probes 1, 2 and 3 are remapped to three transcripts each (“veejee.aApr07-unspliced,” “DST.vlApr07-unspliced” and “DST.iApr07”), yet the other probes are remapped to two variants only (“veejee.aApr07-unspliced” and “DST.vlApr07-unspliced”). For this probe set, the significant 2-dimensional mean structure of the data matrix could be resolved by proper remapping of the probes.

5.2. Example 2. In this example the data (<http://www.ncbi.nlm.nih.gov/projects/geo/query/acc.cgi?acc=GSE8874>) were collected in a recent experiment with the $2 \times 2 \times 2$ factorial design, the detail of which is discussed in Leung et al. (2008). The three factors (with two levels each) are as follows:

- (i) mutation: mutant or wild type (WT);
- (ii) tissue: retinas or whole body;
- (iii) time: 36 or 52 hours post-fertilization.

Under each condition, three Affymetrix zebrafish genome arrays are replicated, so we have 24 arrays in total. The vector $\hat{\mu}$ is computed as in Example 1 by assuming that the means in each tissue group are equal. Furthermore, we generate two directions \underline{a}_1 and \underline{a}_2 , used to reflect the possible tissue and mutation effects, respectively. In the study we still use PM as the intensity measure and carry out the singular value decomposition to get the two largest singular values as $\hat{\lambda}_1$ and $\hat{\lambda}_2$, where $\hat{\lambda}_1 \geq \hat{\lambda}_2$. We focus on 75 probe sets with the highest $\hat{\lambda}_2^2/\hat{\lambda}_1^2$ (with all those ratios above 1/10), and use the χ^2 test described in Section 3.2 on each of those probe sets.

In this example 39 out of 75 probe sets are detected as individually significant, out of which 39 probe sets remain significant after the multiple test adjustment of Benjamini and Hochberg (1995). We shall describe one such probe set in detail.

5.2.1. *Probe set “Dr.7506.1.A1_at.”* In the zebrafish genome array, the probe set “Dr.7506.1.A1_at” corresponds to gene “tuba8l2.” The χ^2 test gave the p -value of 2.37×10^{-5} , the adjusted p -value of 7.52×10^{-5} and the q -value of 4.83×10^{-6} . The first four singular values are (43142, 14839, 2078, 1688). It is clear from Figure 5 that we cannot distinguish two tissue groups based on $\hat{\theta}_{1i}$, but the

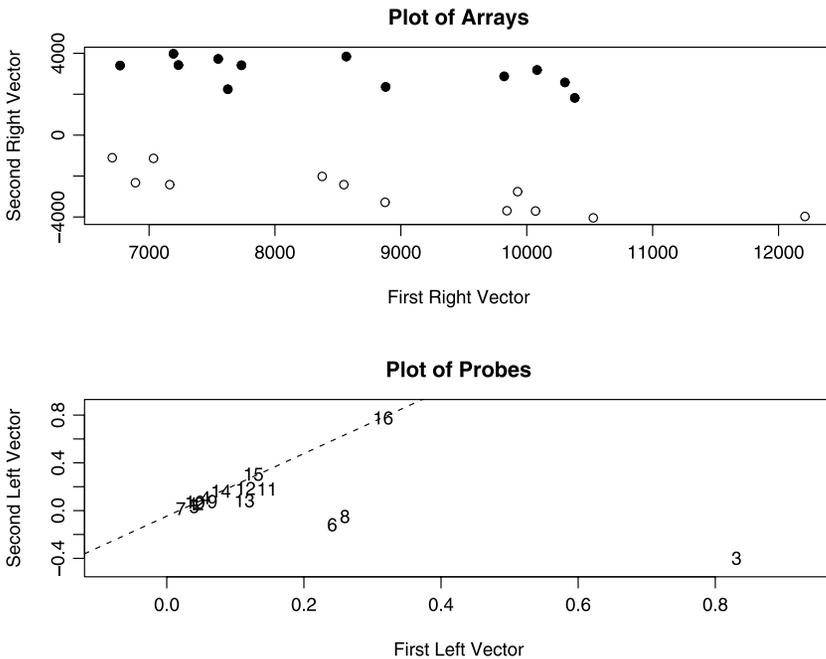


FIG. 5. Scatterplot of singular vectors for the probe set “Dr.7506.1.A1_at.” The probe numbers are shown in the lower plot and the dotted line is a robust linear fit. The circles in the upper plot represent the arrays hybridized by the samples from retinas, while the solid points represent the arrays hybridized by the samples from whole body.

TABLE 6
A summary of the absolute values of $\hat{\theta}_{2i}\hat{\phi}_{2j}/\hat{\theta}_{1i}\hat{\phi}_{1j}$ in percentage by probes

Dr.7506.1.A1_at	Min. (%)	Q1 (%)	Med. (%)	Q3 (%)	Max. (%)
Probe 1	23.71	40.44	48.73	58.58	81.25
Probe 2	20.13	34.33	41.37	49.73	68.97
Probe 3	7.76	13.23	15.94	19.16	26.58
Probe 4	30.74	52.42	63.16	75.94	105.32
Probe 5	13.20	22.51	27.12	32.60	45.22
Probe 6	7.95	13.56	16.33	19.64	27.23
Probe 7	12.37	21.10	25.42	30.56	42.38
Probe 8	3.08	5.25	6.32	7.60	10.54
Probe 9	18.24	31.10	37.48	45.05	62.48
Probe 10	27.56	47.00	56.63	68.08	94.42
Probe 11	19.89	33.92	40.87	49.13	68.14
Probe 12	26.07	44.47	53.58	64.42	89.34
Probe 13	11.71	19.98	24.07	28.94	40.13
Probe 14	33.25	56.70	68.32	82.14	113.92
Probe 15	38.84	66.24	79.81	95.96	133.08
Probe 16	39.66	67.64	81.50	97.98	135.88

two groups are well separated by $\hat{\theta}_{2i}$. Further inspection of the data shows that the intensities of Probe 3 are linearly related with $\hat{\theta}_{1i}$, but $\hat{\theta}_{2i}$ are linearly related with the intensities of Probe 15. From Table 6, we see that the information from $\hat{\theta}_{2i}$ are clearly nonnegligible. Furthermore, we used BLAST to verify that all the probes are appropriate for Gene “tuba812,” so there is strong evidence that the expression profile for Gene “tuba812” cannot be summarized by the usual unidimensional index across experimental conditions. In fact, the commonly used gene expression index would mask the clear differential expressions of the two tissue types.

6. Conclusions. In this article we have proposed a new framework for testing the unidimensional mean structure of the probe-level data matrix. For most applications, we can carry out the tests discussed in the article based on large sample approximations. We also proposed a model-based bootstrap algorithm to better control type I errors when the sample size is small.

In two case studies, the proposed method detected genes whose expression levels were not well summarized by unidimensional indices. Through detailed inspection of the probe-level intensities of those genes, we found that the intensities of different probes can show different profiles across experimental conditions. In our investigation, we noticed that the following scenarios exist for the violation of a unidimensional gene expression summary:

- (1) A large percentage of probes that have poor binding strengths or low intensity measures in a probe set can mask the gene expression profiles.

- (2) One or more probes should be remapped to different variants of the same gene.
- (3) One or more probes are cross-hybridized.
- (4) An outlying and erroneous measurement is present for one of the probes.
- (5) The multiplicative model used to summarize gene expression is inadequate even with all the probes well selected.

It has been observed by Harbig, Sprinkle and Enkemann (2005) that outlier signals on just one probe can seriously affect the calculations used for the subsequent analysis. While we do not always have definite answers as to the biological implications of such structures, our statistical analysis is valuable in both flagging the potentially interesting and important probes and genes for further scientific investigations. Our approach does not lead directly to probe remapping, but may suggest candidates for possible alternative mapping [Gautier et al. (2004); Lu et al. (2007)]. The bottom line is clear: if we solely rely on models that assume unidimensional gene expressions, we might miss some of the complexities in gene expression data analysis. When a unidimensional model is shown to be inadequate, appropriate actions, such as probe remapping, an alternative model or a different summarization method [e.g., Kapur et al. (2007)], are called for.

Acknowledgments The authors thank Doctors Ping Ma and Sheng Zhong, as well as the Associate Editor, for their helpful suggestions on the case studies presented in the paper.

SUPPLEMENTARY MATERIAL

Proofs of Main Results (DOI: [10.1214/09-AOAS262SUPP](https://doi.org/10.1214/09-AOAS262SUPP); .pdf). We give a lemma on consistency, followed by the proofs for the theorems that are described in Sections 2 and 3.

REFERENCES

- BENJAMINI, Y. and HOCHBERG, Y. (1995). Controlling the false discovery rate: A practical and powerful approach to multiple testing. *J. Roy. Statist. Soc. Ser. B* **57** 289–300. [MR1325392](https://doi.org/10.2307/2346178)
- DIMBERG, J., DIENUS, O., LÖFGREN, S., HUGANDER, A. and WÄGSÄTER, D. (2007). Expression and gene polymorphisms of the chemokine CXCL5 in colorectal cancer patients. *International Journal of Oncology* **31** 97–102.
- FENG, X. and HE, X. (2009). Supplement to “Inference on low-rank data matrices with applications to microarray data.” DOI: [10.1214/09-AOAS262SUPP](https://doi.org/10.1214/09-AOAS262SUPP).
- GAUTIER, L., MØLLER, M., FRIIS-HANSEN, L. and KNUDSEN, S. (2004). Alternative mapping of probes to genes for Affymetrix chips. *BMC Bioinformatics* **5** 111.
- HARBIG, J., SPRINKLE, R. and ENKEMANN S. A. (2005). A sequence-based identification of the genes detected by probesets on the Affymetrix U133 plus 2.0 array. *Nucleic Acids Research* **33** e31.
- HE, X. and SHAO, Q. (1996). A general Bahadur representation of M -estimators and its application to linear regression with nonstochastic designs. *Ann. Statist.* **24** 2608–2630. [MR1425971](https://doi.org/10.1214/aos/1176324771)

- HU, J., WRIGHT, F. and ZOU, F. (2006). Estimation of expression indexes for oligonucleotide arrays using singular value decomposition. *J. Amer. Statist. Assoc.* **101** 41–50. [MR2252432](#)
- KAPUR, K., YING, Y., OUYANG, Z. and WONG, W. (2007). Exon arrays provide accurate assessments of gene expression. *Genome Biology* **8** R82.
- LEADBETTER, M. R., LINDGREN, G. and ROOTZEN, H. (1983). *Extremes and Related Properties of Random Sequences and Processes*, 1st ed. Springer, New York. [MR0691492](#)
- LEUNG, Y. F., MA, P., LINK, B. A. and DOWLING, J. (2008). Factorial microarray analysis of zebrafish retinal development. *Proc. Natl. Acad. Sci.* **105** 12909–12914.
- LI, C. and WONG, W. H. (2001). Model-based analysis of oligonucleotide arrays: Expression index and outlier detection. *Proc. Natl. Acad. Sci. USA* **98** 31–36.
- LU, J., LEE, J. C., SALIT, M. L. and CAM, M. C. (2007). Transcript-based redefinition of grouped oligonucleotide probe sets using AceView: High-resolution annotation for microarrays. *BMC Bioinformatics* **8** 108.
- MAMMEN, E. (1991). *When Does Bootstrap Work? Asymptotic Results and Simulations*, 1st ed. Springer, New York.
- LIN, G., HE, X., JI, H., SHI, L., DAVIS, R. W. and ZHONG, S. (2006). Reproducibility probability score—incorporating measurement variability across laboratories for gene selection. *Nature Biotechnology* **24** 1476–1477.
- PARMIGIANI, G., GARRETT, E. S., IRIZARRY, R. A. and ZEGER, S. L. (2003). *The Analysis of Gene Expression Data*, 1st ed. Springer, New York. [MR2001388](#)
- SHI, L., REID, L. H., JONES, W. D. ET AL. (2006). The MicroArray Quality Control (MAQC) project shows inter- and intraplatform reproducibility of gene expression measurements. *Nature Biotechnology* **24** 1151–1161. A full list of authors can be found at <http://www.lerner.ccf.org/services/gc/documents/MAQC-paper.pdf>.
- STOREY, J. D. (2003). The positive false discovery rate: A Bayesian interpretation and the q -value. *Ann. Statist.* **31** 2013–2035. [MR2036398](#)

X. FENG
NATIONAL INSTITUTE OF
STATISTICAL SCIENCES
19 T.W. ALEXANDER DRIVE
DURHAM, NORTH CAROLINA 27709
USA
E-MAIL: xfeng@niss.org

X. HE
DEPARTMENT OF STATISTICS
UNIVERSITY OF ILLINOIS
AT URBANA-CHAMPAIGN
725 SOUTH WRIGHT STREET
CHAMPAIGN, ILLINOIS 61820
USA
E-MAIL: x-he@illinois.edu