

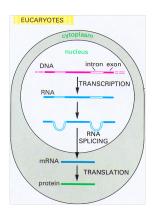


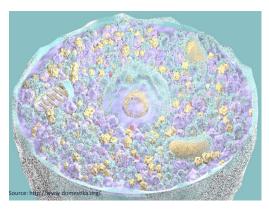
# Statistical Methods for Quantitative MS-Based Proteomics:

1. Identification & False discovery rate

Lieven Clement

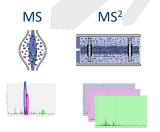
Proteomics Data Analysis Shortcourse





# Challenges in Label Free MS-based Quantitative Proteomics

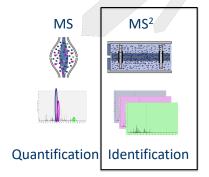




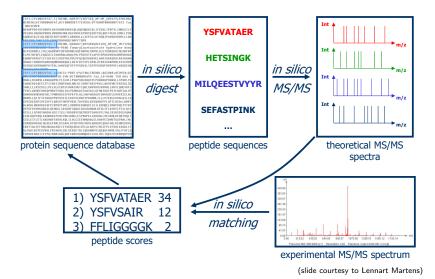
Quantification Identification

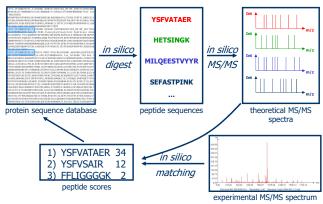
# Challenges in Label Free MS-based Quantitative Proteomics

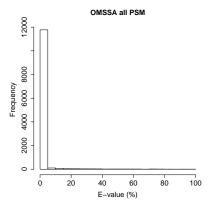




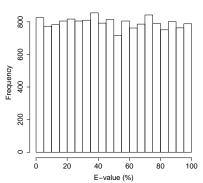
#### Identification





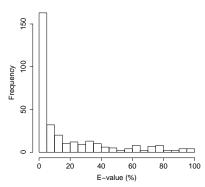


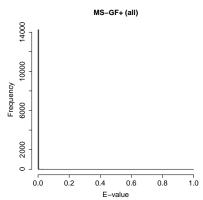


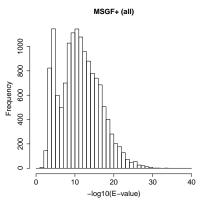


Probability that a random candidate peptide produces a higher score that the observed PSM score.

#### OMSSA decoy PSMs







Probability that a random candidate peptide produces a higher score that the observed PSM score.

• A bad hit is the random hit with the best score so it is also bound to have a low E-value.



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- If we look at E-values for all PSMs they are only useful as a score.



- A bad hit is the random hit with the best score so it is also bound to have a low E-value.
- If we look at E-values for all PSMs they are only useful as a score.
- We should know the distribution of the maximum score of random candidate peptides when we want to do the statistics.



### Table of Outcomes

|             | Called Bad | Called Correct |       |
|-------------|------------|----------------|-------|
| Bad hit     | TN         | FP             | $m_0$ |
| Correct hit | FN         | TP             | $m_1$ |
| Total       | NR         | R              | т     |

- TN: number of true negatives
- FP: number of false positives
- FN: number of false negatives
- TP: number of true positives
- NR: number of non-rejections, R: number of rejections



### Table of Outcomes

|              |             | Called Bad | Called Correct |       |
|--------------|-------------|------------|----------------|-------|
| Unobservable | Bad hit     | TN         | FP             | $m_0$ |
|              | Correct hit | FN         | TP             | $m_1$ |
| Observable   | Total       | NR         | R              | m     |

 $FDP = \frac{FP}{FP+TP}$ . But is unknown! (FDP: false discovery proportion)

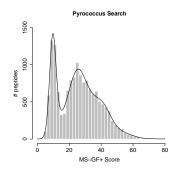


### Table of Outcomes

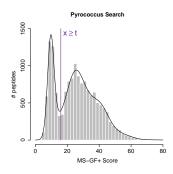
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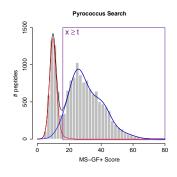
$$FDR = E \left[ \frac{FP}{FP+TP} \right]$$
. (FDR: false discovery rate)





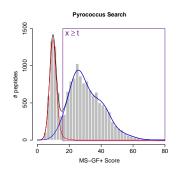






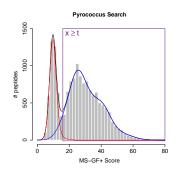
$$f(x) = \pi_0 f_0(x) + (1 - \pi_0) f_1(x)$$





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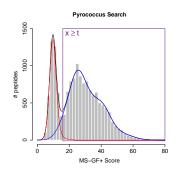
$$FDR(t) = E\left[\frac{FP}{FP+TP}\right]$$



FDR(t) = 
$$\frac{FP}{FP+TP}$$

$$= \frac{m_0 P[x \ge t|FP]}{mP[x \ge t]}$$

$$= \frac{mP[FP]P[x \ge t|FP]}{mP[x \ge t]}$$



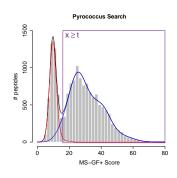
core threshold 
$$t$$
?
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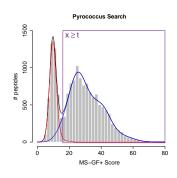
$$FDR(t) = \frac{\pi_0 P_0[x \ge t]}{P[x \ge t]}$$



FDR(t) = 
$$\frac{m_0 P_0(x)}{p|x|} + (1 - \pi_0) f_1(x)$$
  
FDR(t) =  $\frac{FP}{FP + TP}$   
FDR(t) =  $\frac{m_0 P[x \ge t|FP]}{mP[x \ge t]}$   
=  $\frac{mP[FP]P[x \ge t|FP]}{mP[x \ge t]}$   
FDR(t) =  $\frac{\pi_0 P_0[x \ge t]}{P[x \ge t]}$ 

$$P[x \ge t] = \int_{x=t}^{+\infty} f(x) dx$$





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$$\frac{m_0 P_0(x)}{mP[x \ge t]}$$

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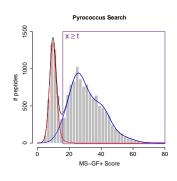
$$FDR(t) = \frac{m_0 P[x \ge t|FP]}{mP[x \ge t]}$$

$$= \frac{mP[FP]P[x \ge t|FP]}{mP[x \ge t]}$$

$$FDR(t) = \frac{\pi_0 P_0[x \ge t]}{P[x \ge t]}$$

FDR is a set property: 
$$FDR(t) = \frac{\pi_0 \int_{x=t}^{+\infty} f_0(x) dx}{\int_{x=t}^{+\infty} f(x) dx}$$





Score threshold *t*?

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$$t$$
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$$f(x) = \pi_0 f_0(x) + (1 - \pi_0) f_1(x)$$

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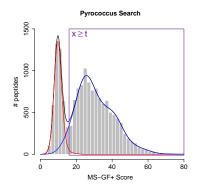
$$FDR(t) = \frac{n070[x \ge t]}{P[x \ge t]}$$

local fdr (posterior error probability, PEP):  $fdr(x) = \frac{\pi_0 t_0(x)}{f(x)}$ 

Probability that an individual PSM is a bad hit.



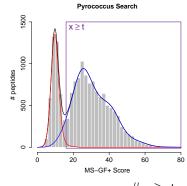
### How to estimate FDR?



$$FDR(t) = E\left[\frac{FP}{FP+TP}\right]$$
$$= \frac{\pi_0 P_0[x \ge t]}{P[x \ge t]}$$

$$P[x \ge t] = \int_{t}^{\infty} f(x) dx$$

### How to estimate FDR?



$$\hat{P}[x \ge t] = \frac{\#x \ge t}{m} \qquad \Rightarrow \qquad$$

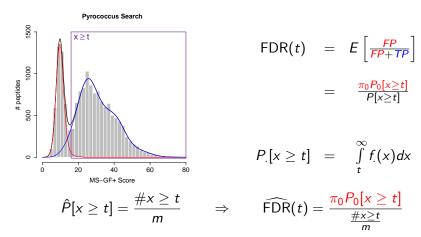
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$$P[x \ge t] = \int_{t}^{\infty} f(x) dx$$

$$\widehat{\mathsf{FDR}}(t) = \frac{\pi_0 P_0[x \ge t]}{\frac{\#x \ge t}{m}}$$

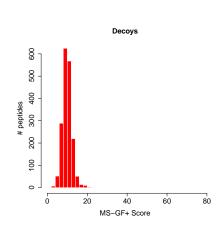


### How to estimate FDR?

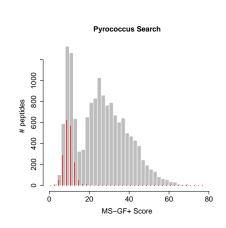


How to characterize  $f_0(t)$  and  $\pi_0$  in proteomics?

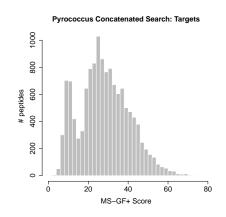




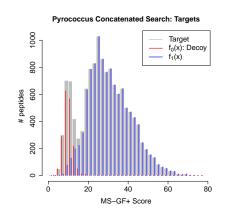
- Search against decoy database to generate representative bad hits
- Reversed databases are popular



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- Concatenated search



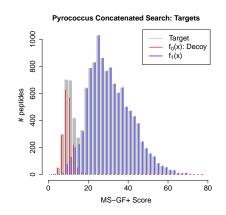
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$$\hat{\pi}_0 = rac{\# extit{decoys}}{\# extit{targets}}$$



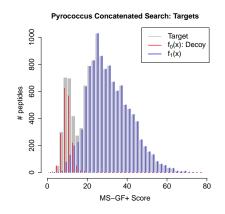


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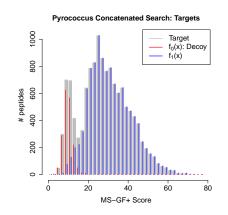
• Score cuttoff:  $FDR(x) = E \left[ \frac{FP}{FP+TP} \right]$ 





• Competitive Target - decoy:

$$\widehat{\mathsf{FDR}}(x) = \frac{\#\mathsf{decoys}|X \ge x}{\#\mathsf{targets}|X \ge x}$$



• Competitive Target - decoy:

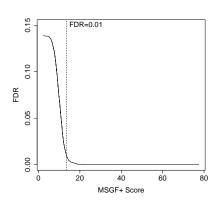
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$$\widehat{\text{FDR}}(x) = \hat{\pi}_0 \frac{f_0(x) dx}{\int_t^{+\infty} f(x) dx}$$

$$\widehat{\text{FDR}}(x) = \hat{\pi}_0 \frac{\hat{P}_0[X \ge x]}{\hat{P}[X > x]}$$

### Target-Decoy approach to establish null distribution



• Competitive Target - decoy:

$$\widehat{\mathsf{FDR}}(x) = \frac{\# decoys | X \ge x}{\# targets | X \ge x}$$

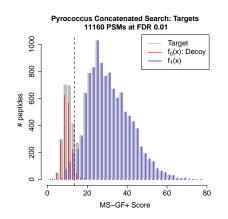
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$$\widehat{\text{FDR}}(x) = \hat{\pi}_0 \frac{\int_{t}^{t} f_0(x) dx}{\int_{t}^{t} f(x) dx}$$

$$\widehat{\text{FDR}}(x) = \hat{\pi}_0 \frac{\hat{P}_0[X \ge x]}{\hat{P}[X > x]}$$

### Assess TDA assumptions

#### We have to evaluate that

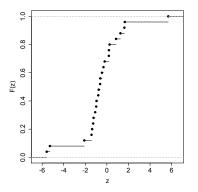
• The decoys are good simulations of the bad target hits: compare distributions  $F_D(x)$  with F(x)

$$F_D(x) = \int_{-\infty}^{t} f_D(x) dx \quad \leftrightarrow \quad F(x) = \int_{-\infty}^{t} f(x) dx$$

- $\hat{\pi}_0 = \frac{\#decoys}{\#targets}$  is a good estimator for  $\pi_0$ .
- We will use Probability-Probability-plots (PP-plot) for this purpose.

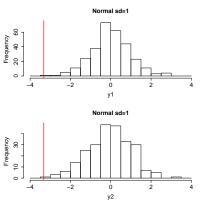


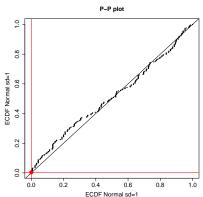
- To make PP-plots we need estimates for  $F_D(x)$  and F(x).
- The empirical cumulative distribution (ECDF) is used for that purpose



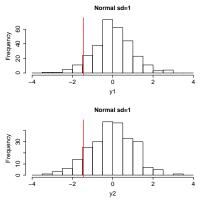
$$\hat{F}_D(x) = \frac{\#decoys|X \le x}{\#decoys}, \quad \hat{F}(x) = \frac{\#targets|X \le x}{\#targets}$$

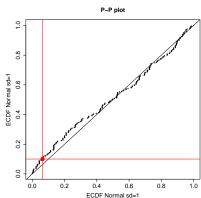


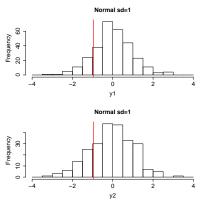


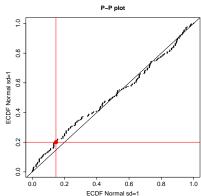


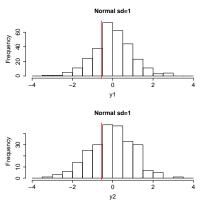


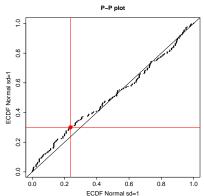


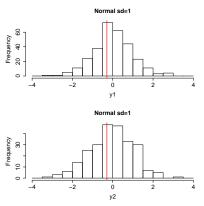


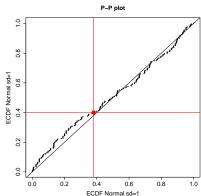


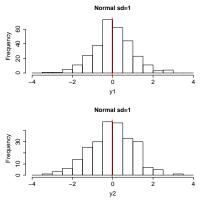


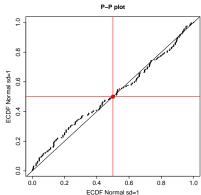




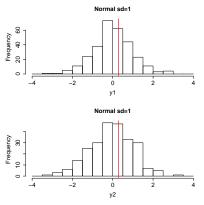


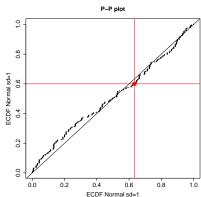


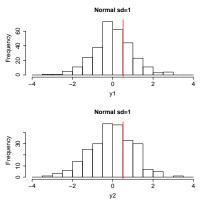


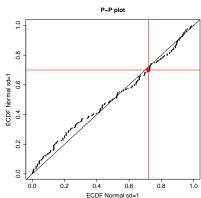


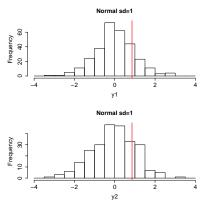


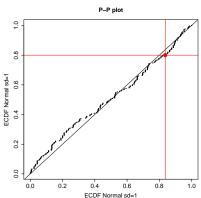


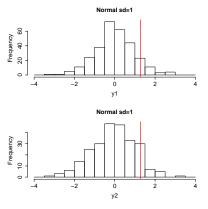


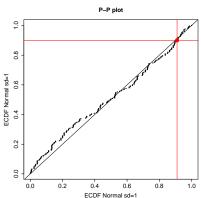


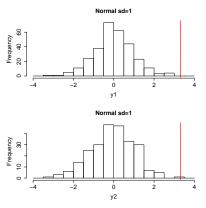


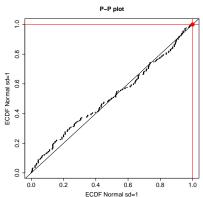


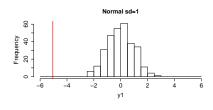


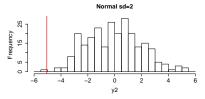


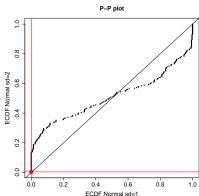




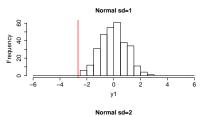


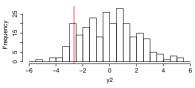


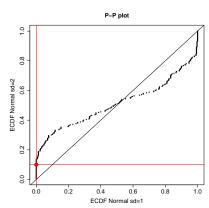




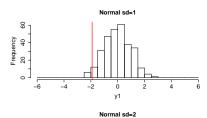


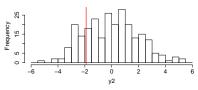


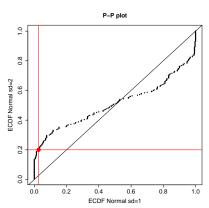




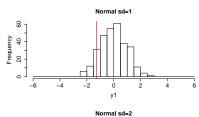


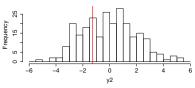


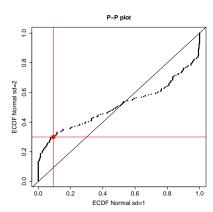




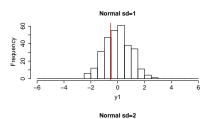


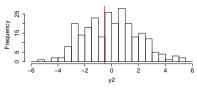


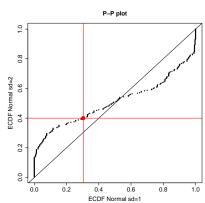




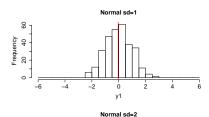


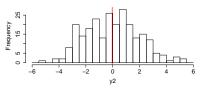


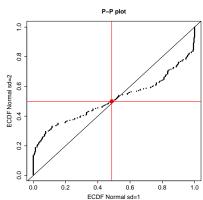




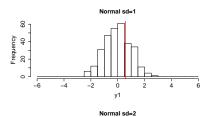


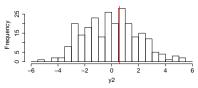


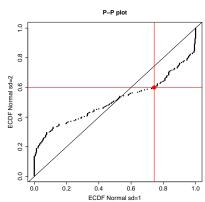




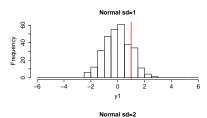


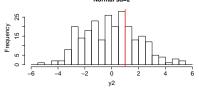


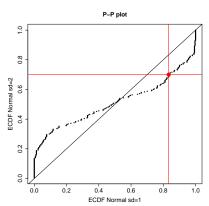




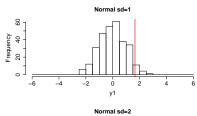


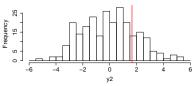


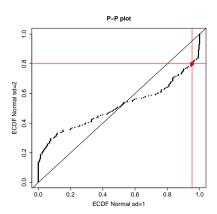




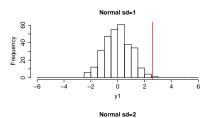


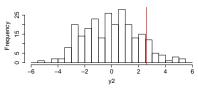


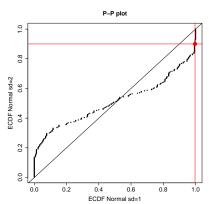




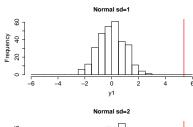


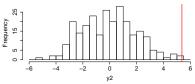


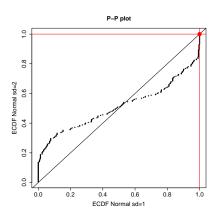




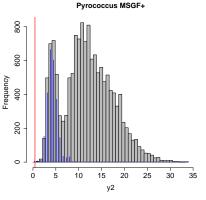


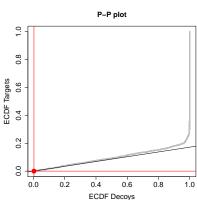




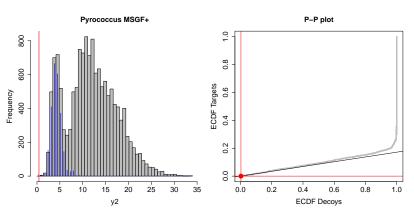












What about  $\hat{\pi}_0$ ?



