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Dear Prof Leek,

My name is Meilei Jiang. I am a third year Phd student in statistics at UNC Chapel Hill, currently working with Steve Marron. Recently I am doing research on adjusting for batch effects in high dimensional data. I have read your papers and I quite like your approach, Surrogate Variable Analysis (SVA), as a method for batch correction and for addressing data heterogeneity in the context of multiple testing dependence. However, I am quite puzzled by one aspect of SVA and wonder whether you can explain the reason behind your choice of posterior probability weights as the basis of the methods. There appears to be a simpler and better choice of posterior probabilities, so I wonder if I am missing something.

In particular, I think it seems the performance of SVA can be improved by modifying one step: weighting the residual matrix R by the probability $\Pr(\gamma_i \neq \vec{0}|X, S, \hat{G})$ instead of weighting the data matrix X by the probability $\Pr(b_i = \vec{0} \,\&\, \gamma_i \neq \vec{0}|X, S, \hat{G})$. I am wondering whether you have considered the former and rejected it for some reason?

In a simple simulation study, this new approach to SVA improves the performance of IRW-SVA in the case that there are no genes (variables) which are strongly associated with unmeasured confounders but are not associated with measured factors. The two approaches seem to have similar performance when such a subset exists.

The simulation study was conducted using your R package 'sva'. Details are in the attachment.

Thank you for your time and consideration.

I look forward to your reply.

Sincerely,

Meilei Jiang