Categorical Permulation Walkthrough

Ruby Redlich

10 January, 2023

Introduction

This walkthrough explains how to perform permulation analysis to calculate empirical p-values for genes and pathways for Categorical traits. For a description of what permulations are and why they are important, refer to the Permulations Walkthrough.

Categorical Permulations Overview

Categorical permulations are accomplished slightly differently than binary and categorical permulations because the simulation step is not based on a Brownian motion model. Instead, a simulated phenotype is generated according to a continuous time Markov Model, the same model that was used to reconstruct the ancestral history of the trait. As with binary and categorical permulations, the simulation is based on a phylogeny with branch lengths representing the average genome-wide evolutionary rate along that branch. Next, 3 steps are taken to ensure that the permulated phenotype contains the same number of species with each trait value as the original phenotype:

- 1) Rejection: any simulated phenotype in which there are not the same number of **extant** species with each trait value as the original phenotype is rejected.
- 2) Permutation of internal traits: the simulated values for **internal** species are ignored. Instead, the original trait values for the internal species in the phylogeny are permuted and assigned to internal species in the permutated phenotype.
- 3) Re-organize internal traits: a search technique similar to simulated annealing is used to re-organize the internal traits relative to the traits of the extant species to improve the likelihood of the permulated phenotype. This generates a plausible trait history that exactly matches trait category counts and has a comparable probabilistic likelihood to the original simulation.

Note that the permulation functions can take a long time to run on large data sets and for large numbers of permulations.

Categorical Permulations

This vignette will use the basal metabolic rate (BMR) categorical phenotype to demonstrate how to run a categorical permulation analysis. This vignette will briefly walk through the steps for ancestral state reconstruction (ASR) and calculating correlation statistics that are required for this analysis, but for more details regarding these steps please refer to the Categorical Walkthrough and the ASR Walkthrough.

Getting Started With a Categorical Trait Analysis in RERconverge

Start by loading the RERconverge library. For more detailed instructions on getting started with RERconverge, refer to the RERconverge Analysis Walkthrough vignette.

```
if (!require("RERconverge", character.only = T, quietly = T)) {
   require(devtools)
   install_github("nclark-lab/RERconverge", ref = "master")
   # ref refers to the branch of RERconverge being installed
}
library(RERconverge)
```

Next read in the phenotype data and the gene trees. Additionally, calculate the relative evolutionary rates. For more details on using readTrees and getAllResiduals refer to the RERconverge Analysis Walkthrough vignette.

```
# find where the package is located on your machine
rerpath = find.package('RERconverge')

# read in the trees with the given file name
toytreefile = "subsetMammalGeneTrees.txt"
toyTrees=readTrees(paste(rerpath,"/extdata/",toytreefile,sep=""), max.read = 200)

# load the phenotype data into your workspace
# This will create a named vector with the name basalRate
data("basalRate")

# calculate the relative evolutionary rates with getAllResiduals
RERmat = getAllResiduals(toyTrees, useSpecies = names(basalRate))
```

The next steps is to infer the phenotypes of the ancestral species and calculate paths using the function char2PathsCategorical. For the purpose of this walkthrough, we will just use "ARD" (all rates different) as the model of evolution. (Note that the choice of rate model impacts the ancestral reconstruction and the analysis. Refer to the ASR Walkthrough for more details).

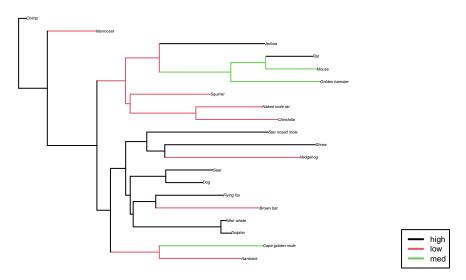
The toyTrees object contains a separate gene tree for each gene in the analysis with branch lengths representing the evolutionary rates of that gene. All of the gene trees have the same overall topology as the master tree, but some of them are missing certain species. To handle missing species, RERconverge generates something called paths. For a more detailed discussion of paths see the "RERconverge Analysis Walkthrough" vignette.

2

1

##

```
## Species from master tree not present in useSpecies: Platypus,Opossum,Tasmanian_devil,Wallaby,Armadil
## [1] "The integer labels corresponding to each category are:"
## high low med
```



Next calculate the association statistics relating the relative evolutionary rates to basal metabolic rate phenotype. For more details on how the output of correlateWithCategoricalPhenotype is organized, refer to the Categorical Walkthrough.

```
# Kruskal Wallis/Dunn posthoc testing (default)
cors = correlateWithCategoricalPhenotype(RERmat, charP)

# view the first few results
head(cors[[1]][order(cors[[1]]$P),])

## Rho N P p.adj
## ADAD1 0.3229020 35 0.004130593 0.2876621
## ARSA 0.3764943 29 0.005138883 0.2876621
## AP5M1 0.3056010 35 0.005543016 0.2876621
## BRAF 0.3700350 28 0.006768521 0.2876621
## BRSK2 0.3024616 31 0.010706289 0.2907447
## BDH1 0.2717130 34 0.011296477 0.2907447
```

Performing Permulations

The goal of running the permulation analysis is to generate many permulated phenotypes then calculate correlation statistics relating evolutionary rates of genes to the trait for each permulated phenotype. This generates a set of null correlation statistics – the statistics we would expect by chance given the same phylogeny and same numbers of species with each trait value. Permulation p-values are thus the fraction of correlation statistics among the permulated phenotypes that are more extreme than the correlation statistic calculated for the original trait data.

Generate Permulated Phenotypes

To run a permulation analysis, start by generating a set of permulated phenotypes using the function categoricalPermulations. In this example we generate 100 permulated phenotypes. For a more rigorous analysis we recommend using 1000 or more permulations (though this may be time consuming). This is because the permulation p-values can only be as precise as one over the number of permulations performed. categoricalPermulations takes the following as input:

- treesObj: The trees object containing every gene tree returned by readTrees
- phenvals: The named vector of phenotype data (should be a categorical phenotype)

- rm: The rate model. This should be the same rate model as passed to char2PathsCategorical to perform the ancestral reconstruction.
- rp: The root probabilities to use when simulating the phenotype. This gives the probability of each state at the root. The default value is "auto". It can also be a numeric vector with length equal to the number of phenotype categories. Other options are "stationary" and "flat". "flat" sets the probabilities of all categories at the root equal. "stationary" uses the stationary distribution of the transition matrix. For more details refer to the documentation for the castor function simulate_mk_model (Louca and Doebeli 2017).
- ntrees: the number of permulated phenotypes to generate

The following code generates 100 permulated phenotypes. This step may take a few minutes.

Done

perms, the output of categoricalPermulations is a 3-element list. The first element sims contains the original simulated trees. sims is a list of two matrices, tips and nodes. The matrices have ntrees rows corresponding to the ntrees simulations. Columns of the tips and nodes matrices correspond to the extant or internal species respectively. The second element is trees. These are the permulated phenotypes. trees is an ntrees-element list. Each element of trees is itself a list containing a tips vector and a nodes vector corresponding to the states of the extant and internal species. The third element of perms is startingTrees. startingTrees has the same structure as trees and corresponds to the permulated phenotypes before step 3, re-organize internal traits (see Categorical Permulations Overview).

Visualize Permulated Phenotypes

Shuffling internal states
Improving tree likelihoods

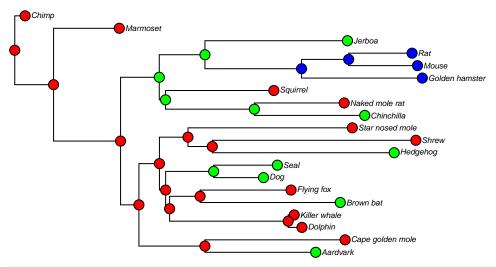
We can easily visualize some of the permulated phenotypes. For convenience we define a function that will plot the states as colored circles on the tree. Note that your trees will look slightly different from the ones shown here.

```
# define a function to plot the permulated phenotypes on the tree
library(RERconverge)

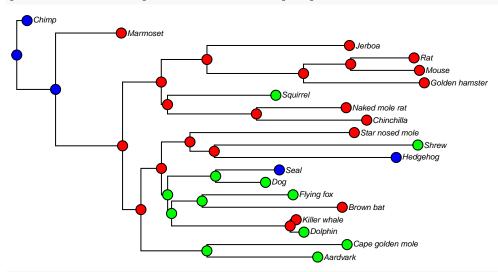
plotPermPhen <- function(tree, tips, internal_states) {
    plot(tree, label.offset = 0.005, cex = 0.5)
        tiplabels(pie = to.matrix(tips, sort(unique(tips))),cex = 0.5)
        nodelabels(pie = to.matrix(internal_states, sort(unique(internal_states))), cex = 0.5)
}

# prune the master tree to only contain species for which there are phenotype values
tree = toyTrees$masterTree
tree = pruneTree(tree, names(basalRate))

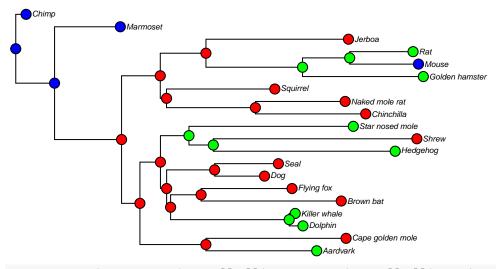
# plot some of the permulated trees
plotPermPhen(tree, perms$trees[[1]]$tips, perms$trees[[1]]$nodes)</pre>
```



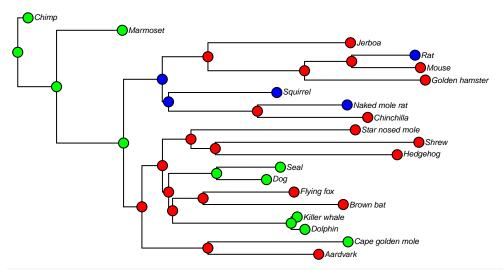
plotPermPhen(tree, perms\$trees[[25]]\$tips, perms\$trees[[25]]\$nodes)



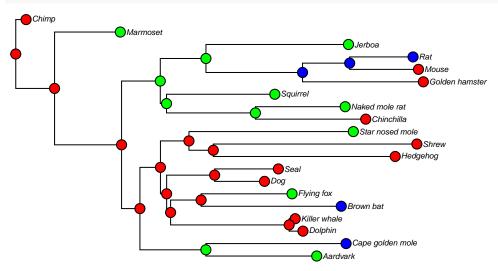
plotPermPhen(tree, perms\$trees[[50]]\$tips, perms\$trees[[50]]\$nodes)



plotPermPhen(tree, perms\$trees[[75]]\$tips, perms\$trees[[75]]\$nodes)



plotPermPhen(tree, perms\$trees[[100]]\$tips, perms\$trees[[100]]\$nodes)



Obtain Permulation P-values

We can obtain permulation p-values using the function getPermPvalsCategorical. This function takes as input:

- realCors: the correlation statistics object returned by correlateWithCategoricalPhenotype.
- nullPhens: the permulated phenotypes. This should be the trees element in the list returned by categoricalPermulations.
- phenvals : The named phenotype vector.
- treesObj : The trees object returned by readTrees.
- RERmat: The matrix of relative evolutionary rates returned by getAllResiduals.
- method: either "kw" for Kruskal Wallis or "aov" for ANOVA; this should be whichever method was used to calculate the correlation statistics using correlateWithCategoricalPhenotype, the default method of which is "kw". If another method is provided that is not "kw" or "aov", then the trait will be treated as a binary trait.

- ## Generating null paths
- ## Calculating correlation statistics
- ## Obtaining permulations p-values
- ## Done

The output of getPermPvalsCategorical is a 3-element list. The first element, res, has the same format as cors, the output of correlateWithCategoricalPhenotype, except each data frame has an additional column called permP containing the permulation p-values. The second and third elements are pvals and effsize. Each of these is a 2-element list. The first element contains a (number of genes) x (number of permulations) table containing the p-value or effect size of each gene for each permulation. The second element contains a list of tables for each pairwise test. Each table has dimensions (number of genes) x (number of permulations) and contains the p-value or effect size of each gene for each permulation.

If the trait is binary (has only 2 categories) then the output will look very similar except it will not contain lists of tables for the pairwise tests.

The pairwise tables are named with the integer mappings to the categories e.g. "1 - 2". Recall that the integer mapping is printed by char2PathsCategorical and can also be obtained by running the following code:

```
# view the names of the pairwise tables
names(pres$res[[2]])
## [1] "1 - 2" "1 - 3" "2 - 3"
# get the category to integer mapping
intlabels = map_to_state_space(basalRate)
print(intlabels$name2index)
## high low med
##
     1
           2
                3
# view the results ordered by permulation p-value
head(pres$res[[1]][order(pres$res[[1]]$permP),])
##
                       Rho N
                                        Ρ
                                              p.adj permP
## ADAD1
                 0.3229020 35 0.004130593 0.2876621 0.00
## AP5M1
                 0.3056010 35 0.005543016 0.2876621 0.00
## ARSA
                 0.3764943 29 0.005138883 0.2876621
## BIRC5
                 0.3047823 27 0.019021805 0.3216999 0.01
## BRAF
                 0.3700350 28 0.006768521 0.2876621 0.01
## Em:AC008101.5 0.1797311 33 0.056376766 0.3986397 0.02
# view the results of the pairwise tests ordered by permulation p-value
head(pres$res[[2]][[1]][order(pres$res[[2]][[1]]$permP),]) # high - low
```

```
##
                Rho
                             P p.adj permP
## ARSA
          -2.708968 0.02024788
                                     0.00
                                   1
## BIRC5
           1.775278 0.22755608
                                      0.01
                                   1
## BTBD18 -2.502992 0.03694448
                                      0.01
## APOH
           2.144787 0.09590962
                                   1 0.03
## BRAF
          -2.389181 0.05065792
                                   1 0.03
## ABHD5 -1.859582 0.18883420
                                   1 0.04
```

```
head(pres$res[[2]][[2]][order(pres$res[[2]][[2]]$permP),]) # high - med
##
                  Rho
                               Ρ
                                     p.adj
                                                permP
## ACOT13
             2.658824 0.02352420 0.7058718 0.00000000
## ADAM1A
             2.498884 0.03737552 0.7802140 0.01000000
## ANO2
             2.927877 0.01023855 0.7058718 0.01000000
## ADM
            -2.376555 0.05242547 0.8348500 0.01000000
## BRAF
            -2.726717 0.01919035 0.7058718 0.01000000
## BC118554 -1.767767 0.23129962 1.0000000 0.01388889
head(pres$res[[2]][[3]][order(pres$res[[2]][[3]]$permP),]) # low - med
##
                       Rho
                                     Ρ
                                           p.adj permP
## Em:AC008101.5 2.397934 0.049463461 0.6740709
                                                  0.00
## ADAD1
                  3.281030 0.003102857 0.3328440
## AP5M1
                 -3.209704 0.003986156 0.3328440
                                                  0.00
## ARSA
                  2.691795 0.021320581 0.4705343
                                                  0.00
## BIRC5
                 -2.682493 0.021922723 0.4705343 0.00
## ACTL7B
                  2.710343 0.020164073 0.4705343 0.02
```

Categorical Permulations for Pathway Enrichment Statistics

For details on how pathway enrichment statistics are calculated, refer to the RERconverge Analysis Walk-through vignette. Essentially a pathway enrichment analysis identifies groups of genes that are evolving faster or slower with the phenotype of interest. We recommend calculating permulation p-values for the pathway enrichment statistics in addition to the gene-evolutionary rate association statistics due to non-independence between genes in pathways.

Getting Started with Pathway Enrichment

You will need to download the gene sets and gene symbols from GSEA-MSigDB as gmtfile.gmt. Follow the instructions in the "RERconverge Analysis Walkthrough" vignette in order to properly download and save the gmt file in your current working directory. The "RERconverge Analysis Walkthrough" may say to download the file named c2.all.v6.2.symbols.gmt, however if that is not available, c2.all.v7.5.1.symbols.gmt will work. Ensure that the name of the gmt file in your working directory is "gmtfile.gmt".

```
# read in the annotations
annots = read.gmt("gmtfile.gmt")

# format in a list
annotlist=list(annots)
names(annotlist)="MSigDBpathways"
```

Obtain Permulation P-values for Pathway Enrichment Statistics

Calculate Enrichment Statistics for the Original Gene Association Results The first step is the calculate the pathway enrichment statistics for the original gene association results before permulations (the output of correlateWithCategoricalPhenotype). This can be done using the function getRealEnrichments which calls the RERconverge function, fastwilcoxGMTall, to calculate enrichment statistics for the categorical results and the results of each posthoc pairwise test.

Note that running getRealEnrichments can be time consuming especially if the number of pairwise tests is large.

getRealEnrichments takes the following as input:

• cors: the output of correlateWithCategoricalPhenotype

- annotlist: the pathway annotations formatted as a list
- outputGeneVals: the default value is FALSE. If set to TRUE, the genes in each pathway will be included in the output.

```
# run enrichments
realenrich <- getRealEnrichments(cors, annotlist)</pre>
```

The output of getRealEnrichments is a 2-element list. The first element contains the enrichment statistics for the categorical correlations results. The second element contains a list of enrichment statistics for each posthoc pairwise test. For more information on interpreting pathway enrichment results, refer to the Enrichment Walkthrough section in the RERconverge Analysis Walkthrough vignette.

Calculate Permulation P-values Recall that getPermPvalsCategorical returns a list of p-value matrices and effect size matrices. Each column in these matrices corresponds to the parametric p-values or effect size statistics returned by correlateWithCategoricalPhenotype (or getAllCors) for one permulated phenotype. To calculate permulation p-values for the enrichment statistics, null enrichment statistics are calculated for each permulated phenotype using a ranked gene list based on the p-values and effect size statistics for that permulated phenotype. This is handled by the functions, getEnrichPermsCategorical. Then the permulation p-value is determined by the proportion of times the null enrichment statistics are more extreme than the real enrichment statistics returned by getRealEnrichments. This is handled by the function getEnrichPermPvals.

During a call to getEnrichPermsCategorical, fastwilcoxGMTall (the RERconverge function that calculates enrichmentis statistics) is called many times (once per permulation for the categorical results and once per permulations for EACH pairwise test). As a result getEnrichPermsCategorical can take a long time to run.

getEnrichPermsCategorical takes the following as input:

- perms: The output of getPermPvalsCategorical; the object containing the null p-values and null enrichment statistics for each permulated phenotype.
- realenrich: The output of getRealEnrichments; the pathway enrichment statistics on the original gene association results.
- annotlist: the list of pathway annotations formatted as a list as shown above

permenrich, the output of getEnrichPermsCategorical, is a 2-element list. The first element contains a list of tables of P-values and a list of tables of enrichment statistics. There is one table of p-values or enrichment statistics for each annotation pathway set. For the annotation list in this walkthrough these sets are: mgi, canonical, GO, hairfollicle, and tissueannots. The second element contains a list of such lists, one for each posthoc pairwise test.

To calculate permulation p-values, call the function getEnrichPermPvals which takes the following as input:

- permenrich: the output of getEnrichPermsCategorical containing the enrichment statistics and p-values for each permulated phenotype
- realenrich: the output of getRealEnrichments containing the enrichment statistics and p-values for the original gene association results for the original phenotype.

```
pvals = getEnrichPermPvals(permenrich, realenrich)
```

The output of getEnrichPermPvals is also a 2-element list of very similar format to the output of of getEnrichPermsCategorical except that instead of tables of p-values and enrichment statistics, there is a list of named numeric vectors of permulation p-values for each pathway in each annotation pathway set.

The code below demonstrates how to view the permulation p-values for the enrichment pathways.

```
# convert the mgi annotations ordered by p-value to a dataframe
df = as.data.frame(pvals[[1]]$MSigDBpathways[order(pvals[[1]]$MSigDBpathways)])
colnames(df) = c("permulation p-values")
head(df)
##
                                                        permulation p-values
## FLECHNER BIOPSY KIDNEY TRANSPLANT REJECTED VS OK DN
                                                                   0.0500000
## REACTOME_TRANSPORT_OF_SMALL_MOLECULES
                                                                   0.1000000
## IVANOVA HEMATOPOIESIS STEM CELL AND PROGENITOR
                                                                   0.1688312
## REACTOME METABOLISM OF LIPIDS
                                                                   0.2100000
## PEREZ TP53 TARGETS
                                                                   0.2300000
## BRUINS_UVC_RESPONSE_VIA_TP53_GROUP_A
                                                                   0.2700000
\# do the same for the first posthoc pairwise test
# change the number 1 in the second set of brackets (to 2 or 3) to view the other posthoc tests
df = as.data.frame(pvals[[2]][[1]]$MSigDBpathways[order(pvals[[2]][[1]]$MSigDBpathways)])
colnames(df) = c("permulation p-values")
head(df)
##
                                               permulation p-values
## GOBERT_OLIGODENDROCYTE_DIFFERENTIATION_DN
                                                         0.06000000
## ZWANG TRANSIENTLY UP BY 2ND EGF PULSE ONLY
                                                         0.07000000
## MIKKELSEN ES ICP WITH H3K4ME3
                                                         0.08695652
## NUYTTEN EZH2 TARGETS DN
                                                         0.14583333
## CHEN METABOLIC SYNDROM NETWORK
                                                         0.18000000
## BRUINS_UVC_RESPONSE_VIA_TP53_GROUP_A
                                                         0.36000000
```

We are often interested not only in the permulation p-values of the pathways, but the direction and magnitude of the association given by the enrichment statistic. The following code demonstrates how to add the permulation p-values to the original enrichment results.

```
# make a copy of the real enrichment results
enrichWithPvals = realenrich
# add p-values for each annotation set in the first element of enrichWithPvals
for(cnt in 1:length(enrichWithPvals[[1]])) {
  indices = match(rownames(enrichWithPvals[[1]][[cnt]]), names(pvals[[1]][[cnt]]))
  enrichWithPvals[[1]][[cnt]]$permpvals = pvals[[1]][[cnt]][indices]
}
# add p-values for each annotation set in the second element of enrichWithPvals
# (the list of posthoc pairwise tests)
for(j in 1:length(enrichWithPvals[[2]])){
  name = names(enrichWithPvals[[2]])[j] # the name of the pairwise test
  for(cnt in 1:length(enrichWithPvals[[2]][[j]])){
    indices = match(rownames(enrichWithPvals[[2]][[j]][[cnt]]),
                    names(pvals[[2]][[name]][[cnt]]))
    enrichWithPvals[[2]][[j]][[cnt]]$permpvals = pvals[[2]][[name]][[cnt]][indices]
  }
}
# view some of the results
head(enrichWithPvals[[1]]$MSigDBpathways[order(enrichWithPvals[[1]]$MSigDBpathways$permpvals),])
```

stat pval

```
## FLECHNER BIOPSY KIDNEY TRANSPLANT REJECTED VS OK DN 0.14572193 0.10851379
## REACTOME_TRANSPORT_OF_SMALL_MOLECULES
                                                         0.15520362 0.03774806
## IVANOVA HEMATOPOIESIS STEM CELL AND PROGENITOR
                                                        -0.14963504 0.11477744
## REACTOME_METABOLISM_OF_LIPIDS
                                                         0.09898990 0.20975206
## PEREZ TP53 TARGETS
                                                        -0.08610792 0.30613932
## BRUINS UVC RESPONSE VIA TP53 GROUP A
                                                         0.07962963 0.36144024
                                                            p.adj num.genes
## FLECHNER BIOPSY KIDNEY TRANSPLANT REJECTED VS OK DN 0.7078327
## REACTOME TRANSPORT OF SMALL MOLECULES
                                                        0.7078327
                                                                         17
## IVANOVA_HEMATOPOIESIS_STEM_CELL_AND_PROGENITOR
                                                                         10
                                                        0.7078327
## REACTOME_METABOLISM_OF_LIPIDS
                                                        0.7078327
                                                                         15
## PEREZ_TP53_TARGETS
                                                                         13
                                                        0.7078327
## BRUINS_UVC_RESPONSE_VIA_TP53_GROUP_A
                                                        0.7078327
                                                                         12
##
                                                        gene.vals permpvals
## FLECHNER_BIOPSY_KIDNEY_TRANSPLANT_REJECTED_VS_OK_DN
                                                               NA 0.0500000
## REACTOME_TRANSPORT_OF_SMALL_MOLECULES
                                                               NA 0.1000000
## IVANOVA_HEMATOPOIESIS_STEM_CELL_AND_PROGENITOR
                                                               NA 0.1688312
## REACTOME METABOLISM OF LIPIDS
                                                               NA 0.2100000
## PEREZ_TP53_TARGETS
                                                               NA 0.2300000
## BRUINS_UVC_RESPONSE_VIA_TP53_GROUP_A
                                                               NA 0.2700000
```

view some of the results for the first pairwise test

head(enrichWithPvals[[2]][[1]]\$MSigDBpathways[order(enrichWithPvals[[2]][[1]]\$MSigDBpathways\$permpvals)

```
##
                                                     stat
                                                                pval
                                                                         p.adj
## GOBERT_OLIGODENDROCYTE_DIFFERENTIATION_DN
                                               0.13502674 0.1369837 0.9386787
## ZWANG_TRANSIENTLY_UP_BY_2ND_EGF_PULSE_ONLY -0.11600430 0.1540540 0.9386787
## MIKKELSEN_ES_ICP_WITH_H3K4ME3
                                               0.15364964 0.1053633 0.9386787
## NUYTTEN EZH2 TARGETS DN
                                               0.11094891 0.2422642 0.9386787
## CHEN_METABOLIC_SYNDROM_NETWORK
                                               0.08799342 0.2165926 0.9386787
## BRUINS_UVC_RESPONSE_VIA_TP53_GROUP_A
                                               0.09444444 0.2790683 0.9386787
                                              num.genes gene.vals permpvals
## GOBERT_OLIGODENDROCYTE_DIFFERENTIATION_DN
                                                     11
                                                                NA 0.06000000
## ZWANG_TRANSIENTLY_UP_BY_2ND_EGF_PULSE_ONLY
                                                      14
                                                                NA 0.0700000
## MIKKELSEN_ES_ICP_WITH_H3K4ME3
                                                      10
                                                                NA 0.08695652
## NUYTTEN_EZH2_TARGETS_DN
                                                      10
                                                                NA 0.14583333
## CHEN_METABOLIC_SYNDROM_NETWORK
                                                     19
                                                                NA 0.18000000
## BRUINS_UVC_RESPONSE_VIA_TP53_GROUP_A
                                                      12
                                                                NA 0.36000000
```

Conclusion

This concludes the walkthrough of how to use the functions for permulations for categorical traits in RERconverge. Thank you!

Louca, Stilianos, and Michael Doebeli. 2017. "Efficient Comparative Phylogenetics on Large Trees." https://doi.org/10.1093/bioinformatics/btx701.