

```
30
     question. We could use CLT if the sample size is large enough;
31
     otherwise, we can use *association tests*.
32
     #### Lady Tasting Tea
33
34
35
     One of the most famous examples of hypothesis testing was performed by
36
     [R.A. Fisher](https://en.wikipedia.org/wiki/Ronald Fisher).
37
     An acquaintance of Fisher's claimed that she could tell if milk was added
38
     before or after tea was poured. Fisher gave her four pairs of
     cups of tea: one with milk poured first, the other after. The order
39
     was randomized. Say she picked 3 out of 4 correctly, do we believe
40
41
     she has a special ability? Hypothesis testing helps answer this
42
     question by quantifying what happens by chance. This example is called
     the "Lady Tasting Tea" experiment (and, as it turns out, Fisher's friend
43
44
     was a scientist herself, [Muriel Bristol](https://en.wikipedia.org/wiki/Muriel Bristol)).
45
     The basic question we ask is: if the tester is actually guessing, what
46
47
     are the chances that she gets 3 or more correct? Just as we have done
     before, we can compute a probability under the null hypothesis that she
48
     is guessing 4 of each. If we assume this null hypothesis, we can
49
     think of this particular example as picking 4 balls out of an urn
50
     with 4 green (correct answer) and 4 red (incorrect answer) balls.
51
52
53
     Under the null hypothesis that she is simply guessing, each ball
     has the same chance of being picked. We can then use combinatorics to
54
     figure out each probability. The probability of picking 3 is
55
56
     \{4 \in 3\} {4 \choose 1} / {8 \choose 4} = 16/70\frac{1}{2}. The probability of
57
     picking all 4 correct is
58
     ${4 \choose 4} {4 \choose 0}/{8 \choose 4}= 1/70$.
     Thus, the chance of observing a 3 or something more extreme,
59
60
     under the null hypothesis, is $\approx 0.24$. This is the p-value. The
61
     procedure that produced this p-value is called Fisher's exact test and
     it uses the *hypergeometric distribution*.
62
63
64
     #### Two By Two Tables
65
     The data from the experiment above can be summarized by a two by two table:
66
67
     ```{r}
68
69
     tab <- matrix(c(3,1,1,3),2,2)
70
     rownames(tab)<-c("Poured Before", "Poured After")</pre>
     colnames(tab)<-c("Guessed before", "Guessed after")</pre>
71
72
     tab
73
74
75
     The function `fisher.test` performs the calculations above and can be obtained like this:
76
     ```{r}
77
78
     fisher.test(tab,alternative="greater")
```

```
80
      #### Chi-square Test
 81
 82
 83
      Genome-wide association studies (GWAS) have become ubiquitous in
 84
      biology. One of the main statistical summaries used in these studies
      are Manhattan plots. The y-axis of a Manhattan plot typically
 85
      represents the negative of log (base 10) of the p-values obtained for
 86
 87
      association tests applied at millions of single nucleotide
 88
      polymorphisms (SNP). The x-axis is typically organized by chromosome
      (chromosome 1 to 22, X, Y, etc.).
 89
 90
      These p-values are obtained in a similar way to
 91
      the test performed on the tea taster. However, in that example the
 92
      number of green and red balls is experimentally fixed and the number
 93
      of answers given for each category is also fixed. Another way to say
 94
      this is that the sum of the rows and the sum of the columns are
 95
      fixed. This defines constraints on the possible ways we can fill the two
      by two table and also permits us to use the hypergeometric
 96
 97
      distribution. In general, this is not the case. Nonetheless, there is
 98
      another approach, the Chi-squared test, which is described below.
99
100
      Imagine we have 250 individuals, where some of them have a given disease
      and the rest do not. We observe that 20% of the individuals that are
101
102
      homozygous for the minor allele (aa) have the disease compared to 10%
      of the rest. Would we see this again if we picked another 250
103
      individuals?
104
105
106
      Let's create a dataset with these percentages:
107
      ```{r}
108
109
      disease=factor(c(rep(0,180),rep(1,20),rep(0,40),rep(1,10)),
                      labels=c("control","cases"))
110
      genotype=factor(c(rep("AA/Aa", 200), rep("aa", 50)),
111
112
                      levels=c("AA/Aa","aa"))
113
      dat <- data.frame(disease, genotype)</pre>
      dat <- dat[sample(nrow(dat)),] #shuffle them up</pre>
114
115
      head(dat)
116
117
      To create the appropriate two by two table, we will use the function
118
119
      `table`. This function tabulates the frequency of each level in a
120
      factor. For example:
121
122
      ```{r}
      table(genotype)
123
124
      table(disease)
125
126
127
      If you provide the function with two factors, it will tabulate all possible pairs and thus create
```

79

```
128
      ```{r}
129
      tab <- table(genotype, disease)</pre>
130
131
      . . .
132
133
      Note that you can feed `table` $n$ factors and it will tabulate all $n$-tables.
134
135
136
      The typical statistics we use to summarize these results is the odds ratio (OR). We compute the od
137
      ```{r}
138
139
      (tab[2,2]/tab[2,1]) / (tab[1,2]/tab[1,1])
140
141
142
      To compute a p-value, we don't use the OR directly. We instead assume
143
      that there is no association between genotype and disease, and then
144
      compute what we expect to see in each *cell* of the table (note: this use of
145
      the word "cell" refers to elements in a matrix or table and has
146
      nothing to do with biological cells).
147
      Under the null hypothesis,
      the group with 200 individuals and the group with 50 individuals were
148
149
      each randomly assigned the disease with the same probability. If this
      is the case, then the probability of disease is:
150
151
      ```{r}
152
      p=mean(disease=="cases")
153
154
155
156
157
      The expected table is therefore:
158
      ```{r}
159
      expected <- rbind(c(1-p,p)*sum(genotype=="AA/Aa"),</pre>
160
161
                         c(1-p,p)*sum(genotype=="aa"))
162
      dimnames(expected)<-dimnames(tab)</pre>
163
      expected
164
165
      The Chi-square test uses an asymptotic result (similar to the CLT)
166
167
      related to the sums of independent binary outcomes. Using this
      approximation, we can compute the probability of seeing a deviation
168
169
      from the expected table as big as the one we saw. The p-value for this
170
      table is:
171
      ```{r}
172
173
      chisq.test(tab)$p.value
174
175
176
      #### Large Samples, Small p-values
```

```
177
178
      As mentioned earlier, reporting only p-values is not an appropriate
      way to report the results of your experiment. Many genetic association
179
      studies seem to overemphasize p-values. They have large sample sizes
180
181
      and report impressively small p-values. Yet when one looks closely at
182
      the results, we realize odds ratios are quite modest: barely bigger
      than 1. In this case the difference of having genotype AA/Aa or aa
183
      might not change an individual's risk for a disease in an amount which is
184
185
      *practically significant*, in that one might not change one's behavior
      based on the small increase in risk.
186
187
188
      There is not a one-to-one relationship between the odds ratio and the
189
      p-value. To demonstrate, we recalculate the p-value keeping all the
190
      proportions identical, but increasing the sample size by 10, which
191
      reduces the p-value substantially (as we saw with the t-test under the
192
      alternative hypothesis):
193
194
      ```{r}
195
      tab<-tab*10
196
      chisq.test(tab)$p.value
197
198
199
      #### Confidence Intervals for the Odds Ratio
200
      Computing confidence intervals for the OR is not mathematically
201
      straightforward. Unlike other statistics, for which we can derive
202
203
      useful approximations of their distributions, the OR is not only a
204
      ratio, but a ratio of ratios. Therefore, there is no simple way of
      using, for example, the CLT.
205
206
207
      One approach is to use the theory of *generalized linear models* which
208
      provides estimates of the log odds ratio, rather than the OR itself,
      that can be shown to be asymptotically normal. Here we provide R code
209
210
      without presenting the theoretical details (for further details please
211
      see a reference on generalized linear models such as
212
      [Wikipedia](https://en.wikipedia.org/wiki/Generalized linear model) or
213
      [McCullagh and Nelder, 1989](https://books.google.com/books?hl=en&lr=&id=h9kFH2 FfBkC)):
214
      ```{r}
215
      fit <- glm(disease~genotype,family="binomial",data=dat)</pre>
216
217
      coeftab<- summary(fit)$coef</pre>
      coeftab
218
      . . .
219
220
221
      The second row of the table shown above gives you the estimate and SE of the log odds ratio. Mathe
222
      ```{r}
223
224
      ci \leftarrow coeftab[2,1] + c(-2,2)*coeftab[2,2]
225
      exp(ci)
```

226	***
227	
228	The confidence includes 1, which is consistent with the p-value being bigger than 0.05. Note that
229	
4	• • • • • • • • • • • • • • • • • • •