Feature Discovery in Small-Sized Experiments in Early Drug Development
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Context

- Pre-clinical pharmacological research
- Biomarker discovery
- (Multi-) Omics

Problem

- Increasing popularity machine learning

- High hopes for better, more, easier discoveries

  However
- High dimensionality: up to 30.000 and more features

- Extremely small sample sizes (10 to 50)

  And
- Little is known about the performance of methods in these extreme situations

  Therefore
- Need for a realistic simulation study

Research questions

- How should these kinds of data (not) be analyzed?

  - How do different statistical methods perform in these situations?

  - Identification of pitfalls

Simulation study

- Variety of scenarios
  - Data generating mechanism
  - Sample size
  - Number of features
  - Number of predictive features
  - Degree of discriminativeness

- Evaluation criteria
  - Number of true/false detections
  - Chance of true/false detection
  - Discriminative ability:
    - AUC
      - (Bias)
      - (Variance)

Included methods

- Welch's t-test with FDR control

- Welch's t-test with empirical Bayes based selection bias correction using Tweedie's formula

- Logistic regression with L1 regularization

- Random forests based RFE

- Support vector machine based RFE

Challenges

- Selection of methods
- Computational demands
- Interpretation of results and visualization

Example analysis