# Package 'caseControlGE'

May 30, 2018

Type Package
<b>Title</b> Semiparametric Gene-Environment Interactions in Case-Control Studies
Version 0.1.16.9001
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<b>Description</b> Implements the methods of Stalder et. al. (https://doi.org/10.1093/biomet/asx045) and Wang et. al. (forthcoming). These are retrospective estimators that assume Gene-Environment independance in the source population, but place no assumptions on the marginal distributions of genetic or environmental variables. G and E can be multivariate, and both continuous and discrete variables may be used.
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Encoding UTF-8
LazyData true
<b>Imports</b> Rcpp (>= 0.12.16), ucminf (>= 1.1-3)
LinkingTo Rcpp, RcppArmadillo
RoxygenNote 6.0.1
NeedsCompilation yes
Suggests knitr, rmarkdown
VignetteBuilder knitr
R topics documented:  caseControlGE-package predict.spmle simulateCC spmle spmle spmleCombo  Index

caseControlGE-package Semiparametric Gene-Environment Interactions in Case-Control Studies

## **Description**

An R package for analysis of gene-environment interactions in case-control studies, using distribution-free retrospective methodology. The method of Stalder et. al. (2017) and the improvement suggested by Wang et. al (2018) use a retrospective likelihood framework under the assumption of gene-environment independence (in the population) to gain efficiency when estimating the interaction effects of genetic and environmental variables.

#### **Details**

Both methods treat the genetic and environmental variables nonparametrically, facilitating the analysis of polygenic risk factors for which distributional assumptions are difficult to justify.

## Keywords

case-control study; gene-environment interaction; genetic epidemiology; retrospective method; semiparametric analysis; pseudolikelihood; polygenic analysis

#### **Contents**

- spmle implements method of Stalder et. al. (2017). Given binary response D (disease status), a vector or matrix of genetic risk factors G, a vector or matrix of environmental risks E, and the population disease rate pi1, spmle fits a model of the form D ~ G \* E by maximizing the retrospective pseudolikelihood.
- spmleCombo implements the method of of Wang et. al (2018) under the same set of assumptions as spmle. This function takes the same imput as spmle with the addition of nboot (number of bootstrap samples) and ncores (number of CPU cores to use simultaneously). spmleCombo produces estimates that, on average, have significantly smaller mean squared error than spmle, at the cost of increased computation to calculate the bootstrap standard error.
- simulateCC simulates case-control data with a wide range of possible genetic and environmental variables.
- methods for class "spmle" both spmleCombo and spmle return objects of class "spmle". A range of S3 methods are provided: anova.spmle, confint.spmle, logLik.spmle, model.matrix.spmle, plot.spmle, predict.spmle, print.spmle, print.summary.spmle, summary.spmle, vcov.spmle.

## References

Stalder, O., Asher, A., Liang, L., Carroll, R. J., Ma, Y., and Chatterjee, N. (2017). *Semi-parametric analysis of complex polygenic gene-environment interactions in case-control studies*. Biometrika, 104, 801–812.

Wang, T., Asher, A., Carroll, R. J. (2018). *Improved Semiparametric Analysis of Polygenic Gene-Environment Interactions in Case-Control Studies* Unpublished.

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predict.spmle Predict method for spmle objects
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## **Description**

Obtains predictions from a fitted spmle object.

## **Usage**

```
## S3 method for class 'spmle'
predict(object, newdata, se.fit = FALSE,
  interval = c("none", "confidence"), level = 0.95, type = c("link",
  "response"), na.action = na.pass, ...)
```

## **Arguments**

object	of class inheriting from "spmle"
newdata	an optional list or data frame in which to look for variables to use when making predictions. If omitted, the fitted values are used.
se.fit	a switch indicating if standard errors are required.
interval	Type of interval calculation. Can be abbreviated. Prediction intervals are not meaningful for binary responses and are not allowed.
level	confidence level.
type	the type of prediction required. The default is "link" which uses the logit scale of the linear predictors, giving the log odds. The alternative "response" uses the probability scale, giving $Pr(D=1 G,E)$ .
na.action	function determining what should be done with missing values in newdata. The default is to predict NA.
	further arguments passed to or from other methods.

## **Details**

predict.spmle produces predicted values, obtained by evaluating the spmle function in the frame newdata (which defaults to model.frame(object)). If the logical se.fit is TRUE, standard errors of the predictions are calculated (only in the link scale). Setting interval="confidence" specifies computation of confidence intervals at the specified level.

## Value

predict.spmle produces a vector of predictions or a matrix of predictions and bounds with column names fit, lwr, and upr if interval is set.

If se.fit is TRUE, a list with the following components is returned:

```
fit vector or matrix as above
```

se.fit vector with standard error of predicted means, in the link scale

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residual.scale residual standard deviation df degrees of freedom for residual

simulateCC

Simulate case-control data with multivariate, possibly dependent genetic and environmental components.

## Description

simulateCC simulates case-control data to be analyzed by spmle, spmleCombo, logistic regression, or other methods.

#### Usage

```
simulateCC(ncase, ncontrol, beta0, betaG_SNP, betaG_normPRS, betaG_gammaPRS,
  betaG_bimodalPRS, betaE_bin, betaE_norm, betaGE_SNP_bin, betaGE_normPRS_bin,
  betaGE_gammaPRS_bin, betaGE_bimodalPRS_bin, betaGE_SNP_norm,
  betaGE_normPRS_norm, betaGE_gammaPRS_norm, betaGE_bimodalPRS_norm, MAF,
  SNP_cor = 0, G_normPRS_cor = 0, E_norm_cor = 0, E_bin_freq,
  regress_E_bin_on_G_SNP, regress_E_bin_on_G_normPRS,
  regress_E_bin_on_G_gammaPRS, regress_E_bin_on_G_bimodalPRS,
  regress_E_norm_on_G_SNP, regress_E_norm_on_G_normPRS,
  regress_E_norm_on_G_gammaPRS, regress_E_norm_on_G_bimodalPRS,
  control = list())
```

## **Arguments**

ncase, ncontrol

number of cases and controls, both must be positive integers.

beta0

logistic intercept, required. Can be manipulated to change the population disease rate.

betaG\_SNP, betaG\_normPRS, betaG\_gammaPRS, betaG\_bimodalPRS

optional coefficients for genetic main effects (at least one must be specified). Genetic variables can include SNPs and polygenic risk scores with normal, gamma, and bimodal distributions. Vector valued coefficients produce multivariate genetic data. When simulating SNPs, you must provide MAF with the same length as betaG\_SNP.

betaE\_bin, betaE\_norm

optional coefficients for environmental variable main effects (at least one must be specified). Environmental variables can include binary and normally distributed random variables. Vector valued coefficients produce multivariate environmental data.

betaGE\_SNP\_bin, betaGE\_normPRS\_bin, betaGE\_gammaPRS\_bin, betaGE\_bimodalPRS\_bin

,

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betaGE\_SNP\_norm, betaGE\_normPRS\_norm, betaGE\_gammaPRS\_norm, betaGE\_bimodalPRS\_norm coefficients for multiplicative G\*E interaction effects. The length of the coefficient of any given G\*E interaction must equal the product of the lengths of the coefficients of the corresponding G and E main effects.

MAF Minor Allele Frequency of SNPs. This vector is the same length as beta\_G\_SNP

and has values between 0 and 1. The MAF is used to generate SNP data that is in Hardy-Weinberg Equilibrium. This specifies Pr[G=(0, 1, 2)] =

 $[(1-MAF)^2, 2*MAF(1-MAF), MAF^2].$ 

scalar specifying the correlation between adjacent SNPs. SNPs are simulated SNP\_cor

by generating multivariate normal random draws with an AR1(SNP\_cor) covariance matrix. These normal draws are then trichotomized according to HWE

to simulate SNPs. Default SNP\_cor = 0.

correlation matrix for multivariate normal polygenic risk scores. In the bi-G\_normPRS\_cor

variate case, a 2x2 matrix or a scalar (for correlation) are accepted. Default G\_normPRS\_cor = 0 generates independent normal polygenic risk scores.

correlation matrix for multivariate normal environmental variable. In the bi-

variate case, a 2x2 matrix or a scalar (for correlation) are accepted. Default E\_norm\_cor = 0 generates independent normal environmental variables.

marginal probability that  $E_{bin} = 1$ . Must have length equal to length (betaE\_bin) E\_bin\_freq and values between 0 and 1.

regress\_E\_bin\_on\_G\_SNP, regress\_E\_bin\_on\_G\_normPRS, regress\_E\_bin\_on\_G\_gammaPRS

regress\_E\_bin\_on\_G\_bimodalPRS

allow the simulation of case-control data that violates the G-E independence assumption. If specified, binary environmental variables will be generated with Pr(E=1|G) = plogis[regress\_E\_bin\_on\_G \* G + qlogis(E\_bin\_freq)]. If these arguments are missing, NULL, or all 0s, the binary environmental variables will be independent of the genetic variables. If specified, the length of the regression argument must equal the product of the lengths of the coefficients of the corresponding G and E main effects.

regress\_E\_norm\_on\_G\_SNP, regress\_E\_norm\_on\_G\_normPRS, regress\_E\_norm\_on\_G\_gammaPRS

regress\_E\_norm\_on\_G\_bimodalPRS

allow the simulation of case-control data that violates the G-E independence assumption. If specified, normal environmental variables will be generated from a Normal(regress\_E\_norm\_on\_G \* G, 1) distribution. If these arguments are missing, NULL, or all 0s, the normal environmental variables will be independent of the genetic variables. If specified, the length of the regression argument must equal the product of the lengths of the coefficients of the corresponding G and

E main effects.

control a list of control parameters, all of which are ignored except trace, a scalar. If trace > -1, information about the simulation (e.g. population disease rate,

correlations between SNPs, etc.) is produced. Default trace=0.

#### **Details**

The user can specify up to four types of genetic variables, each of which can be multivariate: SNPs with additive effects under Hardy-Weinberg Equilibrium and polygenic risk scores with normal,

E\_norm\_cor

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gamma, and bimodal distributions. Two types of environmental variables (binary and normal) can also be potentially multivariate.

SNPs may be generated in linkage disequilibrium, yielding correlated SNPs. Multivariate normal polygenic risk scores may have a user-specified correlation matrix, as may multivariate normal environmental variables. Correlation may also be specified between genetic and environmental variables to simulate data in violation of the gene-environment independence assumption.

The number of variables generated is determined by the length of the betas given. If you specify betaG\_normPRS = c(log(1.1), log(1.2)) and betaE\_bin = c(log(1.2), log(1.2), log(1.2)), you will get two G variables (normally distributed polygenic risk scores), and three E variables (with binary distributions). In this example, you would supply a vector of length 6 for betaGE\_normPRS\_bin.

If both G and E are multivariate, beta\_GE\_ and regress\_E\_ arguments iterate G quickly and E slowly. In the example above, betaGE\_normPRS\_bin is ordered (G1\*E1, G2\*E1, G1\*E2, G2\*E2, G1\*E3, G2\*E3).

simulateCC works by simulating a population using user-specified parameters, then selecting nease cases and neontrol controls as the case-control sample. The entire population is used to calculate disease prevalance (reported when control\$trace > -1). Case-control studies deliberately oversample cases, so the distribution of G and E in the sample may be quite different from the distribution of G and E in the population (especially for variables that are strongly correlated with disease status).

#### Value

simulateCC produces a list with three elements:

D a binary vector with ncontrol zeros and ncase ones.

G a matrix with ncontrol + ncase rows and a column for each genetic vari-

able. Genetic variables are ordered: SNPs, normal PRSs, gamma PRSs, bimodal

PRSs.

E a matrix with ncontrol + ncase rows and a column for each environmental

variable. Environmental variables are ordered: binary, normal.

## See Also

```
spmleCombo, spmle
```

## **Examples**

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spmle

Semiparametric Maximum Pseudolieklihood Estimator for Case-Control Studies Under G-E Independence.

## **Description**

spmle maximizes the retrospective pseudolikelihood of case-control data under the assumption of G-E independence in the underlying population. The marginal distributions of G and E are treated nonparametrically.

## Usage

```
spmle(D, G, E, pi1, data, control = list(), swap = FALSE, startvals)
```

## **Arguments**

D	a binary vector of disease status (1=case, 0=control).
G	a vector or matrix (if multivariate) containing genetic data. Can be continuous, discrete, or a combination.
Е	a vector or matrix (if multivariate) containing environmental data. Can be continuous, discrete, or a combination.
pi1	the population disease rate, a scalar in $[0, 1)$ or the string "rare". Using pi1=0 is the rare disease approximation.
data	an optional list or environment containing the variables in the model. If not found in data, the variables are taken from the environment from which spmle is called.
control	a list of control parameters that allow the user to control the optimization algorithm. See 'Details'.
swap	a logical scalar rarely of interest to the end user. Dependence on the distributions of G and E are removed using different methods; this switch swaps them to produce a symmetric estimator with identical properties to the SPMLE. Default FALSE.

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startvals

an optional numeric vector of coefficient starting values for optimization. Usually left blank, in which case logistic regression estimates are used as starting values.

#### **Details**

This function applies the method of Stalder et. al. (2017) to maximize the retrospective pseudolike-lihood of case-control data under the assumption of G-E independence. It currently supports the model with G and E main effects and a multiplicative G\*E interaction.

The control argument is a list that controls the behavior of the optimization algorithm ucminf from the **ucminf** package. When ucminf works, it works brilliantly (typically more than twice as fast as the next-fastest algorithm). But it has a nasty habit of declaring convergence before actually converging. To address this, spmle checks the maximum gradient at "convergence", and can rerun the optimization using different starting values. The control argument can supply any of the following components:

- max\_grad\_tol maximum allowable gradient at convergence. spmle does not consider the optimization to have converged if the maximum gradient > max\_grad\_tol when ucminf stops.

  Default max\_grad\_tol = 0.001.
- num\_retries number of times to retry optimization. An error is produced if the optimization has not converged after num\_retries. Different starting values are used for each retry. Default num\_retries = 2.
- use\_hess a logical value instructing spmle to use the analytic hessian to precondition the optimization. This brings significant speed benefits, and is one reason ucminf is so fast. For unknown reasons, preconditioning causes computers with certain Intel CPUs to prematurely terminate iterating. By default, use\_hess = TRUE, but if you notice that ucminf never converges during the first attempt, try setting use\_hess = FALSE.
- trace a scalar or logical value that is used by both spmle and ucminf to control the printing of detailed tracing information. If TRUE or > 0, details of each ucminf iteration are printed. If FALSE or 0, ucminf iteration details are suppressed but spmle still prints optimization retries. If trace < 0 nothing is printed. Default trace = 0.
- additional control parameters not used by spmle, but are passed to ucminf. Note that the ucminf algorithm has four stopping criteria, and ucminf will declare convergence if any one of them has been met. The ucminf control parameter "grtol" controls ucminf's gradient stopping criterion, which defaults to 1e-6. grtol should not be set larger than the spmle control parameter max\_grad\_tol.

## Value

an object of class "spmle". The function summary (i.e., summary.spmle) can be used to obtain or print a summary of the results.

The function anova (i.e., anova.spmle) will conduct likelihood-ratio tests comparing one spmle object to another. These are valid tests because the loglikelihood reported by logLik.spmle is accurate up to an additive constant. However anova should not be used to compare an spmle object to a model fit by a different method.

predict.spmle, the predict method for S3 class "spmle", can predict the expected response (on logistic or probability scales), compute confidence intervals for the expected response, and provide standard errors.

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The generic accessor functions coefficients, fitted.values and residuals can be used to extract various useful features of the value returned by spmle.

An object of class "spmle" is a list containing at least the following components:

coefficients a named vector of coefficients

pi1 the value of pi1 used during the analysis

SE standard error estimate of coefficients

cov estimated covariance matrix of coefficients

glm\_fit a logistic regression model fit using the same model as spmle

call the matched call

formula the formula used

data the data argument

model the model frame

terms the terms object used

linear.predictors the linear fit on the logistic link scale

fitted.values the fitted values on the probability scale

residuals the Pearson residuals

null.deviance the deviance for the null model. Deviance = -2\*logLik.

df.residual the residual degrees of freedom

df.null the residual degrees of freedom for the null model

rank the numeric rank of the fitted linear model (i.e. the number of parameters estimated)

nobs number of observations

ncase number of cases

ncontrol number of controls

spmle objects created by spmle() additionally have components logLik (log pseudolikelihood), deviance (-2 \* log pseudolikelihood), aic, bic, ucminf (optimization output), and matrices H\_inv, Sigma, zeta0, and zeta1, which are used in calculating the asymptotic estimate of standard error.

#### References

Stalder, O., Asher, A., Liang, L., Carroll, R. J., Ma, Y., and Chatterjee, N. (2017). *Semi-parametric analysis of complex polygenic gene-environment interactions in case-control studies*. Biometrika, 104, 801–812.

#### See Also

spmleCombo for a slower but more precise estimator, simulateCC to simulate data

## **Examples**

```
# Simulation from Table 1 in Stalder et. al. (2017)
set.seed(2018)
dat = simulateCC(ncase=500, ncontrol=500, beta0=-4.165,
                 betaG_SNP=c(log(1.2), log(1.2), 0, log(1.2), 0),
                 betaE_bin=log(1.5),
                 betaGE_SNP_bin=c(log(1.3), 0, 0, log(1.3), 0),
                 MAF=c(0.1, 0.3, 0.3, 0.3, 0.1),
                 SNP_cor=0.7, E_bin_freq=0.5)
# SPMLE with known population disease rate of 0.03
spmle(D=D, G=G, E=E, pi1=0.03, data=dat)
# Simulation with a single SNP and a single binary environmental variable.
# True population disease rate in this simulation is 0.03.
# This simulation scenario was used in the Supplementary Material of Stalder et. al. (2017)
# to compare performance against the less flexible method of Chatterjee and Carroll (2005),
# which is available as the function as snp.logistic in the Bioconductor package CGEN.
dat2 = simulateCC(ncase=100, ncontrol=100, beta0=-3.77,
                  betaG_SNP=log(1.2), betaE_bin=log(1.5),
                  betaGE_SNP_bin=log(1.3), MAF=0.1,
                  E_bin_freq=0.5)
# SPMLE using the rare disease assumption, optimization tracing,
# and no hessian preconditioning.
spmle(D=D, G=G, E=E, pi1=0, data=dat2, control=list(trace=0, use_hess=FALSE))
```

spmleCombo

Improved Semiparametric Estimator for Case-Control Studies Under G-E Independence.

## Description

spmleCombo estimates Gene-Environment interactions in case-control data under the assumption of G-E independence in the underlying population. This is an improved version of spmle that, on average, has significantly smaller mean squared error than spmle, at the cost of increased computing time.

## Usage

```
spmleCombo(D, G, E, pi1, data, nboot = 50, ncores = 1, control = list(),
    startvals)
```

## Arguments

- D a binary vector of disease status (1=case, 0=control).
- G a vector or matrix (if multivariate) containing genetic data. Can be continuous, discrete, or a combination.

E	a vector or matrix (if multivariate) containing environmental data. Can be continuous, discrete, or a combination.
pi1	the population disease rate, a scalar in $[0, 1)$ or the string "rare". Using pi1=0 is the rare disease approximation.
data	an optional list or environment containing the variables in the model. If not found in data, the variables are taken from the environment from which spmleCombo is called.
nboot	the number of bootstraps to use when estimating the standard error, an integer. Setting nboot=0 disables the bootstrap and uses the asymptotic standard error estimate (not recommended because the asymptotic SE often has poor coverage: setting nboot=0 will trigger a warning). Default nboot = 50.
ncores	the number of cpu cores to use when parallelizing bootstraps, an integer. Default ncores = 1 executes the bootstrap sequentially.
control	a list of control parameters that allow the user to control the optimization algorithm. See 'Details'.
startvals	an optional numeric vector of coefficient starting values for optimization. Usually left blank, in which case logistic regression estimates are used as starting values.

#### **Details**

This function calculates the Symmetric Combination Estimator of Wang et. al. (2018), which improves estimation efficiency in case-control studies of gene-environment interactions while treating the marginal distributions of G and E nonparametrically.

This is done by calling spmle twice (once with swap=TRUE) to generate two symmetric estimates, which are then combined using a GLS approach. It currently supports the model with G and E main effects and a multiplicative G\*E interaction.

The control argument is a list that controls the behavior of the optimization algorithm ucminf from the ucminf package. When ucminf works, it works brilliantly (typically more than twice as fast as the next-fastest algorithm). But it has a nasty habit of declaring convergence before actually converging. To address this, spmleCombo checks the maximum gradient at "convergence", and can rerun the optimization using different starting values. The control argument can supply any of the following components:

- max\_grad\_tol maximum allowable gradient at convergence. spmleCombo does not consider the optimization to have converged if the maximum gradient > max\_grad\_tol when ucminf stops. Default max\_grad\_tol = 0.001.
- num\_retries number of times to retry optimization. An error is produced if the optimization has not converged after num\_retries. Different starting values are used for each retry. Default num\_retries = 2.
- use\_hess a logical value instructing spmleCombo to use the analytic hessian to precondition the optimization. This brings significant speed benefits, and is one reason ucminf is so fast. For unknown reasons, preconditioning causes computers with certain Intel CPUs to prematurely terminate iterating. By default, use\_hess = TRUE, but if you notice that ucminf never converges during the first attempt, try setting use\_hess = FALSE.

trace a scalar or logical value that is used by both spmleCombo and ucminf to control the printing of detailed tracing information. If TRUE or > 0, details of each ucminf iteration are printed. If FALSE or 0, ucminf iteration details are suppressed but spmleCombo still prints optimization retries. If trace < 0 nothing is printed. Default trace = 0.

additional control parameters not used by spmleCombo, but are passed to ucminf. Note that the ucminf algorithm has four stopping criteria, and ucminf will declare convergence if any one of them has been met. The ucminf control parameter "grtol" controls ucminf's gradient stopping criterion, which defaults to 1e-6. grtol should not be set larger than the spmleCombo control parameter max\_grad\_tol.

#### Value

an object of class "spmle". The function summary (i.e., summary.spmle) can be used to obtain or print a summary of the results. The Symmetric Combination Estimator is not a maximum (pseudo)likelihood estimator like spmle; it is the optimal combination of two such estimators. As such, it has no associated loglikelihood and the function anova.spmle cannot be used to compare models fit using spmleCombo.

predict.spmle, the predict method for S3 class "spmle", can predict the expected response (on logistic or probability scales), compute confidence intervals for the expected response, and provide standard errors.

The generic accessor functions coefficients, fitted.values and residuals can be used to extract various useful features of the value returned by spmleCombo.

An object of class "spmle" is a list containing at least the following components:

coefficients a named vector of coefficients

pi1 the value of pi1 used during the analysis

SE standard error estimate of coefficients

cov estimated covariance matrix of coefficients

glm\_fit a logistic regression model fit using the same model as spmleCombo

call the matched call

formula the formula used

data the data argument

model the model frame

terms the terms object used

linear.predictors the linear fit on the logistic link scale

fitted.values the fitted values on the probability scale

residuals the Pearson residuals

null.deviance the deviance for the null model

df.residual the residual degrees of freedom

df.null the residual degrees of freedom for the null model

rank the numeric rank of the fitted linear model (i.e. the number of parameters estimated)

nobs number of observations

ncase number of cases

ncontrol number of controls

spmle objects created by spmleCombo() additionally have components spmle\_E (model from spmle that profiled out the distribution of E), spmle\_G (model from spmle that profiled out the distribution of G with swap=TRUE), and bootstraps (matrix of bootstrapped parameter estimates, if nboot > 0).

#### References

Stalder, O., Asher, A., Liang, L., Carroll, R. J., Ma, Y., and Chatterjee, N. (2017). *Semi-parametric analysis of complex polygenic gene-environment interactions in case-control studies*. Biometrika, 104, 801–812.

Wang, T., Asher, A., Carroll, R. J. (2018). *Improved Semiparametric Analysis of Polygenic Gene-Environment Interactions in Case-Control Studies* Unpublished.

#### See Also

spmle, simulateCC to simulate data

## **Examples**

# SPMLE with known population disease rate of 0.03 and asymptotic SE estimates spmleCombo(D=D, G=G, E=E, pi1=0.03, data=dat, nboot=0)

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