# Package 'gMCPmini'

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Type Package
Title Graph Based Multiple Comparison Procedures (Mini Version)
Version 0.8-15
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<b>Description</b> Selected Functions From gMCP package to support gsDesign and remove JAVA dependency. The package version is the same as the gMCP package version.
<b>Depends</b> R (>= 3.0.0), methods
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BonferroniHolm(n, weights = rep(1/n, n))

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gMCP

Graph based Multiple Comparison Procedures

#### **Description**

Performs a graph based multiple test procedure for a given graph and unadjusted p-values.

#### Usage

```
gMCP(
  graph,
  pvalues,
  test,
  correlation,
  alpha = 0.05,
  approxEps = TRUE,
  eps = 10^(-3),
    ...,
  upscale = ifelse(missing(test) && !missing(correlation) || !missing(test) && test ==
    "Bretz2011", TRUE, FALSE),
  useC = FALSE,
  verbose = FALSE,
  keepWeights = FALSE,
  adjPValues = TRUE
)
```

#### **Arguments**

graph A graph of class graphMCP.

pvalues A numeric vector specifying the p-values for the graph based MCP. Note the

assumptions in the details section for the parametric tests, when a correlation is

specified.

test Should be either "Bonferroni", "Simes" or "parametric". If not specified by

default the Bonferroni-based test procedure is used if no correlation is specified or the algorithm from Bretz et al. 2011 if a correlation is specified. If test is set to "Simes" the weighted Simes test will be performed for each subset of

hypotheses.

correlation Optional correlation matrix. If the weighted Simes test is performed, it is checked

whether type I error rate can be ensured and a warning is given if this is not the case. For parametric tests the p-values must arise from one-sided tests with multivariate normal distributed test statistics for which the correlation is (partially) known. In that case a weighted parametric closed test is performed (also see generatePvals). Unknown values can be set to NA. (See details for more

information)

alpha A numeric specifying the maximal allowed type one error rate.

approxEps A boolean specifying whether epsilon values should be substituted with the

value given in the parameter eps.

eps A numeric scalar specifying a value for epsilon edges.

... Test specific arguments can be given here.

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upscale Logical. If upscale=FALSE then for each intersection of hypotheses (i.e. each

subgraph) a weighted test is performed at the possibly reduced level alpha of sum(w)\*alpha, where sum(w) is the sum of all node weights in this subset. If

upscale=TRUE all weights are upscaled, so that sum(w)=1.

For backward comptibility the default value is TRUE if a the parameter test is missing, but parameter correlation is specified or if test=="Bretz2011".

useC Logical scalar. If TRUE neither adjusted p-values nor intermediate graphs are

returned, but the calculation is sped up by using code written in C. THIS CODE IS NOT FOR PRODUCTIVE USE YET! If approxEps is FALSE and the graph

contains epsilon edges, a warning is thrown and useC will be ignored.

verbose Logical scalar. If TRUE verbose output is generated.

keepWeights Logical scalar. If FALSE the weight of a node without outgoing edges is set to 0

if it is removed. Otherwise it keeps its weight.

adjPValues Logical scalar. If FALSE no adjusted p-values will be calculated. Especially for

the weighted Simes test this will result in significantly less calculations in most

cases.

#### **Details**

For the Bonferroni procedure the p-values can arise from any statistical test, but if you improve the test by specifying a correlation matrix, the following assumptions apply:

It is assumed that under the global null hypothesis  $(\Phi^{-1}(1-p_1),...,\Phi^{-1}(1-p_m))$  follow a multivariate normal distribution with correlation matrix correlation where  $\Phi^{-1}$  denotes the inverse of the standard normal distribution function.

For example, this is the case if  $p_1,...,p_m$  are the raw p-values from one-sided z-tests for each of the elementary hypotheses where the correlation between z-test statistics is generated by an overlap in the observations (e.g. comparison with a common control, group-sequential analyses etc.). An application of the transformation  $\Phi^{-1}(1-p_i)$  to raw p-values from a two-sided test will not in general lead to a multivariate normal distribution. Partial knowledge of the correlation matrix is supported. The correlation matrix has to be passed as a numeric matrix with elements of the form: correlation[i,i]=1 for diagonal elements,  $correlation[i,j]=\rho_{ij}$ , where  $\rho_{ij}$  is the known value of the correlation between  $\Phi^{-1}(1-p_i)$  and  $\Phi^{-1}(1-p_j)$  or NA if the corresponding correlation is unknown. For example correlation[1,2]=0 indicates that the first and second test statistic are uncorrelated, whereas correlation[2,3] = NA means that the true correlation between statistics two and three is unknown and may take values between -1 and 1. The correlation has to be specified for complete blocks (ie.: if cor(i,j), and cor(i,j') for i!=j!=j' are specified then cor(j,j') has to be specified as well) otherwise the corresponding intersection null hypotheses tests are not uniquely defined and an error is returned.

For further details see the given references.

#### Value

An object of class gMCPResult, more specifically a list with elements

graphs list of graphs
pvalues p-values
rejected logical whether hyptheses could be rejected
adjPValues adjusted p-values

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#### Author(s)

Kornelius Rohmeyer < rohmeyer@small-projects.de>

#### References

Frank Bretz, Willi Maurer, Werner Brannath, Martin Posch: A graphical approach to sequentially rejective multiple test procedures. Statistics in Medicine 2009 vol. 28 issue 4 page 586-604. http://www.meduniwien.ac.at/fwf\_adaptive/papers/bretz\_2009\_22.pdf

Bretz F., Posch M., Glimm E., Klinglmueller F., Maurer W., Rohmeyer K. (2011): Graphical approaches for multiple endpoint problems using weighted Bonferroni, Simes or parametric tests. Biometrical Journal 53 (6), pages 894-913, Wiley. http://onlinelibrary.wiley.com/doi/10.1002/bimj.201000239/full

Strassburger K., Bretz F.: Compatible simultaneous lower confidence bounds for the Holm procedure and other Bonferroni based closed tests. Statistics in Medicine 2008; 27:4914-4927.

Hommel G., Bretz F., Maurer W.: Powerful short-cuts for multiple testing procedures with special reference to gatekeeping strategies. Statistics in Medicine 2007; 26:4063-4073.

Guilbaud O.: Simultaneous confidence regions corresponding to Holm's stepdown procedure and other closed-testing procedures. Biometrical Journal 2008; 50:678-692.

#### See Also

```
graphMCP graphNEL
```

#### **Examples**

```
g <- BonferroniHolm(5)
gMCP(g, pvalues=c(0.01, 0.02, 0.04, 0.04, 0.7))
# Simple Bonferroni with empty graph:
g2 <- matrix2graph(matrix(0, nrow=5, ncol=5))
gMCP(g2, pvalues=c(0.01, 0.02, 0.04, 0.04, 0.7))
# With 'upscale=TRUE' equal to BonferroniHolm:
gMCP(g2, pvalues=c(0.01, 0.02, 0.04, 0.04, 0.7), upscale=TRUE)</pre>
```

hGraph

Create multiplicity graphs using ggplot2

#### **Description**

hGraph() plots a multiplicity graph defined by user inputs. The graph can also be used with the \*\*\*gMCP\*\*\* package to evaluate a set of nominal p-values for the tests of the hypotheses in the graph

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#### Usage

```
hGraph(
  nHypotheses = 4,
  nameHypotheses = paste("H", (1:nHypotheses), sep = ""),
  alphaHypotheses = 0.025/nHypotheses,
  m = matrix(array(1/(nHypotheses - 1), nHypotheses^2), nrow = nHypotheses) -
    diag(1/(nHypotheses - 1), nHypotheses),
  fill = 1,
 palette = grDevices::gray.colors(length(unique(fill)), start = 0.5, end = 0.8),
  labels = LETTERS[1:length(unique(fill))],
  legend.name = " ",
  legend.position = "none",
  halfWid = 0.5,
  halfHgt = 0.5,
  trhw = 0.1,
  trhh = 0.075,
  trprop = 1/3,
  digits = 5,
  trdigits = 2,
  size = 6,
  boxtextsize = 4,
  arrowsize = 0.02,
 radianStart = if ((nHypotheses)%2 != 0) { pi * (1/2 + 1/nHypotheses) } else {
       pi * (1 + 2/nHypotheses)/2 },
  offset = pi/4/nHypotheses,
  xradius = 2,
  yradius = xradius,
  x = NULL,
  y = NULL
 wchar = if (as.character(Sys.info()[1]) == "Windows") {
                                                            "w" } else {
```

## **Arguments**

```
nHypotheses
                  number of hypotheses in graph
nameHypotheses hypothesis names
alphaHypotheses
                  alpha-levels or weights for ellipses
                  square transition matrix of dimension 'nHypotheses'
m
fill
                  grouping variable for hypotheses
palette
                  colors for groups
labels
                  text labels for groups
legend.name
                  text for legend header
legend.position
                  text string or x,y coordinates for legend
halfWid
                  half width of ellipses
halfHgt
                  half height of ellipses
trhw
                  transition box width
trhh
                  transition box height
```

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trprop proportion of transition arrow length where transition box is placed digits number of digits to show for alphaHypotheses trdigits digits displayed for transition weights size text size in ellipses boxtextsize transition text size size of arrowhead for transition arrows arrowsize radianStart radians from origin for first ellipse; nodes spaced equally in clockwise order with centers on an ellipse by default offset rotational offset in radians for transition weight arrows xradius horizontal ellipse diameter on which ellipses are drawn vertical ellipse diameter on which ellipses are drawn yradius x coordinates for hypothesis ellipses if elliptical arrangement is not wanted х y coordinates for hypothesis ellipses if elliptical arrangement is not wanted ٧

#### Details

wchar

See vignette \*\*Multiplicity graphs formatting using ggplot2\*\* for explanation of formatting.

character for alphaHypotheses in ellipses

#### Value

A 'ggplot' object with a multi-layer multiplicity graph

#### **Examples**

```
library(tidyr)
# Defaults: note clockwise ordering
hGraph(5)
# Add colors (default is 3 gray shades)
hGraph(3,fill=1:3)
# Colorblind palette
hGraph(6,fill=as.factor(1:6),palette=cbPalette)
# Use a hue palette
hGraph(4,fill=factor(1:4),palette=scales::hue_pal(l=75)(4))
# different alpha allocation, hypothesis names and transitions
alphaHypotheses <- c(.005,.007,.013)
nameHypotheses <- c("ORR", "PFS", "OS")</pre>
m <- matrix(c(0,1,0,
             0,0,1,
             1,0,0), nrow=3, byrow=TRUE)
hGraph(3,alphaHypotheses=alphaHypotheses,nameHypotheses=nameHypotheses,m=m)
# Custom position and size of ellipses, change text to multi-line text
# Adjust box width
# add legend in middle of plot
hGraph(3,x=sqrt(0:2),y=c(1,3,1.5),size=6,halfWid=.3,halfHgt=.3, trhw=0.6,
      palette=cbPalette[2:4], fill = c(1, 2, 2),
     legend.position = c(.6,.5), legend.name = "Legend:", labels = c("Group 1", "Group 2"),
      nameHypotheses=c("H1:\n Long name","H2:\n Longer name","H3:\n Longest name"))
```

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matrix2graph	Matrix2Graph and Graph2Matrix	

#### **Description**

Creates a graph of class graphMCP from a given transition matrix or vice versa.

## Usage

```
matrix2graph(m, weights = rep(1/dim(m)[1], dim(m)[1]))
graph2matrix(graph)
```

#### **Arguments**

m A transition matrix.

weights A numeric for the initial weights.

graph A graph of class graphMCP.

#### **Details**

The hypotheses names are the row names or if these are NULL, the column names or if these are also NULL of type H1, H2, H3, ...

If the diagonal of the matrix is unequal zero, the values are ignored and a warning is given.

#### Value

A graph of class graphMCP with the given transition matrix for matrix2graph. The transition matrix of a graphMCP graph for graph2matrix.

#### Author(s)

Kornelius Rohmeyer < rohmeyer@small-projects.de>

## **Examples**

```
# Bonferroni-Holm:
m <- matrix(rep(1/3, 16), nrow=4)
diag(m) <- c(0, 0, 0, 0)
graph <- matrix2graph(m)
print(graph)
graph2matrix(graph)</pre>
```

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rejectNode	Rejects a node/hypothesis and updates the graph accordingly.	

#### **Description**

Rejects a node/hypothesis and updates the graph accordingly.

#### Usage

```
rejectNode(graph, node, upscale = FALSE, verbose = FALSE, keepWeights = FALSE)
```

#### **Arguments**

graph A graph of class graphMCP or entangledMCP.

A character string specifying the node to reject.

Logical. If upscale=TRUE then the weights of all non-rejected nodes are scaled so that the sum is equal to 1. This forces keepWeights=FALSE to reduce confusion, since otherwise the sum of weights could become bigger than 1.

Verbose Logical scalar. If TRUE verbose output is generated during sequentially rejection steps.

keepWeights Logical scalar. If FALSE the weight of a node without outgoing edges is set to 0

if it is removed. Otherwise it keeps its weight.

#### **Details**

For details see the given references.

## Value

An updated graph of class graphMCP or entangledMCP.

#### Author(s)

Kornelius Rohmeyer < rohmeyer@small-projects.de>

#### References

Frank Bretz, Willi Maurer, Werner Brannath, Martin Posch: A graphical approach to sequentially rejective multiple test procedures. Statistics in Medicine 2009 vol. 28 issue 4 page 586-604. http://www.meduniwien.ac.at/fwf\_adaptive/papers/bretz\_2009\_22.pdf

#### See Also

graphMCP

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substituteEps

Substitute Epsilon

## **Description**

Substitute Epsilon with a given value.

## Usage

```
substituteEps(graph, eps = 10^{(-3)})
```

#### **Arguments**

graph A graph of class graphMCP or class entangledMCP.
eps A numeric scalar specifying a value for epsilon edges.

## **Details**

For details see the given references.

## Value

A graph where all epsilons have been replaced with the given value.

#### Author(s)

Kornelius Rohmeyer < rohmeyer@small-projects.de>

#### See Also

```
graphMCP, entangledMCP
```

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