Supplementary material - data analysis code

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0. Data loading and preparation Load data	
<pre>library(data.table) rs_connectivity <- as.data.frame(fread('./rs_connectivity_prepared.csv')) clinical <- read.csv('./clinical_prepared.csv') nuisance_covs <- read.csv('./nuisance_covs_prepared.csv')</pre>	
Print number of rows of each loaded dataframe	
<pre>c('rs_connectivity' = nrow(rs_connectivity), 'clinical' = nrow(clinical), 'nuisance_covs' = nrow(nuisance_covs))</pre>	
<pre>## rs_connectivity clinical nuisance_covs ## 187 187 187</pre>	
Are subjects in data frames in the same order?	
<pre>all(rs_connectivity\$pident == nuisance_covs\$pident)</pre>	

```
all(rs_connectivity$pident == clinical$pident)
## [1] TRUE
Throw away the subj.id column, because it is not needed anymore
rs_connectivity <- rs_connectivity[, names(rs_connectivity) != 'subj.id']
clinical <- clinical[, names(clinical) != 'subj.id']</pre>
nuisance_covs <- nuisance_covs[, names(nuisance_covs) != 'subj.id']</pre>
Recode factor variables
nuisance_covs$sex <- as.factor(nuisance_covs$sex)</pre>
nuisance_covs$scan.location <- as.factor(nuisance_covs$scan.location)</pre>
Summary statistics
Summary of all subjects
summary(nuisance_covs)
##
                            scan.location
                                              diagnosis frame.displacement
         age
##
  Min.
          :18.00
                    1: 63
                            MOTAR :36
                                          anxiety:47
                                                         Min.
                                                                :0.03501
  1st Qu.:27.00
                    2:124
                            NESDA.1:32
                                          comorbid:77
                                                         1st Qu.:0.12585
## Median :36.00
                            NESDA.2:57
                                                  :63
                                                         Median :0.18647
                                          mdd
## Mean :36.48
                            NESDA.3:62
                                                                :0.23318
                                                         Mean
## 3rd Qu.:45.00
                                                         3rd Qu.:0.28910
## Max.
           :67.00
                                                                :0.93380
                                                         Max.
Summary of MOTAR subjects
summary(nuisance_covs[nuisance_covs$scan.location == "MOTAR",])
##
         age
                    sex
                           scan.location
                                             diagnosis
                                                       frame.displacement
## Min.
          :22.00
                    1:13
                           MOTAR :36
                                         anxiety: 2
                                                        Min.
                                                               :0.07686
## 1st Qu.:27.00
                    2:23
                           NESDA.1: 0
                                                        1st Qu.:0.18018
                                         comorbid:24
## Median :34.00
                           NESDA.2: 0
                                         mdd
                                                 :10
                                                        Median : 0.24107
## Mean
           :36.69
                           NESDA.3: 0
                                                        Mean
                                                               :0.30244
## 3rd Qu.:46.25
                                                        3rd Qu.:0.34256
## Max.
           :67.00
                                                        Max.
                                                               :0.83957
Summary of NESDA subjects
summary(nuisance_covs[nuisance_covs$scan.location != "MOTAR",])
##
                                             diagnosis frame.displacement
                            scan.location
         age
                    sex
## Min.
          :18.00
                    1: 50
                            MOTAR : 0
                                          anxiety:45
                                                         Min.
                                                                :0.03501
## 1st Qu.:27.50
                    2:101
                            NESDA.1:32
                                          comorbid:53
                                                         1st Qu.:0.12129
## Median :37.00
                            NESDA.2:57
                                          mdd
                                                  :53
                                                         Median :0.17712
## Mean
           :36.42
                            NESDA.3:62
                                                         Mean
                                                                :0.21666
   3rd Qu.:45.00
                                                         3rd Qu.:0.25216
##
## Max.
          :57.00
                                                         Max.
                                                                :0.93380
SD age: All/MOTAR/NESDA
sd(nuisance_covs$age)
```

[1] 10.92857

```
sd(nuisance_covs[nuisance_covs$scan.location == "MOTAR",]$age)

## [1] 12.37005
sd(nuisance_covs[nuisance_covs$scan.location != "MOTAR",]$age)

## [1] 10.6009
```

Delete variables with too many missing values

```
rs_connectivity[rs_connectivity == 0] <- NA
# is.na(rs_connectivity) <- !rs_connectivity

num_na <- colSums(is.na(rs_connectivity))
rs_connectivity <- rs_connectivity[,num_na < 20]</pre>
```

Fisher Z transform RS connectivity measures

```
library(psych)
ztransformed_rs_connectivity <- fisherz(rs_connectivity)</pre>
```

Regress out age and scan location and framewise displacement

Median impute missing data

```
library(caret)
imputation <- preProcess(clinical, method = 'medianImpute')
clinical <- predict(imputation, clinical)
imputation <- preProcess(residual_rs_connectivity, method = 'medianImpute')
residual_rs_connectivity <- predict(imputation, residual_rs_connectivity)</pre>
```

1. Canonical correlation analysis

Feature selection and CCA function

Here we create a function that first selects resting state features (X) with the highest spearman correlation with any of clinical symptoms (Y) and then fits and returns a CCA model. This function will be used to compute canonical correlations and also later for permutation test and cross-validation.

```
select_and_cca_fit <- function(X, Y, n_selected_vars){
  library(candisc)
#select
correlations <- cor(Y, X, method = "spearman")
  correlations <- apply(correlations, 2, function(x){max(abs(x))})
  corr.threshold <- sort(correlations, decreasing = T)[n_selected_vars]
  selected.X <- correlations >= corr.threshold
  selected.X <- X[,selected.X]
#cca fit
  cca_model <- candisc::cancor(selected.X, Y)
  #return fitted model containing canonical correlations and wilks lambdas
  return(cca_model)
}</pre>
```

Canonical correlations

Fit the feature selection and CCA model, selecting 150 features and print all canonical correlations

```
## Loading required package: car
## Loading required package: carData
##
## Attaching package: 'car'
## The following object is masked from 'package:psych':
##
##
       logit
## Loading required package: heplots
##
## Attaching package: 'candisc'
## The following object is masked from 'package:stats':
##
##
       cancor
cca_model$cancor
```

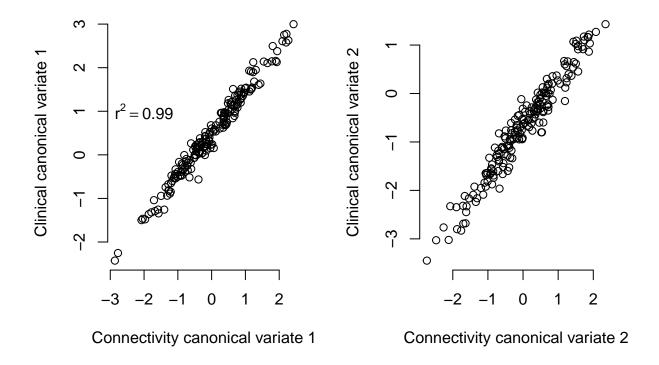
```
## [1] 0.9871545 0.9739202 0.9677686 0.9663348 0.9611734 0.9441874 0.9373012
## [8] 0.9271186 0.9133999 0.9091458 0.8882932 0.8787111 0.8627911 0.8273523
## [15] 0.8030797 0.7579703 0.6713721
```

Create a function to compute canonical variates

```
predict.cancor <- function(cancor.obj, X, Y){
    X_pred <- as.matrix(X) %*% cancor.obj$coef$X
    Y_pred <- as.matrix(Y) %*% cancor.obj$coef$Y
    XY_pred <- list(X_pred, Y_pred)
    names(XY_pred) <- c("X_pred", "Y_pred")
    return(XY_pred)
}</pre>
```

Visualize canonical correlations

```
canonical.variates <- predict.cancor(cca_model,</pre>
                                residual_rs_connectivity[,cca_model$names$X],
                                clinical)
cca_y_loadings <- cor(clinical, canonical.variates$Y_pred)</pre>
par(mfrow=c(1,2))
plot(canonical.variates$X_pred[,1],
     canonical.variates$Y_pred[,1],
     bty='n',
     xlab='Connectivity canonical variate 1',
     ylab='Clinical canonical variate 1')
text(-2, 1, bquote(r^2 == .(round(cca_model$cancor[1], 2))))
plot(canonical.variates$X_pred[,2],
     canonical.variates$Y_pred[,2],
     bty='n',
     xlab='Connectivity canonical variate 2',
     ylab='Clinical canonical variate 2')
text(-2, 2, bquote(r^2 == .(round(cca_model$cancor[2], 2))))
```



Permutation test

```
First get test statistics (canonical correlations and Wilks lambdas) from the real model
```

```
real_model <- cca_model</pre>
real_results_cancor <- real_model$cancor</pre>
real_results_wilks <- Wilks(real_model)$"LR test stat"</pre>
```

Obtain null distribution of test statistics by permuting rows of clinical data

```
library(permute)
library(doMC)
## Loading required package: foreach
## Loading required package: iterators
## Loading required package: parallel
registerDoMC(cores=4) # to run it multicore
nperms = 1999
set.seed(123)
# shuffle within scan location
shuffled_indexes <- sapply(1:nperms, function(x){</pre>
                           shuffle(1:nrow(residual_rs_connectivity),
                           control = how(blocks=nuisance_covs$scan.location))})
```

```
null_results <- foreach(i=1:nperms) %dopar% {</pre>
  null_model <- select_and_cca_fit(residual_rs_connectivity,</pre>
                                      clinical[shuffled_indexes[,i],],
                                      n_selected_vars)
  #return canonical correlations and wilks lambdas
  list(null_model$cancor, Wilks(null_model)$"LR test stat")
}
# transform null results lists to data frame
null_dist_cancor <- lapply(null_results, function(x){return(x[[1]])})</pre>
null_dist_wilks <- lapply(null_results, function(x){return(x[[2]])})</pre>
null_dist_cancor <- as.data.frame(do.call(rbind, null_dist_cancor))</pre>
null_dist_wilks <- as.data.frame(do.call(rbind, null_dist_wilks))</pre>
get_pval <- function(real, null_dist, better="smaller"){</pre>
  if (better == "smaller"){
    rank <- sum(real < null_dist) + 1</pre>
  if (better == "bigger"){
    rank <- sum(real > null_dist) + 1
  pval <- rank / (length(null_dist) + 1)</pre>
  return(pval)
pvals_cancor <- mapply(function(real, null_dist){</pre>
                           get_pval(real, null_dist, better="smaller")},
                         real_results_cancor,
                        null_dist_cancor)
pvals_wilks <- mapply(function(real, null_dist){</pre>
                         get_pval(real, null_dist, better="bigger")},
                         real_results_wilks,
                        null_dist_wilks)
```

Print p-values

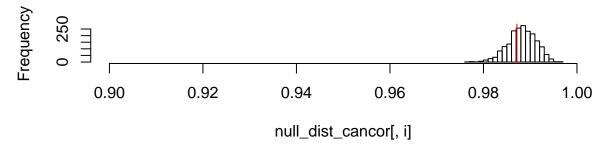
```
print(cbind("component"=1:length(pvals_cancor), pvals_cancor, pvals_wilks))
```

```
##
         component pvals_cancor pvals_wilks
## [1,]
                         0.6475
                 1
                                      0.9980
## [2,]
                 2
                         0.9900
                                      0.9980
## [3,]
                 3
                         0.9815
                                      0.9955
## [4,]
                 4
                                      0.9900
                         0.7880
## [5,]
                 5
                         0.6270
                                      0.9930
## [6,]
                 6
                         0.9790
                                      0.9985
## [7,]
                 7
                         0.9315
                                      0.9945
## [8,]
                 8
                         0.9350
                                      0.9950
## [9.]
                 9
                         0.9675
                                      0.9940
## [10,]
                10
                         0.7735
                                      0.9915
## [11,]
                11
                         0.9410
                                      0.9945
## [12,]
                12
                         0.8330
                                      0.9945
## [13,]
                13
                         0.8120
                                      0.9980
## [14,]
                14
                         0.9795
                                      0.9990
## [15,]
                                      0.9980
                15
                         0.9675
```

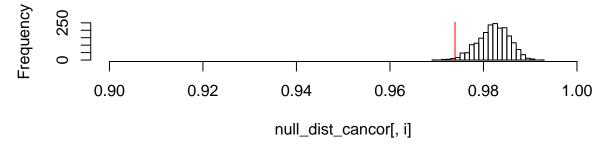
```
## [16,] 16 0.9800 0.9990
## [17,] 17 0.9930 0.9930
```

Visualize null distributions and p-values for first two canonical correlations

Null dist corr CV 1



Null dist corr CV 2



Cross-validation

Create function that performs cross-validation

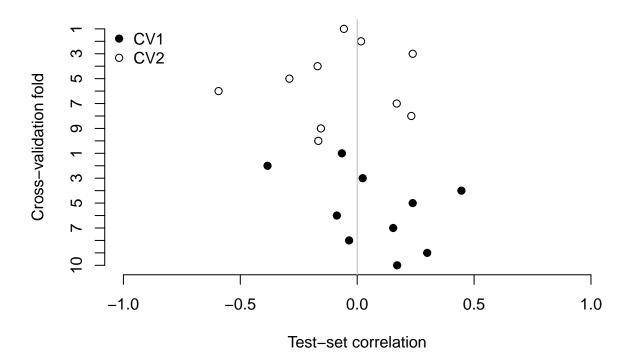
```
cca_cv <- function(rs_variables, clinical_variables, n_selected_vars, site){
   library(caret)
   n_folds <- 10
   folds <- createFolds(as.factor(site), n_folds, list=F)
   results_cancor <- list()
   for (fold in 1:n_folds) {
        # create training and test set
        train_brain <- rs_variables[folds != fold,]
        train_clinical <- clinical_variables[folds != fold,]
        test_brain <- rs_variables[folds == fold,]
        test_clinical <- clinical_variables[folds == fold,]</pre>
```

```
# fit on training set
    cancor.fit <- select_and_cca_fit(train_brain,</pre>
                                       train clinical,
                                       n_selected_vars)
    # predict on test set
    XY_pred_cancor <- predict.cancor(cancor.fit,</pre>
                                       test_brain[,cancor.fit$names$X],
                                       test_clinical)
    results_cancor[[fold]] <- diag(cor(XY_pred_cancor[[1]],</pre>
                                         XY_pred_cancor[[2]]))
 }
  return(do.call(rbind, results_cancor))
}
Run cross-validation and print out of sample canonical correlations per CV fold for first two canonical variates
set.seed(123)
# we have 90% of subjects in the training set, so we will use 90% of variables
n_cv_selected_vars <- as.integer(n_selected_vars*0.9)</pre>
results_cca_cv <- cca_cv(residual_rs_connectivity,</pre>
                          clinical,
                          n_cv_selected_vars,
                          nuisance_covs$scan.location)
results_cca_cv <- results_cca_cv[,1:2]</pre>
colnames(results_cca_cv) <- c("CV1", "CV2")</pre>
results_cca_cv
##
                  CV1
## [1,] 0.17096542 -0.16633571
   [2,] 0.29947682 -0.15532348
## [3,] -0.03464058 0.23144164
## [4,] 0.15407033 0.16918998
## [5,] -0.08714670 -0.59300848
## [6,] 0.23741743 -0.28994021
## [7,] 0.44590987 -0.16947415
## [8,] 0.02359128 0.23749672
## [9,] -0.38360006 0.01647714
## [10,] -0.06548292 -0.05685288
colMeans(results_cca_cv)
##
           CV1
                        CV2
## 0.07605609 -0.07763294
Visualize out of sample cannonical correlations
plot(cbind(results_cca_cv[,1], results_cca_cv[,2]), 1:20,
     yaxt="n",
     xlim=c(-1, 1),
     bty='n',
     ylab='Cross-validation fold',
     xlab='Test-set correlation',
     main='Out of sample correlation',
     pch=c(rep(19,10), rep(1,10)))
```

axis(2, at=c(1:20), labels=c(10:1, 10:1))#, lty='blank')

```
abline(v=0, col='grey')
legend("topleft", c('CV1', 'CV2'), bty='n', pch=c(19,1))
```

Out of sample correlation



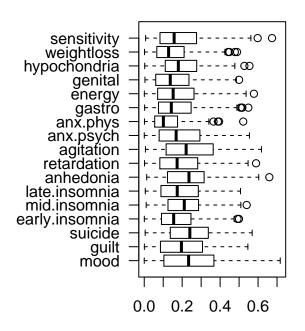
Stability of canonical loadings

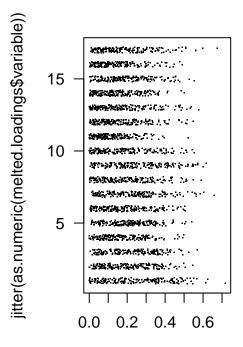
Create function that performes leave-one-out jackknife procedure to get uncertainty of canonical loadings taking into an account uncertainty caused by feature selection.

Jackknife repeatedly leaves one subject out and then performs the feature selection and CCA procedure in the same way as above.

run jackknife

```
jack.results <- lapply(jack_res, function(x){return(x[[1]])})</pre>
jack.X <- lapply(jack.results, function(x){return(x[[1]])})</pre>
jack.X <- as.data.frame(do.call(rbind, jack.X))</pre>
jack.Y <- lapply(jack.results, function(x){return(x[[2]])})</pre>
jack.Y <- as.data.frame(do.call(rbind, jack.Y))</pre>
get loadings from saved jackknife models
jack_models <- lapply(jack_res, function(x){return(x[[2]])})</pre>
jack.loadings <- lapply(jack_models, function(model){</pre>
  return(model$structure$Y.yscores[,1])})
jack.loadings <- as.data.frame(do.call(rbind, jack.loadings))</pre>
plot distribution of canonical loadings across all jackknife models
library(reshape2)
melted.loadings <- melt(jack.loadings)</pre>
par(mfrow=c(1,2), las=1, mai=c(1.02, 1.3, 0.82, 0.42))
boxplot(abs(value) ~ variable, data=melted.loadings, horizontal=T)
plot(abs(melted.loadings$value),
     jitter(as.numeric(melted.loadings$variable)),
     pch='.')
```





abs(melted.loadings\$value)

Compare loadings with original study

Canonical loadings as presented in original study

```
Drysdale_1 <- c( 0, 0.41, 0.32, 0.59, 0.54, 0, 0, 0, 0, 0, 0, 0, 0.65, 0, 0, 0.24, 0.25, 0, 0)

Drysdale_2 <- c(0.27, 0.25, 0.26, 0, 0, 0, 0.83, 0.36, 0.23, 0, 0, 0, 0, -0.35, 0, 0.21, 0, 0)
```

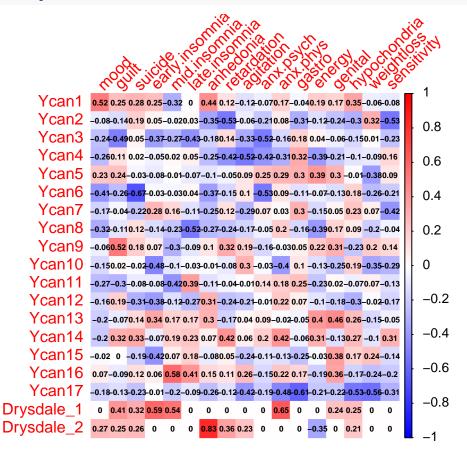
Plot loadings obtained above together with loadings from the original study

```
dr_c <- rbind(Drysdale_1, Drysdale_2)

new_cors <- rbind(t(cca_y_loadings), dr_c)
new_cors_thr <- new_cors
new_cors_thr[abs(new_cors) < 0.2] = 0

library(corrplot)</pre>
```

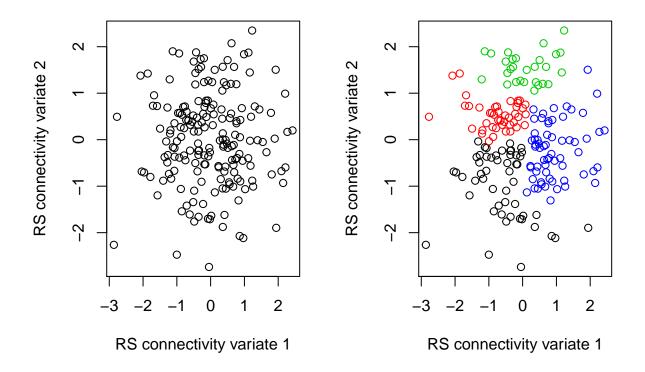
```
## corrplot 0.84 loaded
```



2. Clustering analysis

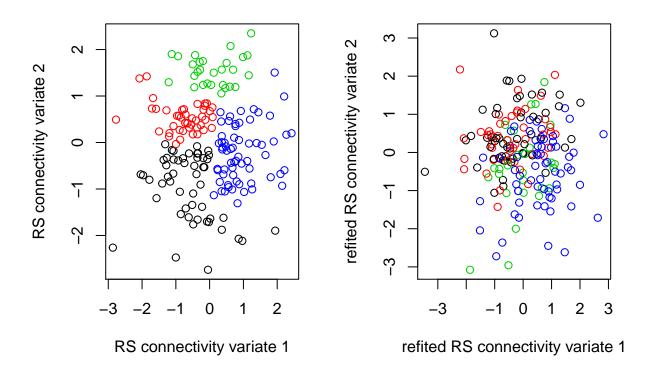
Run hierarchical clustering

Plot subjects based on their first 2 RS canonical variates values and their 4 cluster solution as in the original study



Stability of cluster assignment

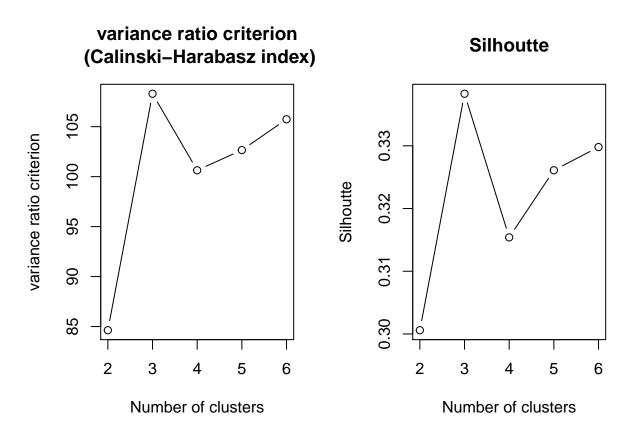
We will make the same plot as above but we will use canonical variates from one of jackknife models estimated before (by leaving one subject out) but using colors according to previous cluster assignment. Thus showing how relative positions of subjects change with respect to small perturbation of the data.



Clustering indeces

Compute and plot clustering indexes

```
xlab = "Number of clusters", ylab="variance ratio criterion", type='b')
plot(names(hcfit_sl$All.index), hcfit_sl$All.index,
    main = "Silhoutte", xlab = "Number of clusters", ylab="Silhoutte",
    type='b')
```



Statisticall significance of clusters

Make a function that performs a hierarchical clustering and return the highest clustering indexes

```
cluster_test <- function(cca_data){
   #ugly hack, because i don't know how to prevent this library creating many plots
   hcfit <- NbClust(cca_data, method="ward.D", index="ch", min.nc=3, max.nc = 5)
   CH_index <- max(hcfit$All.index)
   hcfit <- NbClust(cca_data, method="ward.D", index="silhouette", min.nc=3, max.nc = 5)
   sil_index <- max(hcfit$All.index)
   return(c("CH"=CH_index, "Silhouette"=sil_index))
}</pre>
```

Fit a multivariate normal distribution to the same data used to perform hierarchical clustering

```
library(MASS)
sigma <- cov(cca_rs_data)
mu <- colMeans(cca_rs_data)
real_CI <- cluster_test(cca_rs_data)</pre>
```

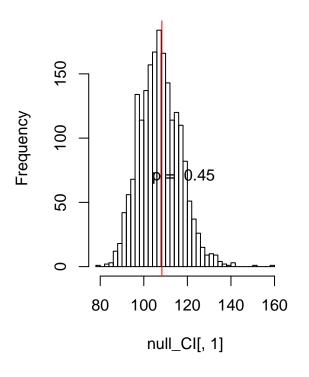
Repeatedly perform hierarchical clustering on samples from this distribution, thus creating an empirical null

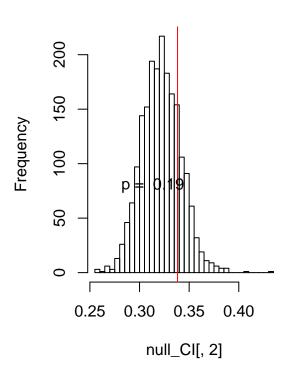
distribution of clustering indeces

```
# get a null distribution of clusters
null_CI <- list()</pre>
n_sims <- 1999
for (i in 1:n_sims){
  rand_sample <- mvrnorm(n=nrow(cca_rs_data), mu=mu, Sigma=sigma)</pre>
  null_CI[[i]] <- cluster_test(rand_sample)</pre>
null_CI <- as.data.frame(do.call(rbind, null_CI))</pre>
print p-values
rank cv1 <- sum(real CI[1] < null CI[,1]) + 1</pre>
pval_cv1 <- rank_cv1 / (n_sims+1)</pre>
rank_cv2 <- sum(real_CI[2] < null_CI[,2]) + 1</pre>
pval_cv2 <- rank_cv2 / (n_sims+1)</pre>
t(t((c("p.val variance ratio"=pval_cv1, "p.val Silhouette"=pval_cv2))))
##
                            [,1]
## p.val variance ratio 0.4465
## p.val Silhouette
                         0.1940
visualize null distribution
par(mfrow=c(1,2))
hist(null_CI[,1], breaks = 30, main = "variance ratio criterion null")
abline(v=real_CI[1], col="red")
text(real_CI[1] + 10, 70, paste('p = ', round(pval_cv1, 2)))
hist(null_CI[,2], breaks = 30, main = "Silhouette null")
abline(v=real_CI[2], col="red")
text(real_CI[2] - 0.025, 80, paste('p = ', round(pval_cv2, 2)))
```

variance ratio criterion null

Silhouette null





3. Software environment

sessionInfo()

```
## R version 3.5.2 (2018-12-20)
## Platform: x86_64-pc-linux-gnu (64-bit)
## Running under: Linux Mint 18
##
## Matrix products: default
## BLAS: /usr/lib/libblas/libblas.so.3.6.0
## LAPACK: /usr/lib/lapack/liblapack.so.3.6.0
##
## locale:
   [1] LC_CTYPE=en_US.UTF-8
                                   LC_NUMERIC=C
   [3] LC_TIME=en_US.UTF-8
                                   LC_COLLATE=en_US.UTF-8
    [5] LC_MONETARY=nl_NL.UTF-8
                                   LC_MESSAGES=en_US.UTF-8
##
    [7] LC_PAPER=nl_NL.UTF-8
                                   LC_NAME=C
##
   [9] LC_ADDRESS=C
                                   LC_TELEPHONE=C
##
  [11] LC_MEASUREMENT=nl_NL.UTF-8 LC_IDENTIFICATION=C
## attached base packages:
## [1] parallel stats
                           graphics grDevices utils
                                                          datasets methods
## [8] base
##
```

```
## other attached packages:
   [1] MASS_7.3-51.1
                          NbClust_3.0
                                             corrplot_0.84
                          doMC 1.3.5
   [4] reshape2 1.4.3
                                             iterators 1.0.10
  [7] foreach_1.4.4
                          permute_0.9-5
                                             candisc_0.8-0
## [10] heplots_1.3-5
                          car_3.0-2
                                             carData_3.0-2
## [13] caret 6.0-81
                          ggplot2_3.1.0
                                             lattice_0.20-38
## [16] psych_1.8.12
                          data.table 1.12.0
##
## loaded via a namespace (and not attached):
  [1] Rcpp_1.0.0
                           lubridate_1.7.4
                                               class_7.3-15
  [4] assertthat_0.2.0
                           digest_0.6.18
                                               ipred_0.9-8
   [7] R6_2.4.0
                           cellranger_1.1.0
                                               plyr_1.8.4
## [10] stats4_3.5.2
                           evaluate_0.13
                                               pillar_1.3.1
## [13] rlang_0.3.1
                           lazyeval_0.2.1
                                               curl_3.3
## [16] readxl_1.3.0
                           rpart_4.1-13
                                               Matrix_1.2-15
## [19] rmarkdown_1.11
                           splines_3.5.2
                                               gower_0.1.2
## [22] stringr_1.4.0
                           foreign_0.8-71
                                               munsell_0.5.0
## [25] compiler 3.5.2
                           xfun 0.5
                                               pkgconfig 2.0.2
## [28] mnormt_1.5-5
                           htmltools_0.3.6
                                              nnet_7.3-12
## [31] tidyselect 0.2.5
                           tibble_2.0.1
                                               prodlim_2018.04.18
## [34] rio_0.5.16
                           codetools_0.2-16
                                               crayon_1.3.4
## [37] dplyr_0.8.0.1
                           withr 2.1.2
                                               recipes_0.1.4
                                               nlme_3.1-137
## [40] ModelMetrics_1.2.2 grid_3.5.2
## [43] gtable 0.2.0
                           magrittr 1.5
                                               scales 1.0.0
## [46] zip_2.0.0
                           stringi_1.3.1
                                               timeDate_3043.102
## [49] generics_0.0.2
                           openxlsx 4.1.0
                                               lava_1.6.5
## [52] tools_3.5.2
                           forcats_0.4.0
                                               glue_1.3.0
## [55] purrr_0.3.1
                           hms_0.4.2
                                               abind_1.4-5
## [58] survival_2.43-3
                                               colorspace_1.4-0
                           yaml_2.2.0
                           haven_2.1.0
## [61] knitr_1.21
```