

Important declarations

Please remove this info from manuscript text if it is also present there.

Associated Data

Data supplied by the author:

ALDEx2 is in Bioconductor <https://bioconductor.org/packages/release/bioc/html/ALDEx2.html> omicplotR is in Bioconductor <https://bioconductor.org/packages/release/bioc/html/omicplotR.html> diffEffect is on a public GitHub site: <https://github.com/ggloor/distEffect> All other code and the raw data for this submission are on Figshare with the doi: <https://dx.doi.org/10.6084/m9.figshare.8132216>

Required Statements

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A distribution-based effect size is more reproducible than hypothesis testing when analyzing high throughput sequencing datasets

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High throughput sequencing is analyzed using a combination of null hypothesis significance testing and ad-hoc cutoffs. This framework is strongly affected by sample size and is known to be irreproducible in underpowered studies, yet no suitable non-parameteric alternative has been proposed. Here we present a novel non-parametric standardized effect size estimate, **E**, for high-throughput sequencing datasets. Case studies are shown for modelled data, transcriptome and amplicon-sequencing datasets. The **E** statistic is shown to be more reproducible and robust than p-values and requires sample sizes as small as 5 to identify differentially abundant features. Source code and binaries are freely available at: <https://bioconductor.org/packages/ALDEEx2.html>, omicplotR, and <https://github.com/ggloor/distEffect>. Datasets can be found at doi://10.6084/m9.figshare.8132216.

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12 ABSTRACT

13 High throughput sequencing is analyzed using a combination of null hypothesis significance testing and
14 ad-hoc cutoffs. This framework is strongly affected by sample size and is known to be irreproducible in
15 underpowered studies, yet no suitable non-parametric alternative has been proposed. Here we present
16 a novel non-parametric standardized effect size estimate, \mathbb{E} , for high-throughput sequencing datasets.
17 Case studies are shown for modelled data, transcriptome and amplicon-sequencing datasets. The
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22 INTRODUCTION

23 High throughput sequencing (HTS) datasets for transcriptomics, metagenomics and 16S rRNA gene
24 sequencing are high dimensional and generally conducted at pilot-scale sample sizes. Much effort has
25 been spent identifying the best approaches and tools to determine what is ‘significantly different’ between
26 groups (Soneson and Delorenzi, 2013; Schurch et al., 2016), but the answer seems to depend on the
27 specific dataset and associated model parameters (Thorsen et al., 2016; Hawinkel et al., 2018; Weiss et al.,
28 2017). As commonly conducted, the investigator determines what is ‘significantly different’ using a null
29 hypothesis significance approach and then decides what level of difference is ‘biologically meaningful’
30 among the significantly different features. Graphically, this approach is represented by the Volcano plot
31 (Cui and Churchill, 2003) where the magnitude of change (difference) is plotted vs the p-value.

32 One under-appreciated consequence of pilot-scale research is that false positive features ~~will often~~ may
33 have very low apparent p-values (Halsey et al., 2015). This explains in part why so many observations
34 fail to replicate in larger datasets (Ioannidis, 2005). In fact, both p-values and absolute difference are
35 poor predictors of replication likelihood if the experiment were conducted again (Cumming, 2008; Halsey
36 et al., 2015). Null-hypothesis significance-based testing methods also have the property that the number
37 of significant features identified is affected by the number of samples being compared. This leads to the
38 practice of prioritizing ‘statistically significant’ observations over biologically significant differences.

39 On the other hand, a standardized effect size addresses the issues of interest to the biologist: “what is
40 reproducibly different?” or “would I identify the same true positive features as different if the experiment
41 were repeated?” (Coe, 2002; Nakagawa, 2004; Colquhoun, 2014; Gloor et al., 2016a). Standardized effect
42 size statistics start from the assumption that there is a difference, but that the difference can be arbitrarily
43 close to zero. Unfortunately, standardized effect size metrics are not routinely used when analyzing HTS

44 datasets. One potential barrier is that parametric effect size statistics may not be suitable for HTS datasets
45 because the data may not fit a Gaussian distribution.

The most widely used standardized effect size is Cohen's d, which is a parametric standardized effect size for the difference between the means of two groups. The general formulation is given in Equation 1,

$$\text{Cohen's } d = \frac{\text{mean}(a) - \text{mean}(b)}{\sigma_{a,b}} \quad (1)$$

46 and is a Z score when measured in a Normal distribution. Cohen's d measures the difference between the
47 means of the two distributions divided by the pooled standard deviation, denoted as $\sigma_{a,b}$. However, this
48 metric depends upon the data being relatively Normal, which cannot be guaranteed for HTS data as seen
49 in Figure 1.

50 The purpose of this report is to show that we can characterize the difference between distributions in a
51 non-parametric manner without resorting to either summarizing the data prematurely or resorting to a
52 rank-based approach, both of which discard much information. We introduce, \mathbb{E} , a simple-to-calculate
53 non-parametric standardized effect size statistic calculated on distributions directly. This measure is
54 implemented in the ALDEx2, and CoDaSeq R packages. The \mathbb{E} statistic has been used in both meta-
55 transcriptome and microbiome studies, for example see (Macklaim et al., 2013; Bian et al., 2017), and has
56 been shown to give remarkably reproducible results even with extremely small sample sizes (Nelson et al.,
57 2015). The \mathbb{E} metric has a near monotonic relationship with p-values, but has the advantage of being
58 relatively stable between sample sizes. However, it is unknown how \mathbb{E} compares with parametric effect
59 size estimates, how many samples are required, and its sensitivity and specificity characteristics.

60 METHODS

61 Calculating \mathbb{E}

62 High throughput sequencing (HTS) platforms such as Illumina output thousands to billions of 'reads',
63 short nucleotide sequences that are derived from a DNA or RNA molecule in the sequencing 'library'.
64 The library is a subset of the nucleic acid molecules that have been collected from an environment and
65 made compatible with a particular HTS platform. The HTS instruments deliver these reads as integer
66 'counts' per genomic feature—gene, location, etc (Lovell et al., 2020). However, the counts are actually a
67 single proxy for the probability of observing the particular read in a sample under a repeated sampling
68 model. This is clear since technical replicates of the same library return different counts (Marioni et al.,
69 2008), and the difference between technical replicates is consistent with multivariate Poisson sampling
70 (Fernandes et al., 2013; Gloor et al., 2016b). The probability estimate is delivered by the instrument as an
71 integer representation of the probability multiplied by the number of reads (Fernandes et al., 2013; Gloor
72 et al., 2016b). Thus, the data returned by HTS are a type of count compositional data, where only the
73 relationships between the features have meaning (Aitchison, 1986; Lovell et al., 2015; Fernandes et al.,
74 2014; Gloor et al., 2017; Kaul et al., 2017; Quinn et al., 2019).

75 The ALDEx2 tool uses a combination of probabilistic modelling and compositional data analysis to
76 determine the features that are different between groups where that difference is insensitive to random
77 sampling. Technical replicate variance estimation and conversion of the count data to probabilities is
78 accomplished by Monte-Carlo sampling from the Dirichlet distribution (Fernandes et al., 2013; Gloor
79 et al., 2016b), which is conveniently also the conjugate prior for the multivariate Poisson process. The
80 differences between features is linearized by applying a log-ratio transformation to the Dirichlet Monte-
81 Carlo realizations and analyzed according to the rules of compositional data analysis (Aitchison, 1986;
82 Fernandes et al., 2013; Tsilimigas and Fodor, 2016; Gloor et al., 2017). In effect, ALDEx2 linearizes the
83 differences between the features in proportional data, allowing various standard statistical tests to validly
84 be performed.

85 The 'Group Distribution' panel in Figure 1 shows the distribution for a gene in a highly replicated
86 and curated RNA-seq experiment (Schurch et al., 2016) with the expression of the gene in the WT and
87 knockout conditions shown by the two density distributions. An Anderson-Darling test indicates that a
88 Normal distribution is a poor fit for both distributions ($p < 1e-4$). Consequently, standard effect size
89 measures that depend on summary statistics that assume a Normal distribution are expected to perform
90 poorly and the non-parametric method described here is to be preferred.

91 We will use the distributions for the gene YDR171W in Figure 1 as an example. Starting with two
92 vectors \vec{a} and \vec{b} that correspond to the log-ratio transformed Dirichlet Monte-Carlo realizations of a feature

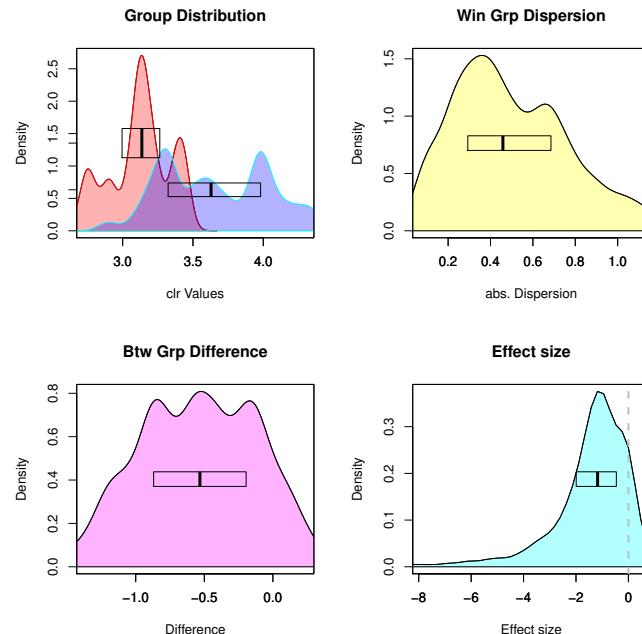


Figure 1. The density of read counts may not follow a Normal distribution. The ‘Group Distribution’ panel in the top left shows the density of the clr-transformed read counts in the two groups of a highly replicated RNA-seq experiment conducted in *S. cerevisiae* (Schurch et al., 2016) for the gene YDR171W. We can see that the distributions are partially overlapping and are strongly multimodal. The ‘Win Grp Dispersion’ shows the density of the within group dispersion of the two groups calculated as outlined in equation 3. The ‘Btw Grp Difference’ shows the density of the between group difference calculated as outlined in equation 2. The ‘Effect size’ shows the density of the effect size calculated as in equation 4. The dashed vertical line in this final panel shows an effect size of 0, and approximately 10% of the effect size distribution crosses this threshold for this gene. The proportion of the effect size distribution that crosses an effect of 0 is known as the ‘overlap’ measure. For each distribution the median and interquartile range are shown as the thick vertical line and the enclosing box. This plot was generated from the ‘aldex.plotFeature()’ command.

in two groups, we need a method to determine the standardized effect size; that is, the difference between groups relative to an estimate of within-group dispersion. Since these posterior distributions can have heavy tails, may be multimodal, and may be skewed, any useful statistic should be insensitive to even extreme non-Normality, and provide sensible answers even if the posterior distributions are Cauchy in one or both groups (Fernandes et al., 2013). Below and in the Supplement we define the properties of the approach used.

We can define a *non-parametric difference* vector in Equation (2) as the signed difference between the two groups

$$\vec{diff} = \vec{a} - \vec{b}, \quad (2)$$

with the distribution of the vector shown in Figure 1 ‘Btw Group Difference’. We can further define a non-parametric *dispersion* vector as in Equation (3), where the notation $\rho\vec{a}$ indicates one or more random permutations of the vector

$$\vec{disp} = \max\{|\vec{a} - \rho\vec{a}|, |\vec{b} - \rho\vec{b}|\}, \quad (3)$$

with the distribution shown in Figure 1 ‘Win Group Dispersion’. Finally, we can define an *effect* vector as in Equation (4) that is the element-wise ratio of these two vectors

$$\vec{eff} = \frac{\vec{diff}}{\vec{disp}}, \quad (4)$$

locations of the 25th and 75th percentiles

99 with the distribution of the effect vector shown in Figure 1 ‘Effect size’.

100 Taking the median of \vec{diff} , \vec{disp} and \vec{eff} returns a robust estimate of the central tendency of these
101 statistics MSD (median signed difference), MMAD (median of the maximum absolute deviation), and
102 \mathbb{E}), and these are the ‘diff.btw’, ‘diff.win’ and ‘effect’ statistics reported by ALDEx2. The median and
103 **interquartile range** of these summary statistics for each distribution is shown in Figure 1. The MSD is very
104 similar to the difference between the means or the difference between medians in a Normal distribution
105 as shown in Supplementary Figure 1. The MMAD metric is novel and the Supplement shows it has a
106 Gaussian efficiency of 52%, a breakdown point of 20% (Supplementary Figure 2), and is 1.42 times the
107 size of the standard deviation on a Normal distribution. The \mathbb{E} statistic is a standardized effect size and is
108 approximately 0.7 of Cohen’s d when comparing the difference between two Normal distributions. Below
109 and in Supplementary Figure 3 we show that this metric returns **sensible values** even with non-Normal
110 distributions.

111 We used simple simulated datasets to determine baseline characteristics in a number of different
112 distributions. Then we use the data from a highly replicated RNA-seq experiment (Schurch et al., 2016)
113 or from a large 16S rRNA gene sequencing study (Bian et al., 2017) and examined 100 random subsets
114 of the data with between 2 and 20 samples in each group. For each random subset we collected the
115 set of features that were called as differentially abundant at thresholds of $\mathbb{E} \geq 1$, or with an expected
116 Benjamini-Hochberg adjusted p-value of ≤ 0.1 calculated using either the parametric Welch’s t-test, or
117 the non-parametric Wilcoxon test in the ALDEx2 R package. These are output as ‘we.eBH’ and ‘wi.eBH’
118 by the ALDEx2 tool. These were compared to a ‘truth’ set determined by identifying those features that
119 were identified in all of 100 independent tests of the full dataset with outliers removed using the same
120 tests and cutoffs. Note that this is simply a measure of consistency and is congruent with the approach
121 taken in (Schurch et al., 2016). We also examined subsets of these datasets where the subsets were taken
122 from the same group. This allowed us to characterize the properties of \mathbb{E} when no difference between
123 groups was expected.

124 RESULTS AND DISCUSSION

125 The motivation for this work is to identify what features are reliably different even with the small sample
126 sizes prevalent in high throughput sequencing experiments. Measuring differential abundance in high
127 throughput sequencing datasets is difficult for a variety of reasons. First, almost all experiments are
128 underpowered. Second, the true distribution of the data and the ground truth of the data are both unknown.
129 **Third, when sample sizes are large, almost all features are identified as ‘significantly different’ by null**
130 **hypothesis significance testing frameworks.** This latter reason is why ensuring that the feature is below a
131 p-value threshold (or below a q, or false discovery rate, threshold) and be above a minimum difference
132 threshold is common guidance (Schurch et al., 2016). Graphically, these cutoffs are represented by the
133 volcano plot (Cui and Churchill, 2003).

134 We began by examining the behaviour of the \mathbb{E} metric and its constituent statistics. Supplementary
135 Figure 1 shows that the difference between distributions measure is essentially as efficient and stable a
136 measure of location as is the difference between means. When comparing measures of scale, Supplemen-
137 tary Figure 2 shows that the breakdown point for the MMAD is 20% and the efficiency is approximately
138 52% of the standard deviation in a Normal distribution. Thus, the MMAD is reasonably efficient, and
139 much less prone to contamination than is the standard deviation. Simulation shows that the MMAD is
140 approximately 1.418 larger than the standard deviation for a Normal distribution. Taken together, \mathbb{E} is
141 approximately 0.705 the size of Cohen’s d in a Normal distribution, but \mathbb{E} returns **sensible estimates** even
142 for non-Normal distributions such as β and Cauchy distributions.

143 The remaining data and figures were generated from two real datasets. The ‘yeast’ dataset is derived
144 from a highly replicated RNA-seq dataset generated by (Schurch et al., 2016), and the ‘16S’ dataset is
145 derived from a large scale cross-sectional survey of the microbiome of healthy Chinese volunteers (Bian
146 et al., 2017). Generically the genes or operational taxonomic units that compose the sequence bins will
147 be referred to as ‘features’. These two datasets are polar opposites in many ways, with the yeast dataset
148 having very few 0-count features and low variance within groups, and the 16S dataset being very sparse
149 and having high variance within groups. These two datasets are used to investigate the relationships
150 between three measurable summary statistics of the distributions the difference between groups, the effect
151 size and the overlap, and how these values can be used to identify reproducibly different features in high
152 throughput sequencing datasets.

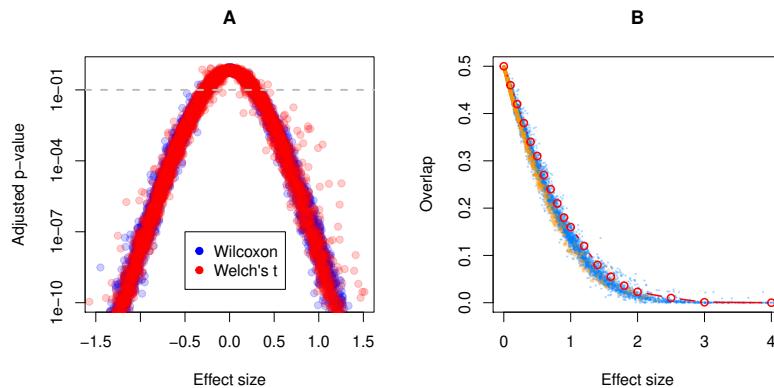


Figure 2. Distributional properties of \mathbb{E} . Panel A shows the relationship between \mathbb{E} and Benjamini-Hochberg adjusted p-values calculated by either a non-parametric Wilcoxon test (blue points), or a parametric Welch's t-test (red points), where each point represents one of the genes in the yeast transcriptome dataset. The y axis has been truncated to highlight the p-values greater than 1e-10, and the dashed grey line shows the location of a false positive threshold of 0.1. Panel B shows the relationship between \mathbb{E} and the overlap measure in the yeast dataset (blue points) and the 16S dataset (orange points). Overlaid in red is the expected relationship for a Z-score in a Normal distribution.

153 Figure 2:A shows the relationship between \mathbb{E} and p-values for the 6349 genes in the yeast dataset. We
154 can see that there is very good correspondence such that features with very high effect sizes have very
155 low adjusted p-values. This is in line with the expected relationship between effect sizes and p-values,
156 and provides additional confidence that \mathbb{E} is an appropriate metric for effect size. However, note that
157 the non-parametric Wilcoxon test adjusted p-values (in blue) have far fewer outliers on this plot than do
158 the parametric Welch's t-test adjusted p-values (in red). We conclude that the majority of features likely
159 have distributions that do not deviate too much from the Normality assumption of the parametric test,
160 but that a significant minority of features have enough deviation to affect the calculated p-value. These
161 outliers could contribute to both false positive and false negative identifications when using a parametric
162 null hypothesis testing approach.

163 We next focused on the characteristics of false positive features in the two datasets and examined
164 the relationship between the \mathbb{E} and the overlap metrics in both the yeast and 16S datasets. Recall from
165 Figure 1 that all values are calculated from the distributions and not inferred from summary statistics.
166 The overlap is the proportion of the a \mathbb{E} distribution where the tail overlaps 0. In a Normal distribution,
167 Cohen's d is exactly equivalent to a Z score, and we can determine the proportion of the tail distribution
168 that corresponds to any Z score (effect size). This relationship is plotted in Figure 2:B and we can see that
169 the non-parametric \mathbb{E} and overlap metrics correspond very well to the expected relationship for a Z score
170 and tail area in a Normal distribution. On this graph, an overlap of 0.1 corresponds to $\mathbb{E} \sim 1.2$.

171 Next, we examined the proportion of features that were identified as being false positives as a function
172 of per-group sample size if there was no difference between groups. For this, we generated 100 random
173 instances from both datasets with the samples draws from only one group and the per-group sample size
174 varying from 2 to 20. We calculated the proportion of all features in the dataset that had a greater than
175 2-fold difference; or an overlap less than 0.1; or that had \mathbb{E} values greater than 0.5, 1, or 2; or that had
176 the intersect of the difference > 1 , overlap < 0.1 and \mathbb{E} greater than 1. This was plotted relative to the
177 per-group sample size in Fig 3:A. A number of observations can be made. First, it is apparent that there
178 is a strong linear relationship between the proportion of features that are identified as false positive and
179 the sample size for all the metrics. Second, a smaller number of samples was needed to ensure no false
180 positive features were identified as the effect size increased; at the extreme an effect size of 2 would
181 be sufficient to exclude FP features with as few as 5 samples per group. Third, difference was a poor
182 measure by which to exclude FP features, being worse as a measure in the highly variable 16S dataset.
183 Fourth, the effect size was highly reproducible as a measure to exclude FP features having almost the
184 same characteristics in both datasets. The overlap measure was also highly reproducible, but this is a

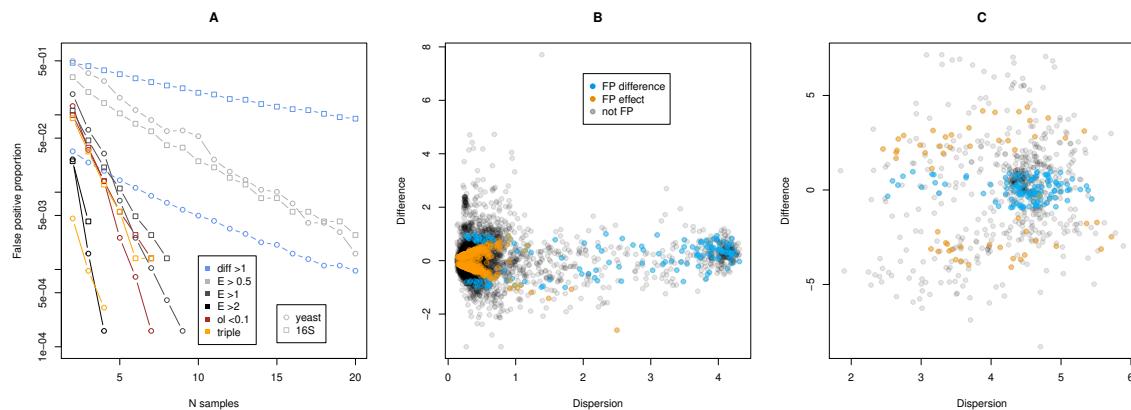


Figure 3. Characteristics of false positive features using \mathbb{E} . Panel A plots per-group sample size and the FP rate of difference, and the median values when applied to a samples drawn at random from the same group. Also shown is the combination of these three metrics into one metric that is the overlap between the three (triple). Panel B shows an effect plot (Gloor et al., 2016a) of the whole yeast transcriptome dataset in grey points, with the false positive features identified by either difference between groups (blue) or \mathbb{E} (orange) identified from a random subset of 5 samples from each group. Panel C shows the same analysis on the 16S rRNA gene sequencing dataset. The false positive features identified by each approach are restricted to features with quite separate characteristics of difference and dispersion.

185 trivial finding since Figure 2 shows that effect size and overlap are highly correlated. Fifth, combining the
 186 three measures was able to exclude FP features better than was any single metric. However, the triple
 187 measure of effect, overlap and difference did not give the same result in the two datasets. In the low
 188 variance yeast dataset the triple measure was, if anything, it was even more specific than was doubling the
 189 effect size. In contrast, the triple measure was only slightly more specific in the high variance dataset than
 190 were the single measures of \mathbb{E} or overlap.

191 We used effect plots (Gloor et al., 2016a) to identify why the triple measure was more specific in
 192 the yeast dataset than in the 16S dataset and the results are shown in Figure 3 panels B and C. Here we
 193 overplotted the FP features found when an example dataset of 5 in each group was compared to the TP
 194 features found when the full dataset was examined and applying the dual cutoffs of both difference and
 195 $\mathbb{E} > 1$. In the yeast dataset, the FP \mathbb{E} features have very low dispersion (variance) and very low difference,
 196 while the features identified as FP when only difference was used tended to have either very high or very
 197 low dispersion. In the 16S dataset, essentially all the features have very high dispersion. Here we found
 198 that the FP features identified by \mathbb{E} have a large between group difference, and the FP features identified
 199 only by difference tend to have low difference between groups. This mirrors the observation seen in
 200 the yeast dataset. These observations explain why using both \mathbb{E} and difference in combination are more
 201 discriminatory than either alone, as they tend to identify different sets of FP features.

202 With this information, we can determine the sensitivity and specificity of identifying TP and FP
 203 features in the example datasets when comparing two groups. In the yeast dataset, the edgeR tool
 204 identified over 4600 out of 6349 genes as ‘significant’ (Benjamini-Hochberg adjusted p-value < 0.05)
 205 when all samples were included using either the glm or exact test modes (Supplementary Table 1). Other
 206 widely used tools gave similar results (Schurch et al., 2016). The null hypothesis testing framework in
 207 ALDEx2 also returned at least 4300 genes in the same dataset. Thus, identifying such a large proportion
 208 of genes as differentially abundant indicates that statistical significance is not informative for this type of
 209 experiment. Schurch et al. (and others) recommend adding a secondary threshold such as a fold-change
 210 cutoff to identify genes of interest for follow-up analyses (Cui and Churchill, 2003; Schurch et al., 2016).
 211 When sample sizes are sufficiently large, we would expect that the fold-change cutoff itself would be
 212 the primary determinant of difference; however, this approach would not include either the biological
 213 variance or the uncertainty of measurement in the analysis. Furthermore, the difference metric is not
 214 sufficient to exclude FP features and this is especially relevant for features with large dispersion.

215 We examined the relationship between sample size and the number of features identified as significantly

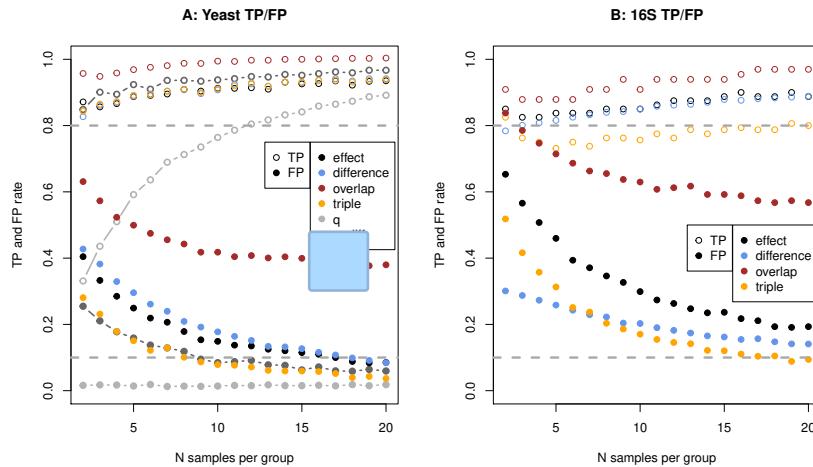


Figure 4. True Positive (TP) and False Positive (FP) identifications as a function of per group sample size in the two datasets. The two panels show the results of randomly sub-sampling the yeast transcriptome and the 16S rRNA gene datasets 100 times with various numbers of features in each group. Features that were identified in the subsample and in the full dataset were counted as true positives (TP), and features that were identified in the subsets that were not identified as different in the full dataset were counted as false positives (FP). The panels show the median proportion of TP found by each approach, and the median proportion of all positives that were FP. Cutoffs used were absolute effect > 1 , absolute difference > 1 , overlap of < 0.1 , or q score of < 0.1 (Benjamini-Hochberg adjusted p-value). The triple approach used the intersect of the effect, difference and overlap approaches.

216 different using a null hypothesis testing framework in the yeast dataset. Figure 4:A shows the median
217 True and False Positive rates. In this analysis we are testing for the ability to detect features that would
218 have been observed as differentially abundant in the full dataset if we use a random subset of the data, and
219 the plots show the median value of 100 trials at each sample size. The ‘q+diff’ example in the Proportion
220 panel shows the rate observed for the Benjamini-Hochberg corrected p-values (q-values) and a 2-fold
221 difference observed when using the edgeR tool (REF), as advised in recent best practices (Schurch et al.,
222 2016). As expected when using p-values alone, we observe that the power of null hypothesis significance
223 test is strongly affected by sample size, and only reaches 90% power to detect when the per-group sample
224 size is greater than 20. However, the FP rate is effectively 0. Interestingly, applying both the significance
225 test and the fold-change cutoff caused both the TP and FP rates to increase substantially. At small sample
226 sizes the TP rate is greater than 80% and the FP rate ranges from $\sim 30\%$ and down. Inspection of the
227 results indicated that this was because in this dataset the significance test was all-but irrelevant since all
228 features with at least a 2-fold change had a q-score below the threshold of 0.1. Note that many tools have
229 difficulty estimating the actual FDR in real datasets (Thorsen et al., 2016; Hawinkel et al., 2018).

230 In contrast to q-scores alone, the TPR of the \mathbb{E} statistic in the same random datasets is essentially
231 independent of the number of samples for all methods and combinations. However, the FPR is strongly
232 affected by sample size as was observed for q-scores and difference. Note that even when only two
233 samples are used, the \mathbb{E} statistic identifies over 80% of the features as different as are identified by the
234 same statistic in the full dataset. Thus, the simple metric outlined here can correctly identify the ‘true
235 positive’ set even when the number of samples is very small. The tradeoff when using this statistic is
236 that at very low sample sizes the False Discovery Rate (fdr) is extreme; in this dataset and with a cutoff
237 of $\mathbb{E} > 1$, the fdr is 40% with two samples, but falls to less than 10% only when there are 15 or more
238 samples. Interestingly, applying a fold-change and an overlap metric (denoted as triple in the figure)
239 cutoff to the \mathbb{E} metric reduces the false discovery rate dramatically, and it is now indistinguishable from
240 the FP rate observed with the q-score and difference combination. A similar trend is observed with the
241 16S dataset, where the metrics have extremely good power to detect even at low sample sizes, but have a
242 high false positive rate at low sample sizes. We conclude that the \mathbb{E} measure, alone or in combination
243 with the difference and overlap metric, constitutes a useful and reproducible way to identify differentially

244 abundant features in disparate datasets.

245 CONCLUSION

246 By default, we want to know both ‘what is significant’ and ‘what is different’ (Cui and Churchill, 2003).
247 Both of these questions can be addressed with a standardized effect size statistic that scales the difference
248 between features by their dispersion. We have found plots of difference and dispersion to be an exceedingly
249 useful tool when examining HTS datasets (Gloor et al., 2016a). Furthermore, datasets analyzed by this
250 approach have proven to be remarkably reproducible as shown by independent lab validation (Macklaim
251 et al., 2013; Nelson et al., 2015).

252 **The Ξ statistic outlined here is a relatively robust statistic with the attractive property that it consistently**
253 identifies almost all of the true features regardless of the underlying distribution and the number of samples,
254 as shown in Figure 4. In marked contrast, even the best p-value based approaches can identify only a
255 small proportion of the features at small samples sizes that would have been found in the full dataset
256 (Schurch et al., 2016). Thus, the simple metric outlined here can correctly identify the ‘true positive’ set
257 even when the number of samples is very small. Note that fold-change thresholds, as is commonly used,
258 is not the same as a standardized effect statistic, and applying the threshold values of (Schurch et al.,
259 2016) while reducing the features that are found does not necessarily enhance reproducibility. In fact this
260 investigation highlights the danger in relying on fold-change to identify differentially abundant features.
261 We can see that the 16S rRNA gene sequencing datasets have substantially greater numbers of fold-change
262 FP features than does the yeast transcriptome dataset when no difference is expected. This is because of
263 the substantially greater dispersion observed for the features in the former dataset than in the latter.

264 The tradeoff when using the Ξ statistic is that at very low sample sizes the False Discovery Rate can
265 be extreme; in this dataset and with a cutoff of $\Xi > 1$, the FDR is 40% with two samples, but falls to less
266 than 10% only when there are 15 or more samples regardless of dataset. Note that the FDR as measured
267 is assessing congruence with the result in the whole dataset since the actual ground truth is not known.
268 Given that FP are not identified if there is no difference between groups when the sample size is greater
269 than 10 (Figure 3:A), it is likely that the FP identified when the groups are different are simply features
270 with lower effect sizes. Supplementary Figure 5 shows that this is in fact the case. Moreover, using the
271 combination of effect, difference and overlap enhances specificity regardless of dataset. This is because
272 these measures are filtering out different sets of FP features, but identify substantially the same set of TP
273 features: **the Ξ metric is the mid point of the effect size distribution and identifies those features with large**
274 **standardized change between groups;** the overlap metric corresponds to the tail of the Ξ distribution and
275 identifies those features with narrow distributions; the difference between metric identifies those features
276 with large absolute fold change.

277 Further tempering this is the observation that no false positives are identified when no difference is
278 expected in two different datasets when there are 10 or more samples per group. Taken together, we
279 suggest that a fold change of at least two, and both $\Xi > 1$ and $\text{overlap} < 0.1$ are robust and reproducible
280 measures that provide an acceptable mix of power and specificity when the sample size is greater than 10
281 per group in diverse datasets.

282 This work describes the Ξ statistic that measures a standardized effect size directly from distributions
283 and not from summary statistics. We show that it is useful when examining high throughput sequencing
284 datasets. The statistic is relatively robust and efficient, and answers the question most desired by the
285 biologist, namely ‘what is reproducibly different’. The Ξ metric is computed in the ALDEEx2 R package as
286 the ‘effect’ output where it is the median of the inferred technical and biological data, and in the CodaSeq
287 R package where it acts only on the point estimates of the data. Interactive exploration of effect sizes can
288 be done in the omicplotR Bioconductor package (Giguere et al., 2019).

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