

# Two methods to detect batch effect applied to the comparison of batch effect correction algorithms to build Expression Atlases

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I introduce here two different methods to be used in the context of the integration of datasets from different sources, subject to batch effect.

The final aim of this work is the creation of several Expression Atlases by merging the RNASeq datasets available on the existing Expression Atlas. The building of such atlases shall be done using heterogenous datasets which can definitely not be supposed to follow the same distribution. Therefore many batch effect correction algorithms can already be considered as irrelevant for our problem (batch-mean centering to name but one, as well as every method which doesn't take biological factors into account).

## A sample-based detection method

## A new gene-based detection method

I introduce here a new method to evaluate the importance of batch effect within an integrated dataset. This method is based on some geometric consideration on the principal components of the single datasets compared to those of their merger (with or without correction). As principal components represents geometrical directions, a way to compare them is to estimate the angle between them.

In the simple case where datasets are supposed to have the same distribution, we expect actually the single datasets to have their principal components similar between them and to those of the merged dataset.

As the coefficients of principal components are akin to weights on the genes and represent somehow their involvement in the variance of a dataset, they are a good summary of the information provided by a dataset on the genes. Thus low angles between the respective principal components of each dataset and the ones of their merger means somehow that the information provided by the single datasets has been conserved through their integration.

## Mathematical consideration for the calculation of angles

To calculate an angle between two vectors  $\vec{u}$  and  $\vec{v}$  in a space of any dimension, the most commonly used definition is :

$$\widehat{(\vec{u}, \vec{v})} = \arccos \frac{\langle \vec{u}, \vec{v} \rangle}{\|\vec{u}\| \|\vec{v}\|}$$

where  $\langle \vec{u}, \vec{v} \rangle$  denotes the euclidian inner product between vectors  $\vec{u}$  and  $\vec{v}$ , and  $\|\cdot\|$  denotes the euclidian norm.

To calculate angles between the first principal component of each dataset and the integrated one, this definition can be used easily as *PC1* are 1-dimensional direction.  $\vec{u}$  shall be chosen as an orientation vector of *PC1* of the considered individual dataset and  $\vec{v}$  as an orientation vector of *PC1* of the integrated dataset. In R, orientation vectors of principal components are given by the columns of the `$rotation` element in the output of a call to `prcomp` function.

Although this definition doesn't allow to extrapolate this idea to principal components with higher ranks. Indeed, estimating angles between principal components of higher rank doesn't make sense contrarily to angles between  $PC1$ , as only  $PC1$  maximises the variance of the dataset projected on a 1-dimensional axis. Principal components of higher rank don't have such properties by themselves. However the plane generated by  $PC1$  and  $PC2$  maximises the variance of the dataset projected on a 2-dimensional axis, in just the same way as the  $n$ -dimensional subspace generated by  $PC1, \dots, PCn$  is such that the variance of the dataset projected on such a subspace is maximised.

Therefore the good generalisation of this idea is to compute the angle between the  $n$ -dimensional subspaces  $\text{span}(PC_1^i, \dots, PC_n^i)$  and  $\text{span}(\dot{PC}_1, \dots, \dot{PC}_n)$ . This requires to be able to calculate angles between subspaces, whereas the previous definition only gives a way to calculate angles between vectors and therefore only between 1-dimensional subspaces.

Thus we give the following definition for the angle between two subspaces  $U = \text{span}(\vec{u}_1, \dots, \vec{u}_n)$  and  $V = \text{span}(\vec{v}_1, \dots, \vec{v}_m)$ , parts of a space of dimension  $p = m + n$  and where  $(\vec{u}_1, \dots, \vec{u}_n)$  and  $(\vec{v}_1, \dots, \vec{v}_m)$  are orthonormal bases of those subspaces respectively :

$$\widehat{(U, V)} = \arcsin \det(\vec{u}_1, \dots, \vec{u}_n, \vec{v}_1, \dots, \vec{v}_m) = \arcsin \begin{vmatrix} u_1^1 & . & . & . & u_n^1 & v_1^1 & . & . & . & v_m^1 \\ . & . & . & . & . & . & . & . & . & . \\ . & . & . & . & . & . & . & . & . & . \\ . & . & . & . & . & . & . & . & . & . \\ u_1^p & . & . & . & u_n^p & v_1^p & . & . & . & v_m^p \end{vmatrix}$$

where the coordinates of the vectors are given in an orthonormal basis of the space. If one disposes of non-orthonormal bases for  $U$  and  $V$ , one can use any orthogonalisation process, such as Gram-Schmidt algorithm, in order to apply the previous formula legitimately.

Here there is a constraint on the dimension of data, given above by  $p = m + n$ , due to application of determinant operator, only defined for a square matrix. In our problem, the dimension  $p$  of data is the number of genes considered. Although, still in our problem, one wants to calculate angles between two  $n$ -dimensional subspaces for any value of  $n$ , so that the condition  $p = m + n = 2n$  shall not be satisfied in general.

However, this is not a real issue as the  $2n$  base vectors  $\vec{u}_1, \dots, \vec{u}_n, \vec{v}_1, \dots, \vec{v}_n$  are themselves situated in a  $2n$ -dimensional subspace, where determinant can be applied as well as in the original  $p$ -dimensional space. The issue is then to rewrite the problem in this particular subspace i.e.  $U + V = \text{span}(U \cup V)$ , using an orthonormal basis of this subspace. One can easily find such a basis by applying Gram-Schmidt algorithm to the family of vectors  $(\vec{u}_1, \dots, \vec{u}_n, \vec{v}_1, \dots, \vec{v}_n)$  which gives almost directly the coordinates of these vectors in this new basis.

Thus we adopt the following framework to calculate angles between the subspaces  $\text{span}(PC_1^i, \dots, PC_n^i)$  and  $\text{span}(\dot{PC}_1, \dots, \dot{PC}_n)$  for any rank  $n$  and any batch  $i$  :

- Apply Gram-Schmidt algorithm to the family of  $p$ -dimensional vectors  $(PC_1^i, \dots, PC_n^i, \dot{PC}_1, \dots, \dot{PC}_n)$  to find their coordinates in an orthonormal basis of their  $2n$ -dimensional subspace. Thus we get  $2n$  new vectors of coordinates (although they represent geometrically the same vectors) whose dimension is also  $2n$ , that is to say a square matrix to which determinant is applicable. Let's denote  $(\widetilde{PC}_1^i, \dots, \widetilde{PC}_n^i, \widetilde{\dot{PC}}_1, \dots, \widetilde{\dot{PC}}_n)$  these new vectors of coordinates.
- Apply Gram-Schmidt algorithm to the family  $(\widetilde{PC}_1^i, \dots, \widetilde{PC}_n^i)$  to get an orthonormal basis of its span :  $(\widetilde{PC}_1^{i\perp}, \dots, \widetilde{PC}_n^{i\perp})$ . Do the same with the family  $(\dot{PC}_1, \dots, \dot{PC}_n)$  to obtain an orthonormal basis of its span :  $(\widetilde{\dot{PC}}_1^\perp, \dots, \widetilde{\dot{PC}}_n^\perp)$
- Hence the angle between the subspaces  $\text{span}(PC_1^i, \dots, PC_n^i)$  and  $\text{span}(\dot{PC}_1, \dots, \dot{PC}_n)$  is given by :

$$\alpha_n^i = \arcsin \det(\widetilde{PC}_1^{i\perp}, \dots, \widetilde{PC}_n^{i\perp}, \widetilde{\dot{PC}}_1^\perp, \dots, \widetilde{\dot{PC}}_n^\perp)$$