GxE Fam Project

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# Preface

Links

* Public version of the book: [html](https://hemostat.github.io/Public/Papers/05-int-rel/bookdown/index.html), [pdf](https://hemostat.github.io/Public/Papers/05-int-rel/bookdown/gxefam.pdf), [docx](https://hemostat.github.io/Public/Papers/05-int-rel/bookdown/gxefam.docx), [md](https://hemostat.github.io/Public/Papers/05-int-rel/bookdown/gxefam.md), [tex](https://hemostat.github.io/Public/Papers/05-int-rel/bookdown/gxefam.tex)

# Manuscript

**Title**: Statistical power in GWAS revisited: effective sample size, genetic relatedness, and gene-by-environment interactions

**Title 2**: Advantages and limitations of linear mixed model in genetic association studies

**Abstract**: Genome-wide association studies (GWAS) have identified thousands of genetic variants associated with complex diseases and  heavily rely on increasing the sample size. Recent analyses of biobank-scale genetic data suggest: (i) inclusion of genetically related individuals empowers GWAS (P.-R. Loh et al. [2018](#ref-loh2018mixed)); (ii) the wealth of collected environmental exposures has potential to uncover gene-by-environmental interactions (Young, Wauthier, and Donnelly [2016](#ref-young2016multiple)). However, quantification of GWAS power —  the non-centrality parameter () of association test, which is proportional to the sample size () and the variance explained by genetic variant () —  holds only for unrelated individuals. Here, we first expanded it by incorporating individual relationships by linear mixed model. We next studied gene-by-environment interactions, where interaction effect on trait is tested in the presence of marginal genetic effect. In result, the derived formulas have a range of implications. For testing marginal genetic effect, one can quickly assess the power in studies involving related individuals. Because of the potential gain in power for testing gene-by-environment interaction, the formula for interactions will allow optimization of the study design of related individuals.

## Introduction

The vast majority of genome-wide association studies (GWAS) conducted so far has used standard fixed effect models. This strategy has been showed to be at the same time robust and fast, allowing for the analysis of thousands of individuals and millions of genetic variants in a reasonable computation time. However, in parallel, there has been increased interest in using linear mixed model (LMM) for the purpose of genome-wide association mapping. LMM has been considered for several reasons. Random effects models have primarily been used to control for the type I error rate account when analyzing related individuals. Indeed, when not modeled, genetic relationship will in general lead to an underestimation of the effect estimates, thus producing inflated statistics. LMM has also been showed to be of interest for increasing power, and because of that, there has been increasing literature about the possibility of using LMM more systematically in GWAS [ref]. However, LMM have also limitation, including in particular a dramatic increase in computation time, making the approach intractable for extremely large sample size, or when analyzing multiple phenotypes [ref]. … other issues …. Overall, many issues have been solved, and LMM will likely be increasingly used in GWAS settings by the community. However, the expected gain in power that one might achieve relative to the computational cost of LMM has not been solved.

Here, we proposed an analytical framework

Previous studies already discussed the ability of LMM to prevent false positive associations due to population stratification, how to reduce the computational burden of LMM [ref], and potential gain in power that might be achieved

However the later

How the 2 combine both…

## Methods and Analytical Derivations

### Linear mixed model for genetic association study

We consider the following linear mixed model to study the impact of relatedness among individuals on modeling a continuous phenotype .

where is the number of individuals, is the number of covariates or fixed effects, is the number of structured random effects apart from the residuals errors, is a phenotype vector of length , is a matrix of covariates of size , is a vector of fixed effects of length . The vectors of random effects and are mutually uncorrelated and multivariate normally distributed as and . The variance-covariance matrices are parametrized with scalar parameters (referred as variance components) and constant matrices of size that express relationships among individuals. The first random effects are referred here as structured, whereas the last component is simply the residual errors which are independent and identically distributed.

Thus, the phenotype follows a multivariate normal distribution (MVN) and Equation (1) can be rewritten:

An assosiation test for a given variable in the matrix consists in constructing the score test statistic based on the estimates of effect size and its variance, . The score follows the standard normal distribution , and the test with non-centrality parameter quantifies the statistical power for a given true effect size .

We further consider several parameterizations of the model in Equation (2) that depend on (i) whether marginal genetic or gene-environment interaction effect is under testing; (ii) whether structured random effects are included or only the residual errors are present. The detailed derivation of the formulas presented next is given in Supplementary Material, Section 2.2.

We introduce common assumptions and notations before going further. We assume that all vectors of the phenotype () and covariates (columns in the matrix ) are centered. The phenotype vector is additionally standardized (). The genotype vector is considered as a realization of a vector of random variables , which is a genotype in individuals with a minor allele frequency . We denote the distribution , where is the kinship matrix of size (it can be the identity matrix for genetically unrelated individuals) and is a vector of ones.

### Testing marginal genetic effect

The genetic effect on phenotype in unrelated individuals is evaluated under the standard linear model , where is a vector of ones, is a mean of the phenotypic values, is a vector of length of the genotypic values, is the effect size of the genotype. The NCP parameter of the test in linear model is well known to be proportional to the sample size and the variance captured by the genotype (see also Section 2.2.1).

When the individuals are genetically related and/or the covariance of the phenotype is modeled using structured relationship matrices among individuals, the following linear mixed model is stated, . The initial step in solving a linear mixed model is to estimate random effects parameters ( and ) by restricted maximum likelihood (REML) or other optimization technique (Lynch and Walsh [1998](#ref-Lynch1998)). Once the estimate of the variance-covariance matrix is found, , the generalized least squares (GLS) for fixed effects are applied in the following matrix form, .

In Section 2.2.2 we derived the estimate of and its variance, and , respectively. We further approximated the term using the expected mean of a quadratic form of the random variable and the transformation matrix (see Equation (11)). The NCP parameter of the test in linear mixed model has the following form, where denote the trace operator.

The effective size multiplier, defined as , gives a quantitative assessment of gain or loss in power when comparing the study design of related and unrelated individuals.

We further expand Equation (4) for two specific cases of (i) related individuals in families; (ii) unrelated individuals under the the infinite-testimal model. We also make use of the connection between the trace operator and eigen-value decomposition (Section 2.1).

For individuals in families and the model , we have an updated formula of .

When modeling the polygenic effect in unrelated individuals using the genetic relationship matrix (GRM) (denoted as in equations) , we rewrite as following.

### Testing gene-environment interaction effect

The gene-environment interaction effect on phenotype in unrelated individuals is evaluated under the standard linear model , where is a vector of ones, is a mean of the phenotypic values, is a vector of length of the genotypic values, is the effect size of the genotype, is a environment exposure vector of length , is the effect size of the environment exposure, is a vector of length of gene-environment interaction, is the interaction effect size.

The coding scheme of the genotypic and environmental variables to study gene-environment interaction under linear model is important and has been reviewed elsewhere (Aschard [2016](#ref-Aschard2016)). Here, we work with centered variables and and define the interaction variable by (i) element-wise multiplication of the two variables, (ii) centering the resulted product. Once the covariates are centered as described above, the effect sizes and their standard errors can be estimated independently from other covariates if we assume that the two random variables of genotype and environmental exposure are generated independently (Aschard [2016](#ref-Aschard2016), Appendix C). We also note that different coding schemes give different estimates of effect sizes, but the test statistic for gene-environment interaction () is the same (Aschard [2016](#ref-Aschard2016), Appendix B).

We first need to define two matrices and . The matrix is related to the environment exposure (centered) vector : is the diagonal matrix with values equal to those observed in , i.e. . We also introduce a matrix , which value at row and column is equal to the product of two diagonal entries and of , i.e. . When the environmental exposure is binary and the observed frequency of exposure is , then we denote the matrices as and . Then the values on diagonal of the matrix are either or , while values of the matrix are either , or .

Then the NCP parameter of the test in linear model has the following form (see Section 2.2.5).

When the individuals are genetically related and/or relationships among individuals are modeled, we again use the linear mixed model .

In Section 2.2.5 we derived the estimate of and its variance for linear mixed model, and , respectively. As is a realization of a random variable , we showed that .

Here, we introduce a special kinship matrix “masked” by the (observed) environmental exposure though the matrix (the operator denotes the Hadamard product, i.e. the element-wise multiplication).

In Section 2.2.5 we further approximated the term by applying the expression for the mean of a quadratic form of the random variable and the transformation matrix (see Equation (11)). The NCP parameter of the test in linear mixed model has the following form.

The matrix is equal to the matrix in the case of genetically unrelated individuals (), and the two formulas (10) and (8) become the same. We also note that the variance of the environmental exposure is contained within the matrices and , although it is possible to similarly define the scaled matrices.

TODO: (Sul et al. [2016](#ref-Sul2016))

## Results

### Analytical results for testing marginal genetic effect

Table 1 Analytical comparison of study designs to detect marginal genetic association. Study designs differ in individual relationships that informs modeling of outcome () and distribution of genotype under association test (). Study designs under comparison include: unrelated individuals; related individuals in families; unrelated individuals with a grouping factor such as house-hold (not related to a variable under test). Notation: , mean-centered genotype vector ; , the variance of genotype random variable with the minor allele frequency ; , the additive kinship matrix for family-based study design; , the non-centrality parameter of the test; , the estimated variance-covariance matrix of .

|  |  |  |  |
| --- | --- | --- | --- |
| Study design |  |  |  |
| Unrelated |  |  |  |
| Families |  |  |  |
| Unrelated + Grouping |  |  |  |

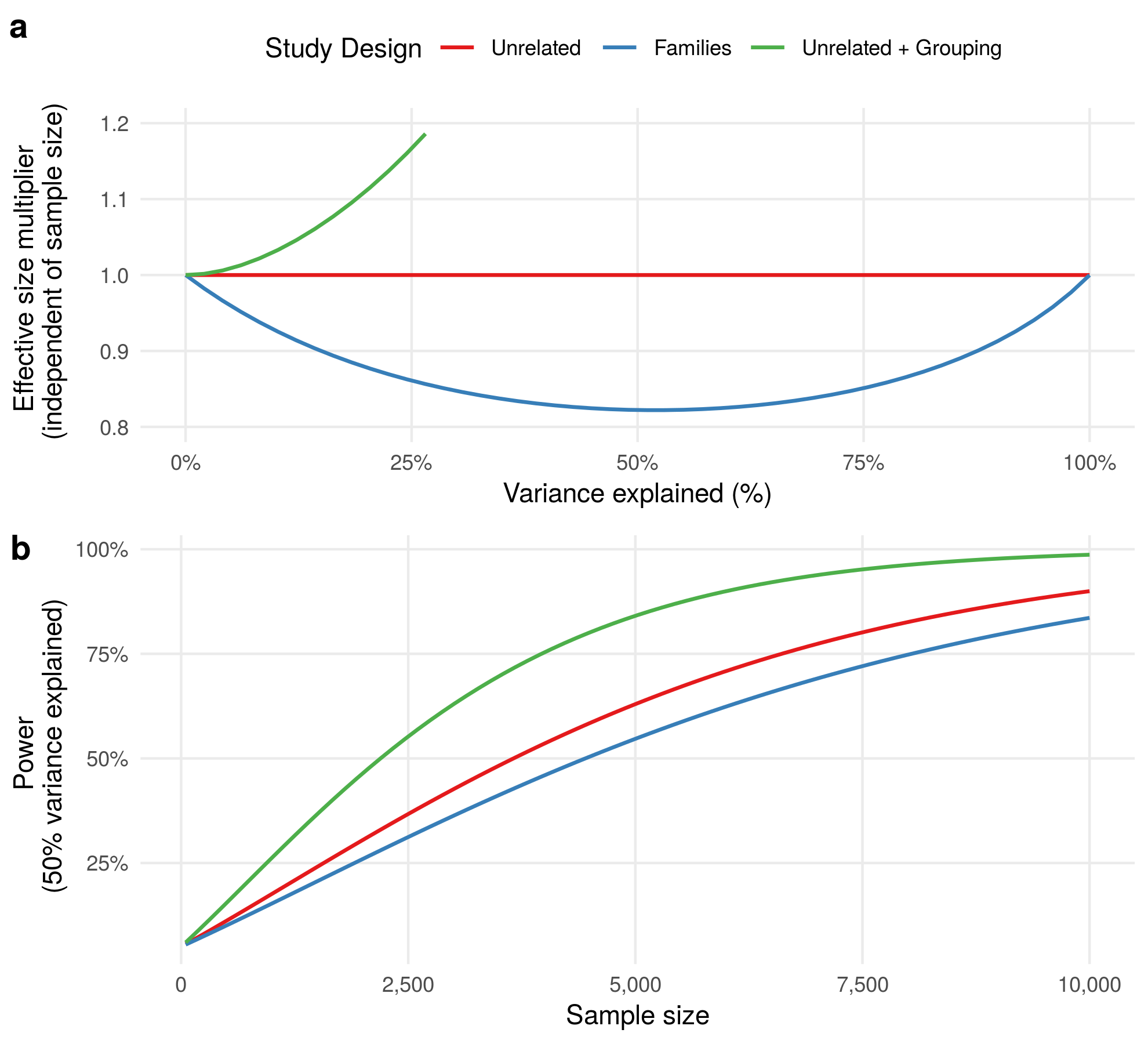


Figure 1 Three study designs are compared in terms of power to detect marginal genetic effect under the model (see also Table 1). The reference study design “Unrelated” with is; the study

Two study designs with a structured variance components, unrelated individuals with a non-genetic grouping factor and related individuals in families, are compared to the reference study design of unrelated individuals. The performance is evaluated to To make the study designs comparable, the sum of variance components in the matrix is equal to one. (a) The effective size multiplier, estimated as , depends on the variance explained. (b) When the variance explained fixed to 50% and the sample size varies, Notation: , the sample size.

Ref 1

### Analytical results for testing gene-environment interaction effect

Table 2 Analytical comparison of study designs to detect gene-environment interaction association.

|  |  |  |  |
| --- | --- | --- | --- |
| Study design |  |  |  |
| Unrelated |  |  |  |
| Unrelated (binary) |  |  |  |
| Families |  |  |  |

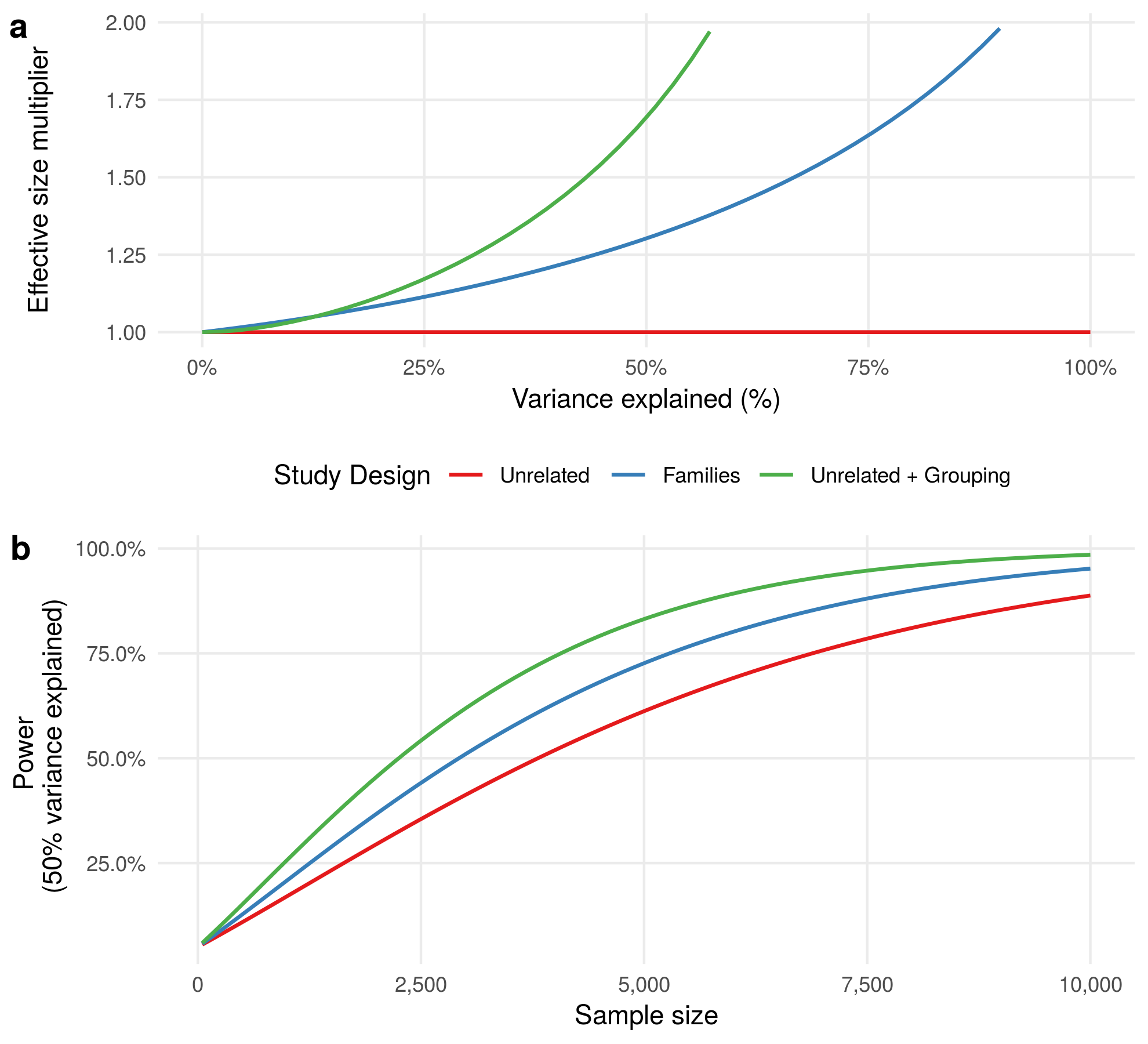


Figure 2 Comparison of study designs to detect gene-environment interaction effect. The binary exposure is generated such a way that siblings are exposed, while parents don’t (the frequency of exposure ).

Ref 2

### Implication in association studies

#### Effective sample size in post-GWAS analyses

Many post-GWAS analyses, such as LDSC regresssion or meta-analysis, rely on the sample size as an input parameter under assumption that summary statistics come from a set of unrelated individuals under association linear model. Though, tools that employ linear mixed models, for example, BOLT-LMM, achieve the effective sample size () larger than the true sample size () (P.-R. Loh et al. [2018](#ref-loh2018mixed)).

Gazal *et al.* showed that the LDSC regression overestimates per-variant heritability when using summary statistics from BOLT-LMM and the true sample size () (Gazal et al. [2017](#ref-Gazal2017)). The authors proposed an empirical solution to estimate the scaling factor or the effective size multiplier: taking ratios of chi-squared statistics computed by BOLT-LMM *vs.* linear regression at genome-wide significant variants (P.-R. Loh et al. [2018](#ref-loh2018mixed)). In our work, we derived an analytical form for the effective size multiplier in Equations (5) and (7).

#### Optimization of study design

In genetic association and linkage studies performed in related individuals grouped in families, selection of a family-based design that achieves the most statistical power has been extensively studied [ref]. For example, the multipoint linkage analysis was shown to have greater power in extended pedigrees than in smaller pedigrees such as sibships (Almasy and Blangero [1998](#ref-Almasy1998)).

# Supplementary Material

## Propositions

**Quadratic form**: If is a vector of random variables with mean and (nonsingular) covariance matrix , then the quadratic form is a scalar random variable:

See (Lynch and Walsh [1998](#ref-Lynch1998), Appendix 3, pp. 843) for more details.

**A linear transform of a random vector**: If is a constant matrix and is a vector of random variables with mean and covariance matrix , then is a vector of random variables:

The proof makes use of definitions of mean and variance.

**Eigen-value decompostion (EVD)**: If is the covariane matrix of size , that means is symmetric and positive semi-definite. Furthemore, EVD of is

where is an orthogonal matrix of eigen-vectors and is a diagonal matirx of eigen-values ( with from 1 to ).

EVD for the matrix inverse to is

EVD for the matrix such as , where and are scalars, is the identity matrix, is

**Eigen-value decompostion (EVD) and the trace operator**: For the covariance matrix and the matrix , we have the following serie of equation in relation to the trace operator.

In the last equation we used the following equality.

## Analytical derivations

To study the impact of relatedness among individuals on modeling a continuous phenotype , we consider the following linear mixed model:

where is the number of individuals, is the number of covariates or fixed effects, is the number of structured random effects apart from the residuals errors, is a phenotype vector of length , is a matrix of covariates of size , is a vector of fixed effects of length . The vectors of random effects and are mutually uncorrelated and multivariate normally distributed as and . The variance-covariance matrices are parametrized with scalar parameters and constant matrices of size that express relationships among individuals. The first random effects are referred here as structured, whereas the last component is simply the residual errors which are independent and identically distributed.

Thus, the phenotype follows a multivariate normal distribution (MVN) and Equation (19) can be rewritten:

We further consider several parameterizations of the model in Equation (20) that depend on (i) whether marginal genetic or gene-environment interaction effect is under testing; (ii) whether structured random effects are included or only the residual errors. Consequently, the composition of fixed and random effects are updated accordingly via the matrices and , respectively.

### Testing marginal genetic effect in unrelated individuals

We rewrite Equation (20) as following:

where is a vector of ones, is a mean of the phenotypic values, is a vector of length of the genotypic values, is the effect size of the genotype.

The ordinary least squares (OLS) solution for fixed effects is the following in the matrix form, . Further, the effect can be estimated separately from the mean effect if vectors and are centered and, thus, the two vectors are uncorrelated. Hence, the estimated effect is expressed as , where and are centered vectors and , respectively. The variance of the estimate is and the final expression is the following:

We next approximate the expression by using the fact that that is a realization of a vector of random variables , which is a genotype in unrelated individuals with a minor allele frequency . Consequently, we denote and also , where is the identity matrix of size , is a vector of ones and is a vector of zeros. Applying the proposition for quadratic forms in Equation (12) for , we obtain the approximation:

The NCP parameter for testing the marginal genetic effect in unrelated individuals is approximated as following:

If the the phenotype is standardized, i.e. and the effect is small, then we can further approximate based on the following:

Hence, we obtain the NCP estimation for the scaled phenotype:

### Testing marginal genetic effect in related individuals

We rewrite Equation (20) as following:

The initial step in solving a linear mixed model is to estimate random effects parameters ( and ) by maximum likelihood (ML), restricted maximum likelihood (REML) or other optimization technique (Lynch and Walsh [1998](#ref-Lynch1998)). Once the estimate of the variance-covariance matrix is found, , the generalized least squares (GLS) solution for fixed effects is applied in the following matrix form, . This solution is obvious if both parts of Equation (26) are multiplied by , thus removing the correlation structure in the random part.

The expression for the genetic effect estimate is obtained similarly to Equation (22) and working with centered vectors:

We further again consider the quadratic form and use its mean for approximation, as shown in Equation (12). A vector of the genotypic values is a realization of a vector of random variables , where is a minor allele frequency of the genotype and is the kinship matrix of size . We also introduce a centered vector of random variables .

The matrix expresses the genetic relatedness among individuals and it is the identity matrix for genetically unrelated individuals. The derivation presented here are appropriate for any form of the matrix .

Treating the matrix as a (constant) transformation matrix in Equation (12) for quadratic forms gives us the approximation:

The NCP parameter for testing the marginal genetic effect in related individuals is approximated as following:

### Effective size multiplier for testing marginal genetic effect

We joint results from the previous two sections 2.2.1 and 2.2.2 to derive the formula for ratio between and , as referred herein the effective size multiplier.

If the variance of the phenotype is standardized to 1 and the variance captured by the genotype is small, then we can approximate in Equation (24) and further obtain:

The variance components in are then considered as the proportions, since the variance of the phenotype is standardized to 1.

### Testing gene-environment interaction effect in unrelated individuals

We rewrite Equation (20) as following:

where is a vector of ones, is a mean of the phenotypic values, is a genotype vector of length , is the effect size of the genotype, is a environment exposure vector of length , is the effect size of the environment exposure, is a vector of length of gene-environment interaction, is the interaction effect size.

The coding scheme of the genotypic and environmental variables to study gene-environment interaction under the standard linear model has been reviewed elsewhere (Aschard [2016](#ref-Aschard2016)). Here, we work with centered variables and , and define the interaction variable by (i) element-wise multiplication of the two variables denoted as , (ii) centering the resulted product . Hence, the effect size for each variable (columns in ) can be estimated independently from the other variables under assumption that the two random variables of genotype and environmental exposure are independent (Aschard [2016](#ref-Aschard2016), Appendix C). Of a note, different coding schemes give different estimates of effect sizes, but the test statistic for gene-environment interaction is the same (Aschard [2016](#ref-Aschard2016), Appendix B).

Therefore, the estimate of interest has the following distribution:

To further approximate the quantity , we need to work with two random variables. The first one is a vector of random variables , which we previously described. The second is a vector of random variables , which is a transformed variable of with the transformation matrix , defined as a diagonal matrix with values equal to those observed in the environmental exposure. The operator denotes the element-wise multiplication (the Hadamard product).

We also consider a simple case for the environmental exposure when it is binary and the observed frequency of exposure is . Then the values on diagonal of the matrix are equal and , and we denote this matrix as .

We further give an example of the matrix for 5 individuals under study with the first two unexposed and the last three exposed to the environment, i.e. .

We first need to derive the variance of the random variable . We obtain from Equation (14):

Applying the results for quadratic forms in Equation (12) gives us the approximation:

When the exposure is binary, we can simplify this quantity using the following equality :

Next, the NCP parameter for testing the gene-environment interaction effect in unrelated individuals is approximated as following:

When the exposure is binary:

Additionally, we approximate if the the phenotype is standardized and the variance captured by all genetic, environmental and interaction effects is small.

### Testing gene-environment interaction effect in related individuals

We rewrite Equation (20) as following:

As in the previous derivation in Section 2.2.4, we apply the same coding scheme for genetic, environmental and gene-environmental interaction variables, , and , respectively. As in the previous Section 2.2.2, we derive the distribution of conditionally on the estimate of the variance-covariance matrix :

Also as in the previous Section 2.2.2, we consider the two random vectors, , and . The later is a transformed variable of with the transformation matrix ,

In addition, we introduce a matrix , which value at row and column is equal to the product of two diagonal entries and of , i.e. . The use of this matrix is explained below.

When the environmental exposure is binary with the exposure frequency , we denote the matrix as and the matrix as . The values on diagonal of are either or , while the values of are either , or .

We derive the variance of the random variable using proposition in Equation (14):

In the second part of derivation, we again used the fact that the matrix is diagonal; that means the expression for a given matrix A can be rewritten as , where the was defined before and the operator denotes the element-wise multiplication (the Hadamard product).

In Equation (40) we introduced a special kinship matrix “masked” by the environmental exposure though the matrix defined above.

We note that the matrix becomes the matrix in the previous section 2.2.4 when , i.e. the case of unrelated individuals.

For an illustration example, we show how the matrices , , and look like for 5 individuals with the first two unexposed and the last three exposed to the environment, i.e. . The five individuals represent a nuclear family of two parents and three children.

Further applying the proposition for quadratic forms in Equation (12) gives us the approximation:

The NCP parameter for testing the gene-environment interaction effect in related individuals is approximated as following:

### Effective size multiplier for testing marginal gene-environment interaction effect

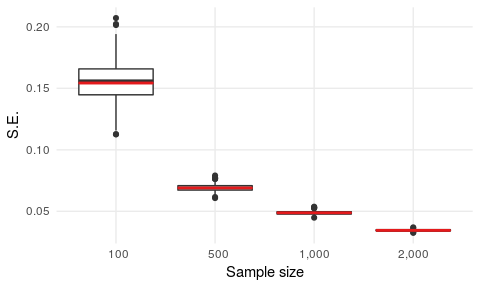
We joint results from the previous two sections 2.2.4 and 2.2.5 and present the formula for ratio between and , as referred herein the effective size multiplier.

If the variance of the phenotype is standardized to 1 and the variance captured by fixed effects is small, then we can approximate in Equation (36) and further obtain:

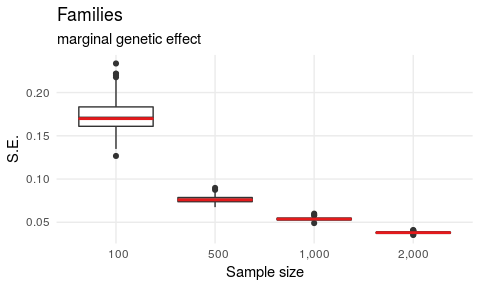
The variance components in are then considered as the proportions, since the variance of the phenotype is standardized to 1.

## Simulations

### Unrelated: marginal genetic effect

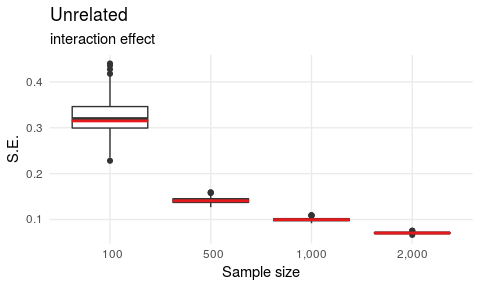


### Families: marginal genetic effect

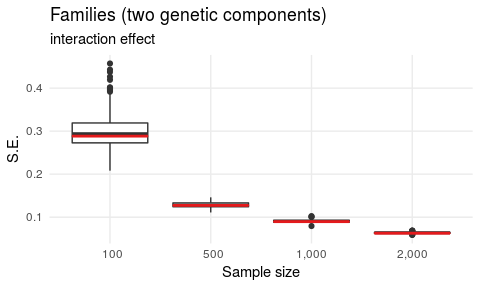


|  |  |
| --- | --- |
| Sample Size | Trace Factor |
| 100 | 0.8253 |
| 500 | 0.8253 |
| 1,000 | 0.8253 |
| 2,000 | 0.8253 |

### Unrelated: interaction effect

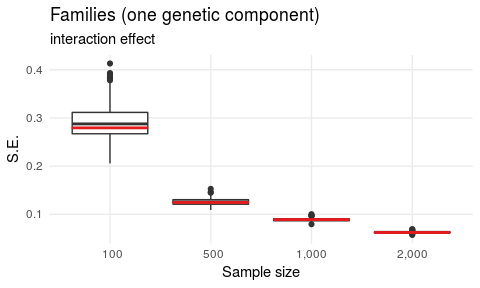


### Familes (two genetic components): interaction effect



|  |  |
| --- | --- |
| Sample Size | Trace Factor |
| 100 | 1.1921 |
| 500 | 1.2219 |
| 1,000 | 1.2333 |
| 2,000 | 1.2598 |

### Familes (one genetic component): interaction effect



|  |  |
| --- | --- |
| Sample Size | Trace Factor |
| 100 | 1.2702 |
| 500 | 1.2773 |
| 1,000 | 1.2463 |
| 2,000 | 1.2775 |

## Supplementary Figures

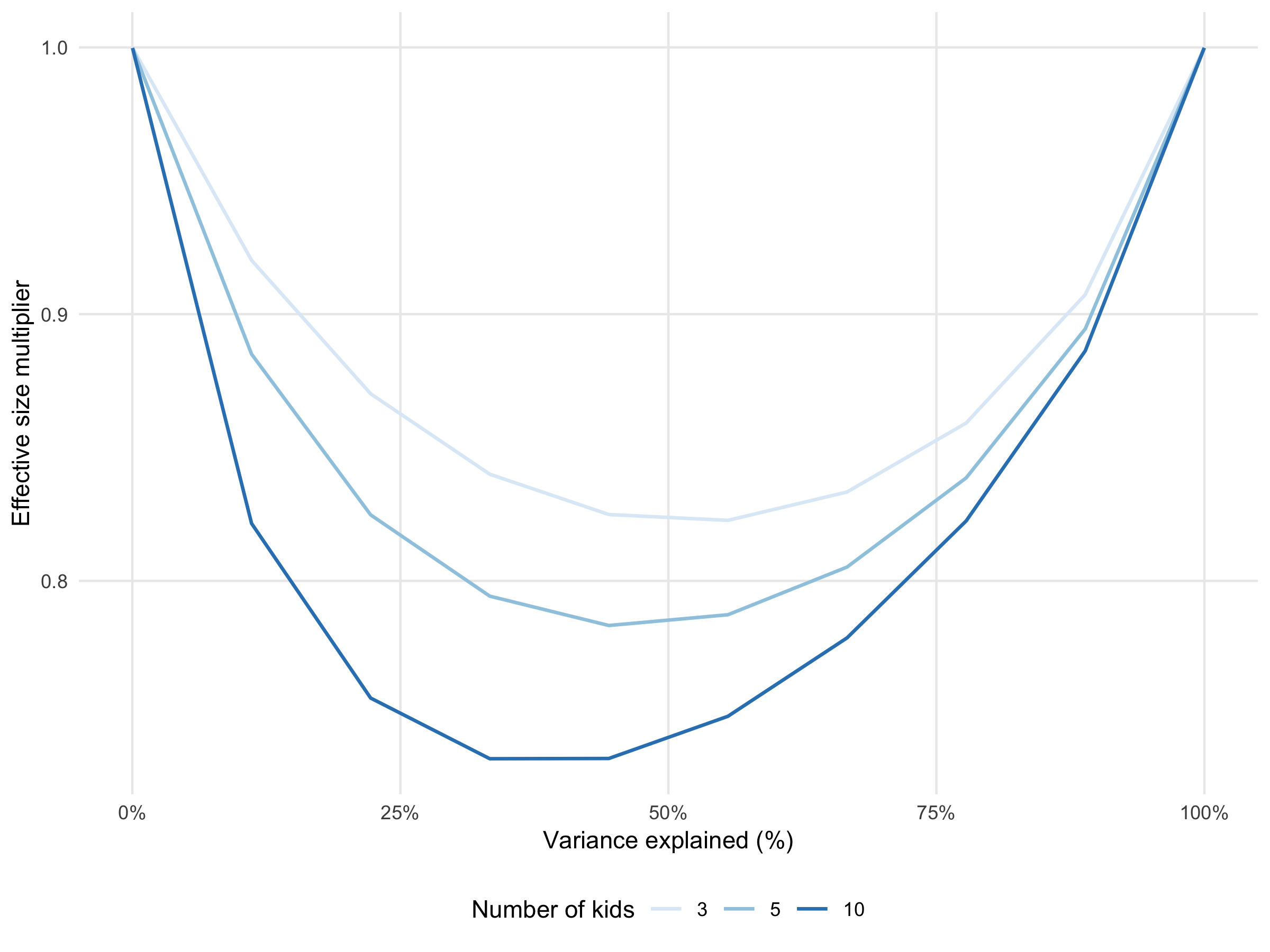


Figure 3 Influence of family structure to detect marginal genetic effect.

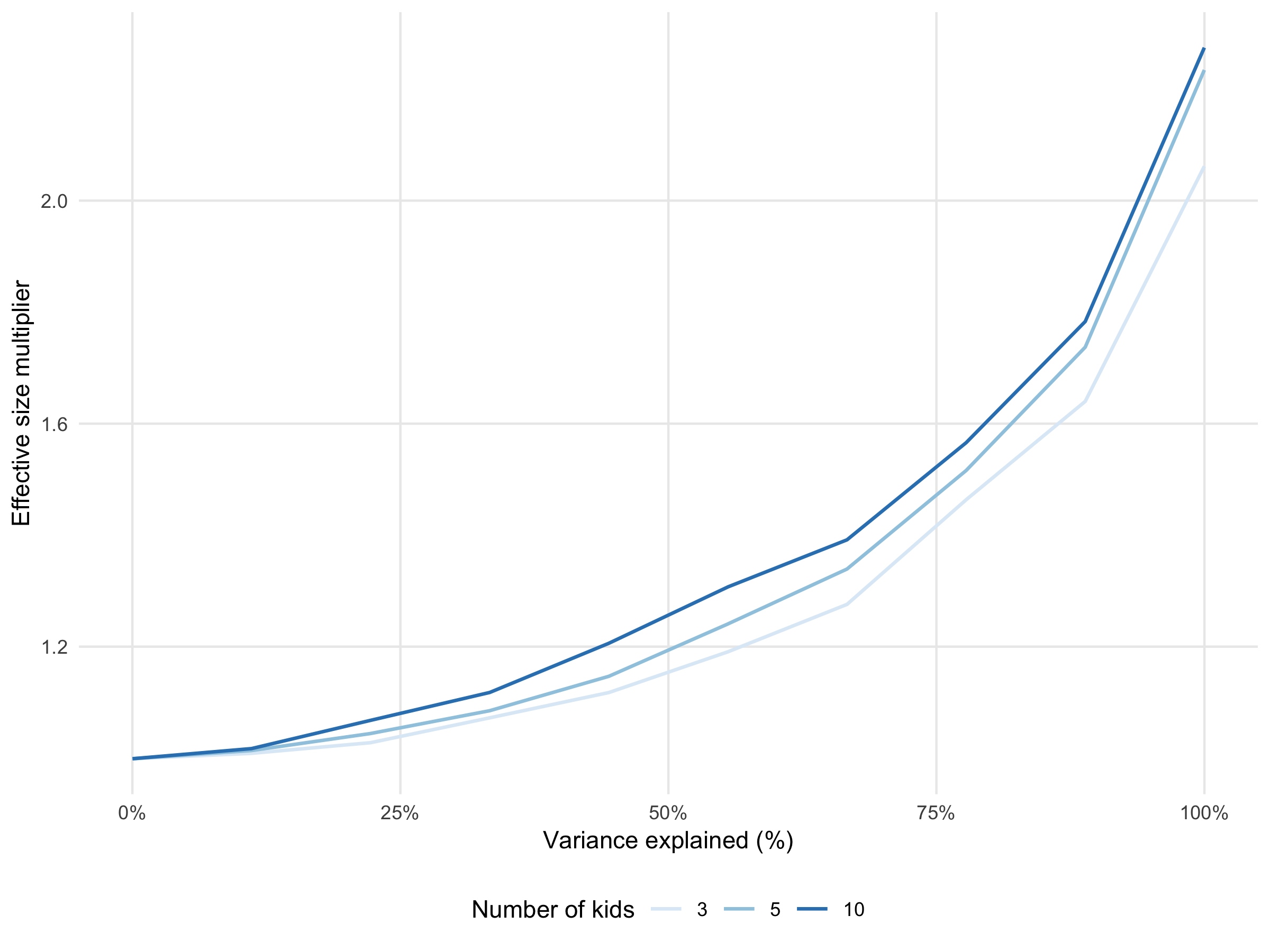


Figure 4 Influence of family structure to detect interaction genetic effect.

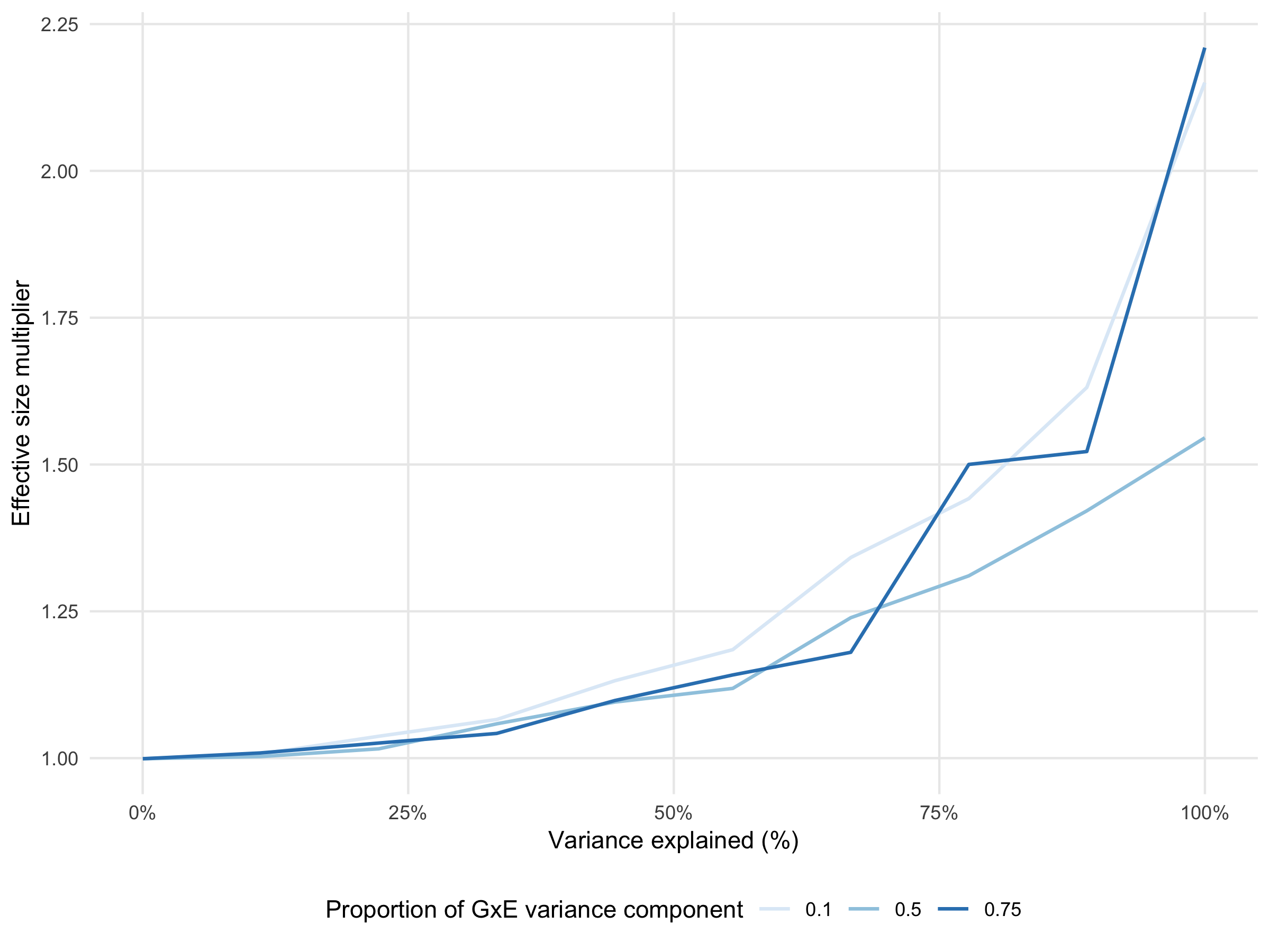


Figure 5 Influence of GxE variance component to detect interaction effect.

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