Package 'r2redux'

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Title R2 statistic

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Description R2 statistic for signficance test.

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olkin_beta1_2   *olkin_beta1_2 function*

Description

This function derives Information matrix for beta1^2 and beta2^2 where beta1 and 2 are regression coefficients from a multiple regression model, i.e. y = x1•beta1 + x2•beta2 + e, where y, x1 and x2 are column-standardised, (i.e. in the context of correlation coefficients,see Olkin and Finn 1995).

Usage

```
olkin_beta1_2(omat, nv)
```

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Arguments

`omat`	3 by 3 matrix having the correlation coefficients between y, x1 and x2, i.e. omat=cor(dat) where dat is N by 3 matrix having variables in the order of cbind (y,x1,x2)
`nv`	sample size

References

Olkin, I. and J.D. Finn, Correlations redux. Psychological Bulletin, 1995. 118(1): p. 155.

Examples

```
To get information (variance-covariance) matrix of beta1^2 and beta2^2 where
beta1 and 2 are regression coefficients from a multiple regression model.

dat=read.table("test_ukbb_thresholds_scaled") (see example files)
omat=cor(dat)[1:3,1:3]
omat
1.0000000 0.1958636 0.1970060
0.1958636 1.0000000 0.9981003
0.1970060 0.9981003 1.0000000

nv=length(dat$V1)
output=olkin_beta1_2(omat,nv)
output

output$info (2x2 information (variance-covariance) matrix)
0.04146276 0.08158261
0.08158261 0.16111124

output$var1 (variance of beta1^2)
0.04146276

output$var2 (variance of beta2^2)
0.1611112

output$var1_2 (variance of difference between beta1^2 and beta2^2)
0.03940878
```

`olkin_beta_inf`	*olkin_beta_inf function*

Description

This function derives Information matrix for beta1 and beta2 where beta1 and 2 are regression coefficients from a multiple regression model, i.e. y = x1•beta1 + x2•beta2 + e, where y, x1 and x2 are column-standardised (see Olkin and Finn 1995).

Usage

```
olkin_beta_inf(omat, nv)
```

Arguments

`omat`	3 by 3 matrix having the correlation coefficients between y, x1 and x2, i.e. omat=cor(dat) where dat is N by 3 matrix having variables in the order of cbind (y,x1,x2)
`nv`	sample size

References

Olkin, I. and J.D. Finn, Correlations redux. Psychological Bulletin, 1995. 118(1): p. 155.

Examples

```
To get information (variance-covariance) matrix of beta1^2 and beta2^2 where
beta1 and 2 are regression coefficients from a multiple regression model.

dat=read.table("test_ukbb_thresholds_scaled") (see example files)
omat=cor(dat)[1:3,1:3]
omat
1.0000000 0.1958636 0.1970060
0.1958636 1.0000000 0.9981003
0.1970060 0.9981003 1.0000000

nv=length(dat$V1)
output=olkin_beta_inf(omat,nv)
output


output$info (2x2 information (variance-covariance) matrix)
0.2531406 -0.2526212
-0.2526212  0.2530269

output$var1 (variance of beta1^2)
0.2531406

output$var2 (variance of beta2^2)
0.2530269

output$var1_2 (variance of difference between beta1^2 and beta2^2)
1.01141
```

`r2_diff`	*r2_diff function*

Description

This function estimates var(R2(y~x[,v1]) - R2(y~x[,v2])) where R2 is the R squared value of the model, y is N by 1 matrix having the dependent variable, and x is N by M matrix having M explanatory variables. v1 or v2 indicates the ith column in the x matrix (v1 or v2 can be multiple values between 1 - M, see Arguments below)

Usage

```
r2_diff(dat, v1, v2, nv)
```

Arguments

`dat`	N by (M+1) matrix having variables in the order of cbind(y,x)
`v1`	This can be set as v1=c(1) or v1=c(1,2)
`v2`	This can be set as v2=c(2), v2=c(3), v2=c(1,3) or v2=c(3,4)
`nv`	sample size

Examples

```
To get the test statistics for the difference between R2(y~x[,v1]) and
R2(y~x[,v2]). (here we define R2_1=R2(y~x[,v1])) and R2_2=R2(y~x[,v2])))

dat=read.table("test_ukbb_thresholds_scaled") (see example files)
nv=length(dat$V1)
v1=c(1)
v2=c(2)
output=r2_diff(dat,v1,v2,nv)
output

r2redux output

output$var1 (variance of R2_1)
0.0001437583

output$var2 (variance of R2_2)
0.0001452828

output$var_diff (variance of difference between R2_1 and R2_2)
5.678517e-07

output$r2_based_p (p-value for significant difference between R2_1 and R2_2)
0.5514562

output$mean_diff (differences between R2_1 and R2_2)
-0.0004488044

output$upper_diff (upper limit of 95% CI for the difference)
0.001028172

output$lower_diff (lower limit of 95% CI for the difference)
-0.001925781



To get the test statistics for the difference between R2(y~x[,v1]+x[,v2]) and
R2(y~x[,v2]). (here R2_1=R2(y~x[,v1]+x[,v2]) and R2_2=R2(y~x[,v1]))

dat=read.table("test_ukbb_thresholds_scaled") (see example files)
nv=length(dat$V1)
v1=c(1,2)
v2=c(1)
output=r2_diff(dat,v1,v2,nv)
output

r2redux output
```

```
output$var1 (variance of R2_1)
0.0001475195

output$var2 (variance of R2_2)
0.0001437583

output$var_diff (variance of difference between R2_1 and R2_2)
2.321425e-06

output$r2_based_p (p-value for significant difference between R2_1 and R2_2)
0.4369177

output$mean_diff (differences between R2_1 and R2_2)
0.0006042383

output$upper_diff (upper limit of 95% CI for the difference)
0.004887989

output$lower_diff (lower limit of 95% CI for the difference)
-0.0005574975
```

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r2_enrich	*r2_enrich*

Description

This function estimates var(t1/(t1+t2)) where t1 = R2(y~x[,v1]+x[,v2]) - R2(y~x[,v1])) and t2 = R2(y~x[,v1]+x[,v2]) - R2(y~x[,v2])) where R2 is the R squared value of the model, y is N by 1 matrix having the dependent variable, and x is N by M matrix having M explanatory variables. v1 or v2 indicates the ith column in the x matrix (v1 or v2 should be a single interger between 1 - M, see Arguments below)

Usage

```
r2_enrich(dat, v1, v2, nv, exp1)
```

Arguments

dat	N by (M+1) matrix having variables in the order of cbind(y,x)
nv	sample size
exp1	The expectation of the ratio (e.g. # SNPs for the genomic region of interest / total # SNPs in genomic partitioning)
v1/v2	These can be set as v1=1 and v2=2, v1=2 and v2=1, v1=3 and v2=2, or any combination as long as the value is between 1 - M

Examples

```
To get test statistics for the ratio, i.e. t1/(t1+t2).
t1 = R2(y~x[,v1]+x[,v2]) - R2(y~x[,v1])) and
t2 = R2(y~x[,v1]+x[,v2]) - R2(y~x[,v2]))
(here we define R2_1=R2(y~x[,v1]), R2_2=R2(y~x[,v2]), R2_12=R2(y~x[,v1]+x[,v2])
```

```
dat=read.table("test_ukbb_enrichment_choles") (see example file)
nv=length(dat$V1)
v1=c(1)
v2=c(2)
expected_ratio=0.04 (# SNPs for the regulatory/total # SNPs)
output=r2_enrich(dat,v1,v2,nv,expected_ratio)
output
```

r2redux output

output$var1 (variance of R2_1)
8.758455e-05

output$var2 (variance of R2_2)
7.36385e-05

output$var12 (variance of R2_12)
0.000102236

output$var_diff1_2 (var of difference of R2(y~x[,v1]) – R2(y~x[,v2])))
6.074567e-05

output$var_diff12_1 (var of difference of R2(y~x[,v1]+x[,v2]) – R2(y~x[,v1])))
1.184853e-05

output$var_diff12_2 (var of difference of R2(y~x[,v1]+x[,v2]) – R2(y~x[,v2])))
2.650564e-05

output$mean_diff12_1 (difference of R2(y~x[,v1]+x[,v2]) – R2(y~x[,v1])))
0.003048595

output$mean_diff12_2 (difference of R2(y~x[,v1]+x[,v2]) – R2(y~x[,v2])))
0.006845484

output$ratio (ratio = t1/(t1+t2))
0.6918768

output$ratio_var (variance of ratio, var(t1/(t1+t2))
0.1324076

output$enrich_p (p-value for testing the ratio significantly different
from the expectation (exp1))
0.07321821

output$upper_ratio (upper limit of 95% CI for the ratio)
1.405079

output$lower_ratio (lower limit of 95% CI for the ratio)
-0.02132515

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r2_enrich_beta   *r2_enrich_beta*

Description

This function estimates var(t1/(t1+t2)) where t1 = beta1^2 and t2 = beta2^2, and beta1 and 2 are regression coefficients from a multiple regression model, i.e. y = x1•beta1 + x2•beta2 + e, where y, x1 and x2 are column-standardised (see Olkin and Finn 1995). y is N by 1 matrix having the dependent variable, and x1 is N by 1 matrix having the ith explanatory variables. x2 is N by 1 matrix having the jth explanatory variables. v1 and v2 indicates the ith and jth column in the data (v1 or v2 should be a single interger between 1 - M, see Arguments below). Note that r2_enrich (above) and r2_enrich_beta is equivalent (identical p-value derived).

Usage

```
r2_enrich_beta(dat, v1, v2, nv, exp1)
```

Arguments

dat	N by (M+1) matrix having variables in the order of cbind(y,x)
nv	sample size
exp1	The expectation of the ratio (e.g. ratio of # SNPs in genomic partitioning)
v1/v2	These can be set as v1=1 and v2=2, v1=2 and v2=1, v1=3 and v2=2, or any combination as long as the value is between 1 - M

References

Olkin, I. and J.D. Finn, Correlations redux. Psychological Bulletin, 1995. 118(1): p. 155.

Examples

```
To get the test statistic for the ratio which is significantly
different from the expectation.
var(t1/(t1+t2)), where t1 = beta1^2 and t2 = beta2^2.
beta1 and beta2 are regression coefficients from a multiple regression model,
i.e. y = x1•beta1 + x2•beta2 + e, where y, x1 and x2 are column-standardised

dat=read.table("test_ukbb_enrichment_choles") (see example file)
nv=length(dat$V1)
v1=c(1)
v2=c(2)
expected_ratio=0.04
output=r2_enrich_beta(dat,v1,v2,nv,expected_ratio)
output

r2redux output

output$var1 (variance of t1)
7.072931e-05

output$var2 (variance of t2)
3.161929e-05

output$var1_2 (difference between t1 and t2)
0.000162113

output$beta1_sq (t1)
0.01118301
```

```
output$beta2_sq (t2)
0.004980285

output$cov (covariance between t1 and t2)
-2.988221e-05

output$ratio (ratio = t1/(t1+t2))
0.6918768

output$ratio_var (variance of ratio, var(t1/(t1+t2))
0.1324076

output$enrich_p (p-value for testing the ratio significantly different from
the expectation (exp1))
0.07321821

output$upper_ratio (upper limit of 95% CI for the ratio)
1.405079

output$lower_ratio (lower limit of 95% CI for the ratio)
-0.02132515
```

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r2_var   *r2_var function*

Description

This function estimates var(R2(y~x[,v1])) where R2 is the R squared value of the model, where R2 is the R squared value of the model, y is N by 1 matrix having the dependent variable, and x is N by M matrix having M explanatory variables. v1 indicates the ith column in the x matrix (v1 can be multiple values between 1 - M, see Arguments below)

Usage

```
r2_var(dat, v1, nv)
```

Arguments

dat	N by (M+1) matrix having variables in the order of cbind(y,x)
v1	This can be set as v1=c(1), v1=c(1,2) or possibly with more values
nv	sample size

Examples

```
To get the test statistics for R2(y~x[,v1])

dat=read.table("test_ukbb_thresholds_scaled") (see example file)
nv=length(dat$V1)
v1=c(1)
output=r2_var(dat,v1,nv)

r2redux output
```

```
output$var (variance of R2)
0.0001437583

output$r2_based_p (P-value under the null hypothesis, i.e. R2=0)
1.213645e-10

output$mean_r2 (R2)
0.03836254

output$upper_r2 (upper limit of 95% CI for R2)
0.06435214

output$lower_r2 (lower limit of 95% CI for R2)
0.01763347



To get the test statistic for R2(y~x[,v1]+x[,v2]+x[,v3])

dat=read.table("test_ukbb_thresholds_scaled") (see example file)
nv=length(dat$V1)
v1=c(1,2,3)
outout=r2_var(dat,v1,nv)
output

r2redux output

output$var (variance of R2)
0.0001499374

output$r2_based_p (R2 based P-value)
7.461267e-11

output$mean_r2 (R2)
0.03917668

output$upper_r2 (upper limit of 95% CI for R2)
0.06538839

output$lower_r2 (lower limit of 95% CI for R2)
0.01821657
```

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