SIS NMF diag rec

November 23, 2014

1 Preparation

```
options(java.parameters = "-Xmx4G")
library(survival)
## Loading required package: splines
library(energy)
library(NMF)
## Loading required package: methods
## Loading required package: pkgmaker
## Loading required package: registry
## Loading required package: rngtools
## Loading required package: cluster
## NMF - BioConductor layer [OK] | Shared memory capabilities [OK] | Cores 63/64
library(glmulti)
## Loading required package: rJava
## Attaching package: 'glmulti'
## The following object is masked from 'package:NMF':
##
##
     consensus
library(glmnet)
## Loading required package: Matrix
## Loaded glmnet 1.9-8
library(RColorBrewer)
library(gplots)
##
## Attaching package: 'qplots'
## The following object is masked from 'package:stats':
##
     lowess
library(xtable)
library(stargazer)
```

```
##
## Please cite as:
##
## Hlavac, Marek (2014). stargazer: LaTeX code and ASCII text for well-formatted regression
and summary statistics tables.
## R package version 5.1. http://CRAN.R-project.org/package=stargazer
setwd(data_dir)
load("image.rda")
```

2 Probe selection

```
table(cpss.sis$sel)

##
## FALSE TRUE
## 12804 196

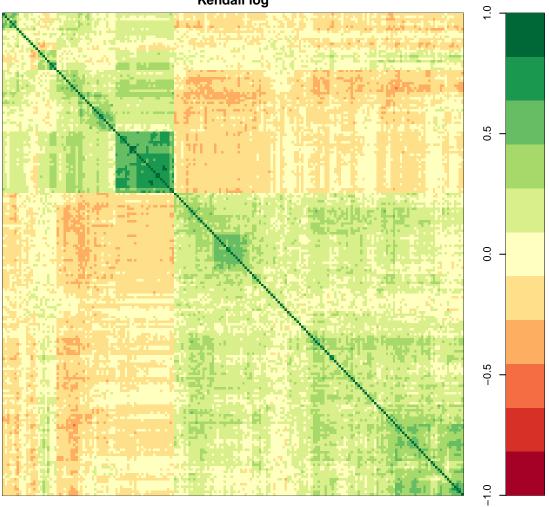
mean(cpss.sis$sel)

## [1] 0.01508
```

3 Expression correlation

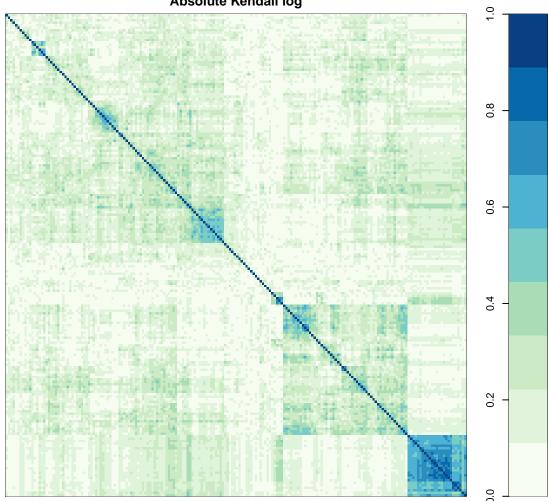
```
corPlot(x.sel.kcor, main = "Correlation Clusters of CPSS-SIS-FAST Probes\nKendall log",
    useRaster = FALSE)
```

Correlation Clusters of CPSS-SIS-FAST Probes Kendall log

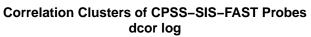


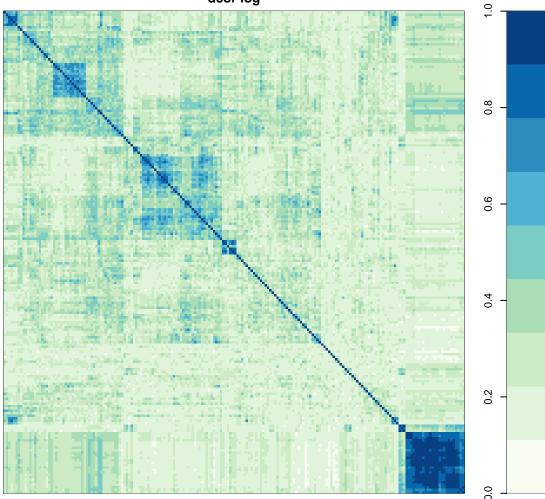
corPlot(abs(x.sel.kcor), zlim = c(0, 1), pal = "GnBu", main = "Correlation Clusters of CPSS-SIS-FAST Pro
useRaster = FALSE)

Correlation Clusters of CPSS-SIS-FAST Probes Absolute Kendall log



corPlot(x.sel.dcor, zlim = c(0, 1), pal = "GnBu", main = "Correlation Clusters of CPSS-SIS-FAST Probes\nuseRaster = FALSE)

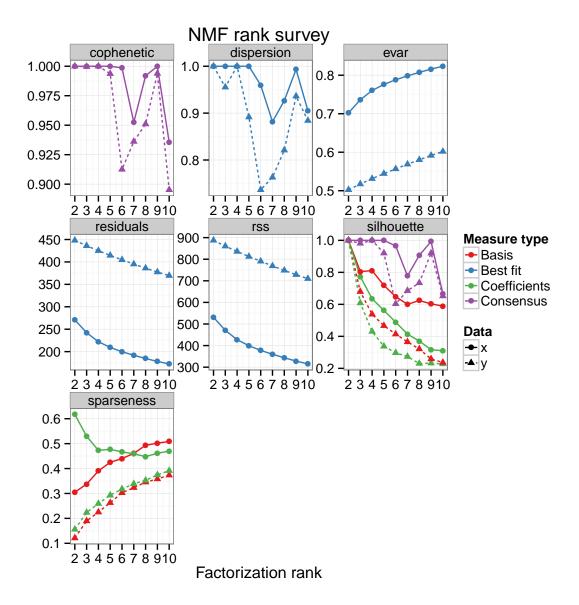




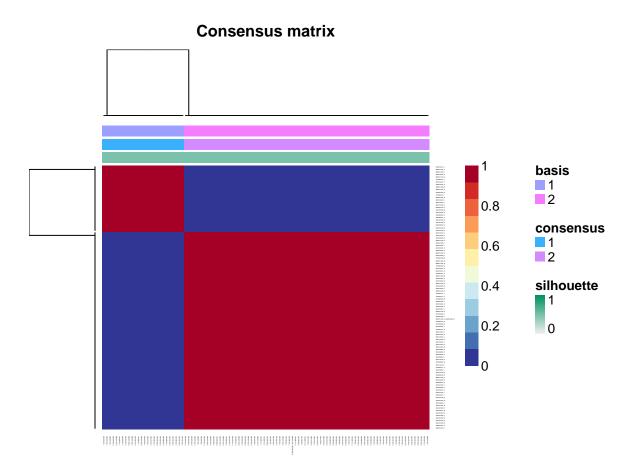
4 Factorization

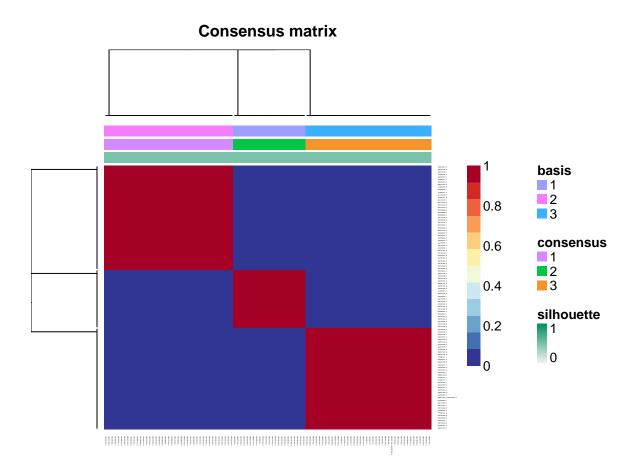
4.1 Rank estimation

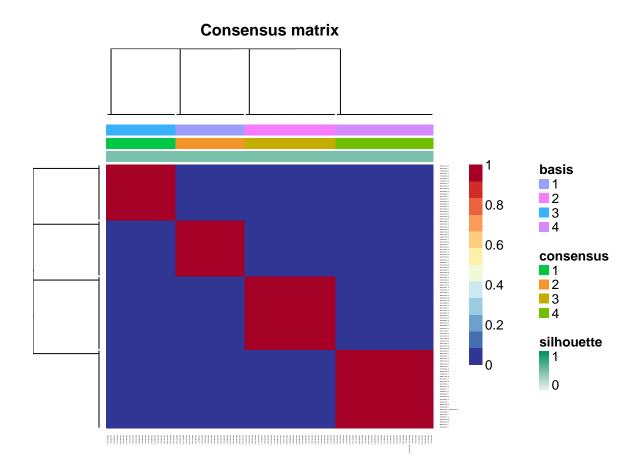
plot(temp.nmf.rank, temp.nmf.rank.random[[1]])

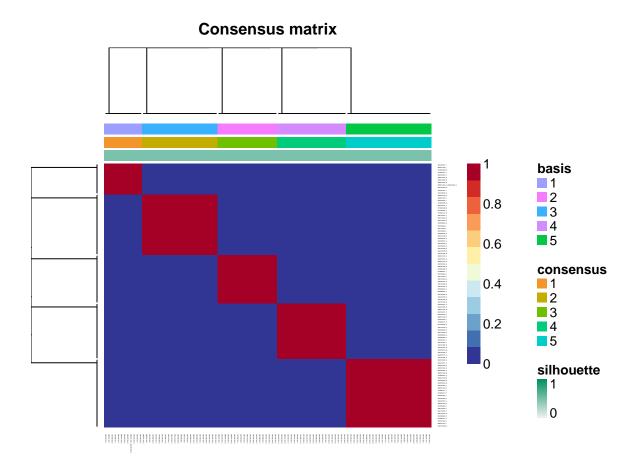


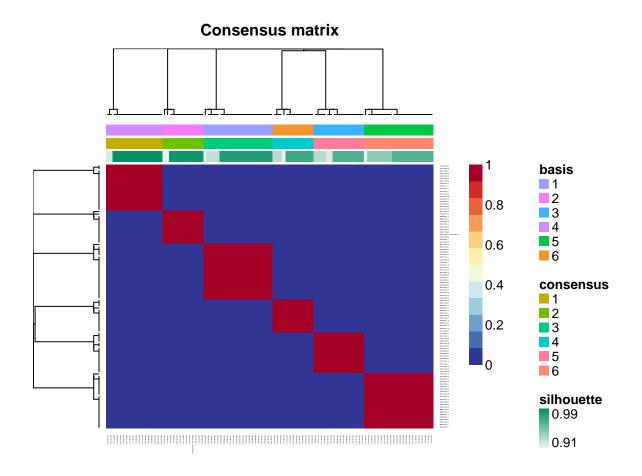
```
for (i in 1:length(temp.nmf.rank$fit)) {
    consensusmap(temp.nmf.rank$fit[[i]])
}
```

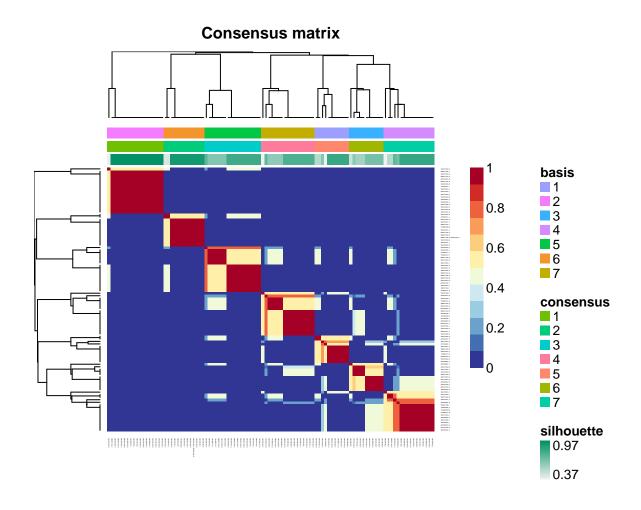


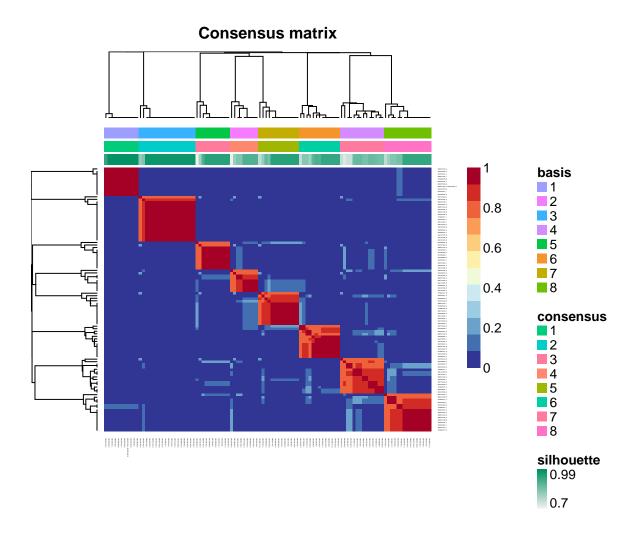


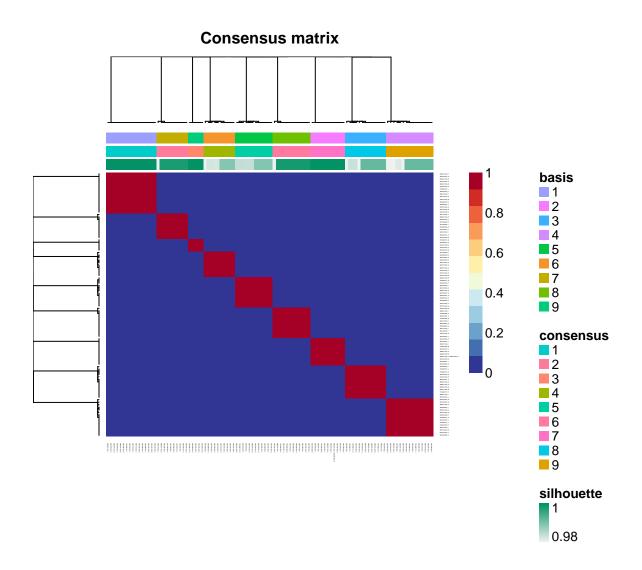


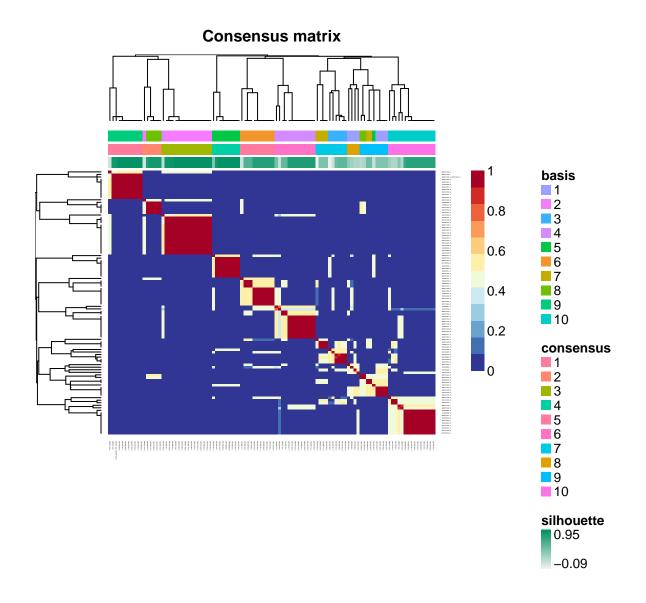






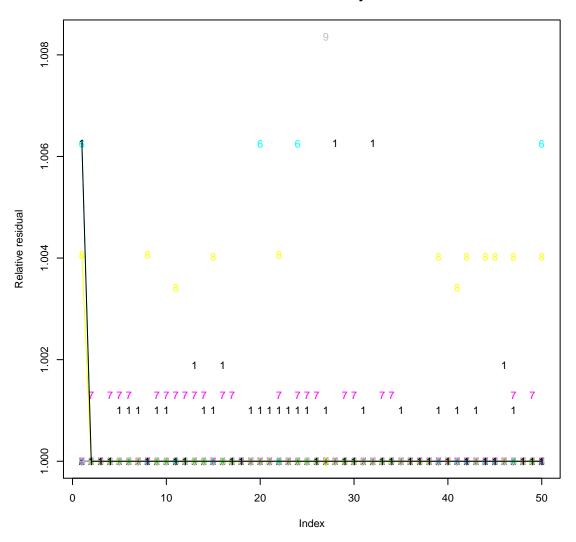






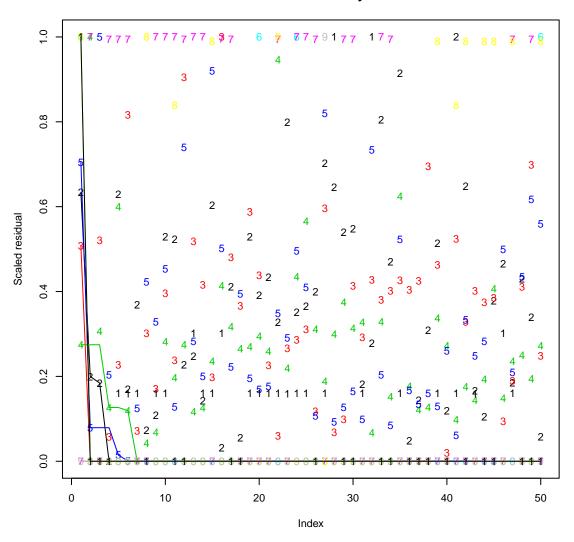
```
plot(0 ~ 0, type = "n", xlim = c(1, nrow(temp.resids)), ylim = range(temp.resids_rel),
    ylab = "Relative residual", main = "Solution Stability")
for (i in 1:ncol(temp.resids)) {
    points(temp.resids_rel[, i], col = i, pch = colnames(temp.resids)[i])
    lines(cummin(temp.resids_rel[, i]), col = i)
}
```

Solution Stability

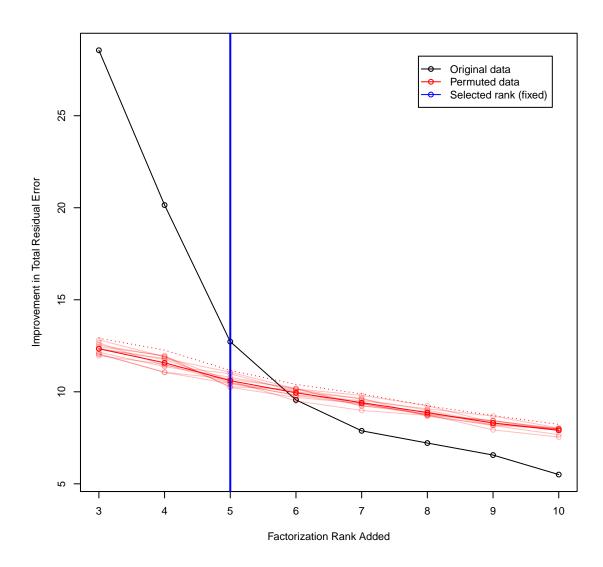


```
plot(0 ~ 0, type = "n", xlim = c(1, nrow(temp.resids)), ylim = range(temp.resids_scaled),
    ylab = "Scaled residual", main = "Solution Stability")
for (i in 1:ncol(temp.resids)) {
    points(temp.resids_scaled[, i], col = i, pch = colnames(temp.resids)[i])
    lines(cummin(temp.resids_scaled[, i]), col = i)
}
```

Solution Stability

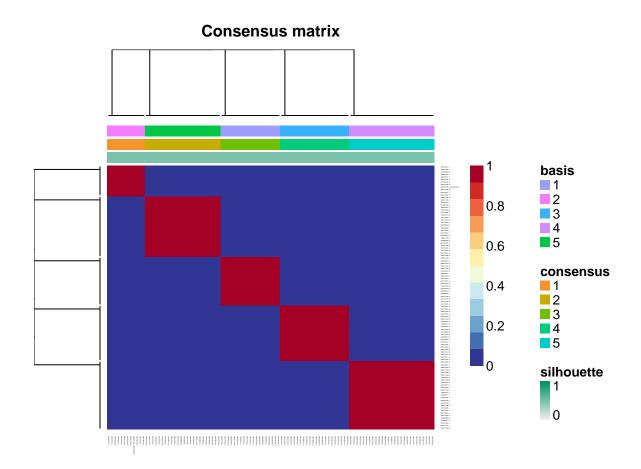


```
legend("topright", legend = c("Original data", "Permuted data", sprintf("Selected rank (%s)",
    ifelse(temp.col == "green", "auto", "fixed"))), col = c("black", "red",
    temp.col), lty = "solid", pch = 21, inset = 0.05)
```



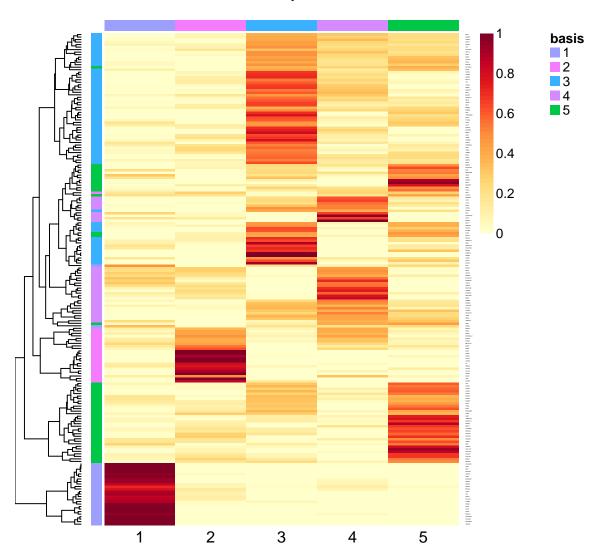
4.2 Fit

consensusmap(xlin.scaled.sel.nmf)

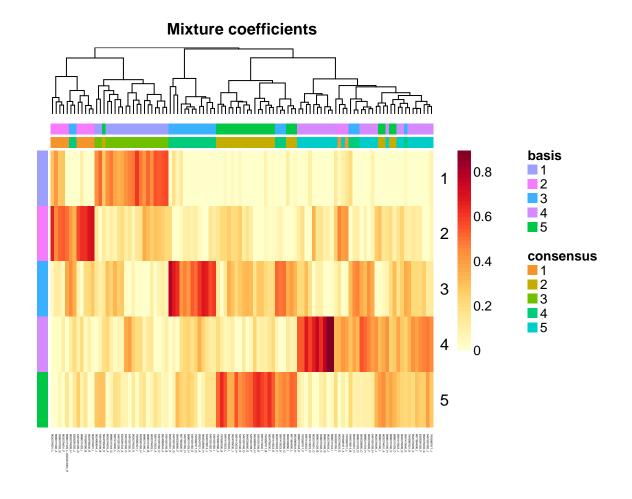


basismap(xlin.scaled.sel.nmf)

Basis components

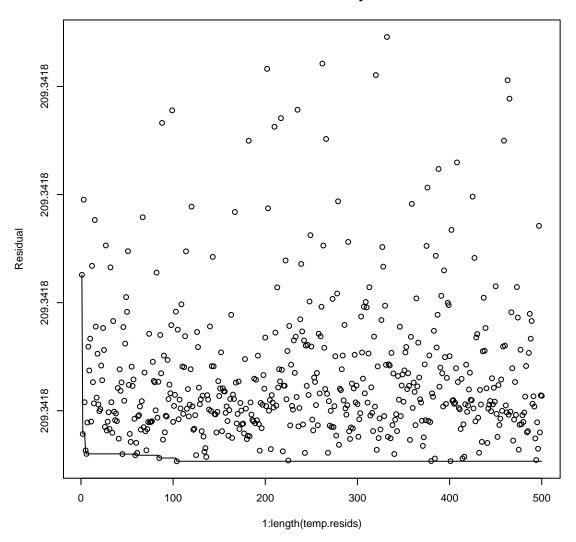


coefmap(xlin.scaled.sel.nmf)



```
temp.resids = sapply(xlin.scaled.sel.nmf, residuals)
plot(1:length(temp.resids), temp.resids, ylab = "Residual", main = "Solution Stability")
lines(1:length(temp.resids), cummin(temp.resids))
```

Solution Stability



4.3 Component CPV associations

4.3.1 Survival: Diagnosis to disease-specific death

```
for (i in 1:nrow(coef(xlin.scaled.sel.nmf))) {
    print(summary(coxph(y ~ coef(xlin.scaled.sel.nmf)[i, ])))
## Call:
   coxph(formula = y ~ coef(xlin.scaled.sel.nmf)[i, ])
##
##
     n= 104, number of events= 77
##
##
                                                                  z Pr(>|z|)
##
                                     coef exp(coef) se(coef)
   coef(xlin.scaled.sel.nmf)[i, ] -1.214
                                                       1.048 -1.16
##
                                   exp(coef) exp(-coef) lower .95 upper .95
##
```

Table 1:

	Dependent variable:
	y
coef(xlin.scaled.sel.nmf)[i,]	-1.214
	(1.048)
Observations	104
\mathbb{R}^2	0.014
Max. Possible \mathbb{R}^2	0.997
Log Likelihood	-307.300
Wald Test	1.340 (df = 1)
LR Test	$1.440 \ (df = 1)$
Score (Logrank) Test	1.353 (df = 1)
Notes	*n <0 1. **n <0 05. ***n <

Note:

*p<0.1; **p<0.05; ***p<0.01

Table 2:

	Dependent variable.
	У
coef(xlin.scaled.sel.nmf)[i,]	-6.251^{***}
	(1.702)
Observations	104
\mathbb{R}^2	0.148
Max. Possible R ²	0.997
Log Likelihood	-299.700
Wald Test	$13.490^{***} (df = 1)$
LR Test	$16.660^{***} (df = 1)$
Score (Logrank) Test	$14.060^{***} (df = 1)$
Note:	*p<0.1; **p<0.05; ***p<

Table 3:

	Dependent variable:	
	у	
coef(xlin.scaled.sel.nmf)[i,]	7.852***	
	(1.302)	
Observations	104	
\mathbb{R}^2	0.265	
Max. Possible R ²	0.997	
Log Likelihood	-292.000	
Wald Test	$36.380^{***} (df = 1)$	
LR Test	$32.030^{***} (df = 1)$	
Score (Logrank) Test	$38.560^{***} (df = 1)$	
Note:	*p<0.1; **p<0.05; ***p<0.01	

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Table 4:

	Dependent variable:
	У
coef(xlin.scaled.sel.nmf)[i,]	-1.481
	(1.298)
Observations	104
\mathbb{R}^2	0.013
Max. Possible R ²	0.997
Log Likelihood	-307.400
Wald Test	1.300 (df = 1)
LR Test	1.351 (df = 1)
Score (Logrank) Test	1.306 (df = 1)
Note:	*p<0.1; **p<0.05; ***p<

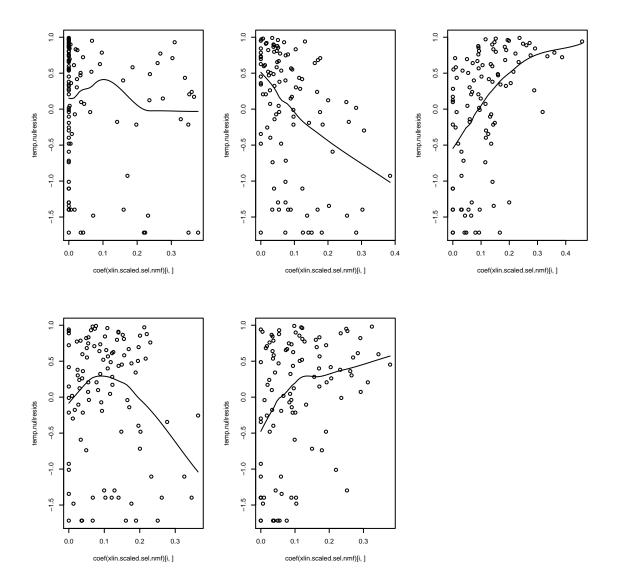
Table 5:

	Dependent variable:
	y
coef(xlin.scaled.sel.nmf)[i,]	4.076***
	(1.172)
Observations	104
\mathbb{R}^2	0.102
Max. Possible R ²	0.997
Log Likelihood	-302.500
Wald Test	$12.100^{***} (df = 1)$
LR Test	$11.160^{***} (df = 1)$
Score (Logrank) Test	$12.500^{***} (df = 1)$
Note:	*p<0.1; **p<0.05; ***p<0.0

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```
## coef(xlin.scaled.sel.nmf)[i, ] 0.297 3.37 0.0381 2.32
##
## Concordance= 0.548 (se = 0.035)
## Rsquare= 0.014 (max possible= 0.997)
## Likelihood ratio test= 1.44 on 1 df, p=0.23
## Wald test = 1.34 on 1 df,
                                    p=0.247
## Score (logrank) test = 1.35 on 1 df, p=0.245
## Call:
## coxph(formula = y ~ coef(xlin.scaled.sel.nmf)[i, ])
## n= 104, number of events= 77
##
                                coef exp(coef) se(coef) z Pr(>|z|)
##
exp(coef) exp(-coef) lower .95 upper .95
## coef(xlin.scaled.sel.nmf)[i, ] 0.00193 518 6.86e-05 0.0542
##
## Concordance= 0.652 (se = 0.036)
## Rsquare= 0.148 (max possible= 0.997)
## Likelihood ratio test= 16.7 on 1 df, p=4.47e-05
## Wald test = 13.5 on 1 df, p=0.00024
## Score (logrank) test = 14.1 on 1 df, p=0.000177
## Call:
## coxph(formula = y ~ coef(xlin.scaled.sel.nmf)[i, ])
##
   n= 104, number of events= 77
##
                               coef exp(coef) se(coef) z Pr(>|z|)
##
## coef(xlin.scaled.sel.nmf)[i, ] 7.85 2570.58 1.30 6.03 1.6e-09
##
                            exp(coef) exp(-coef) lower .95 upper .95
##
## coef(xlin.scaled.sel.nmf)[i, ] 2571 0.000389 200 32965
##
## Concordance= 0.694 (se = 0.036)
## Rsquare= 0.265 (max possible= 0.997)
## Likelihood ratio test= 32 on 1 df, p=1.51e-08
## Wald test = 36.4 on 1 df, p=1.62e-09
## Score (logrank) test = 38.6 on 1 df, p=5.31e-10
##
## coxph(formula = y ~ coef(xlin.scaled.sel.nmf)[i, ])
##
## n= 104, number of events= 77
##
                              coef exp(coef) se(coef) z Pr(>|z|)
##
## coef(xlin.scaled.sel.nmf)[i, ] -1.481 0.227 1.298 -1.14 0.25
                             exp(coef) exp(-coef) lower .95 upper .95
##
## coef(xlin.scaled.sel.nmf)[i,] 0.227 4.4 0.0178
```

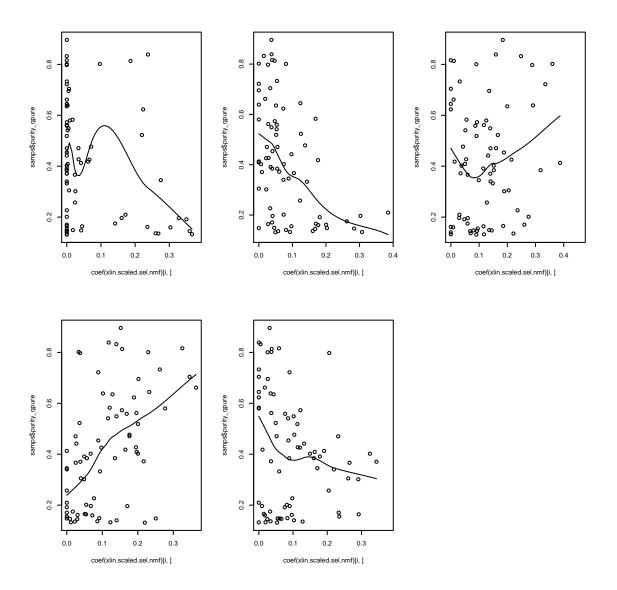
```
## Concordance= 0.51 (se = 0.036)
## Rsquare= 0.013 (max possible= 0.997)
## Likelihood ratio test= 1.35 on 1 df, p=0.245
## Wald test = 1.3 on 1 df, p=0.254
## Score (logrank) test = 1.31 on 1 df, p=0.253
## Call:
## coxph(formula = y ~ coef(xlin.scaled.sel.nmf)[i, ])
## n= 104, number of events= 77
##
                                coef exp(coef) se(coef) z Pr(>|z|)
## coef(xlin.scaled.sel.nmf)[i, ] 4.08 58.92 1.17 3.48 5e-04
##
##
                              exp(coef) exp(-coef) lower .95 upper .95
## coef(xlin.scaled.sel.nmf)[i, ] 58.9 0.017 5.93 586
## Concordance= 0.605 (se = 0.036)
## Rsquare= 0.102 (max possible= 0.997)
## Likelihood ratio test= 11.2 on 1 df, p=0.000835
## Wald test = 12.1 on 1 df, p=0.000504
## Score (logrank) test = 12.5 on 1 df, p=0.000407
temp.nullfit = coxph(y ~ 1)
temp.nullresids = residuals(temp.nullfit, type = "martingale")
par(mfrow = c(2, 3))
for (i in 1:nrow(coef(xlin.scaled.sel.nmf))) {
   scatter.smooth(temp.nullresids ~ coef(xlin.scaled.sel.nmf)[i, ])
par(mfrow = c(1, 1))
```



4.4 Purity

```
apply(coef(xlin.scaled.sel.nmf), 1, function(xc) cor.test(samps$purity_qpure,
    xc, method = "kendall"))
##
   [[1]]
##
##
   Kendall's rank correlation tau
##
## data: samps$purity_qpure and xc
## z = -1.799, p-value = 0.07208
## alternative hypothesis: true tau is not equal to 0
## sample estimates:
##
       tau
## -0.1526
##
```

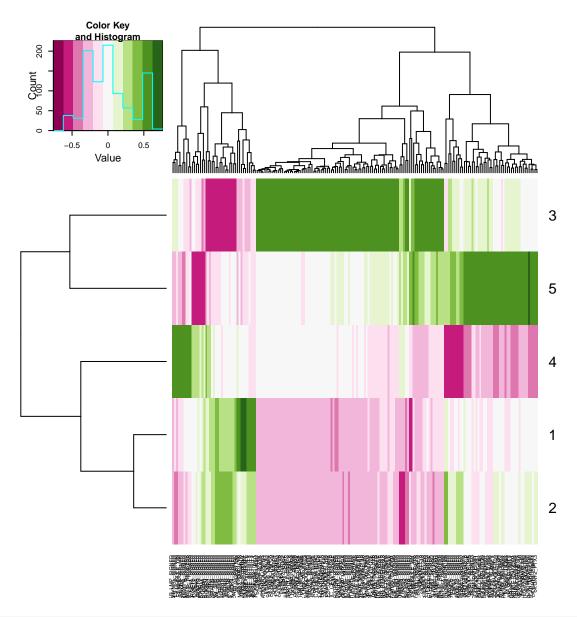
```
##
## [[2]]
## Kendall's rank correlation tau
##
## data: samps$purity_qpure and xc
## z = -3.877, p-value = 0.0001056
\#\# alternative hypothesis: true tau is not equal to 0
## sample estimates:
##
      tau
## -0.3094
##
##
## [[3]]
##
## Kendall's rank correlation tau
## data: samps$purity_qpure and xc
## z = 0.7237, p-value = 0.4692
\#\# alternative hypothesis: true tau is not equal to 0
## sample estimates:
##
      tau
## 0.05762
##
##
## [[4]]
##
## Kendall's rank correlation tau
##
## data: samps$purity_qpure and xc
## z = 4.158, p-value = 3.216e-05
## alternative hypothesis: true tau is not equal to 0
## sample estimates:
## tau
## 0.3318
##
##
## [[5]]
##
## Kendall's rank correlation tau
## data: samps$purity_qpure and xc
## z = -2.139, p-value = 0.03244
## alternative hypothesis: true tau is not equal to 0
## sample estimates:
##
      tau
## -0.1705
par(mfrow = c(2, 3))
for (i in 1:nrow(coef(xlin.scaled.sel.nmf))) {
    scatter.smooth(samps$purity_qpure ~ coef(xlin.scaled.sel.nmf)[i, ])
par(mfrow = c(1, 1))
```

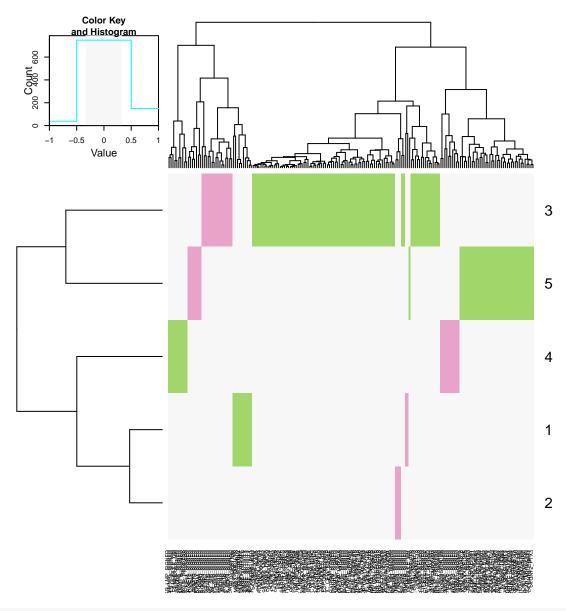


4.5 MTC P-values

```
xlin.scaled.sel.nmf.cpv.pvals$q.pure.BY = temp.qvals.BY[(length(temp.qvals.BY)/2 +
   1):length(temp.qvals.BY)]
xlin.scaled.sel.nmf.cpv.pvals
              p.pure d.surv d.pure p.surv.FWER p.pure.FWER q.surv.BY
      p.surv
## 1 2.302e-01 7.208e-02 -1 -1 6.906e-01 0.2883331 7.976e-01
                            -1 3.577e-04 0.0007393 4.365e-04
## 2 4.471e-05 1.056e-04
                       -1
## 5 8.347e-04 3.244e-02
                       1 -1 5.008e-03 0.1622146 4.890e-03
## q.pure.BY
## 1 0.3016137
## 2 0.0007733
## 3 1.0000000
## 4 0.0004365
## 5 0.1583738
```

4.6 MSigDB score correlation thresholding





```
temp.sig_id = colnames(xlin.scaled.sel.nmf.msigdb.corr)
temp.sig_class = gsub("\\..*", "", temp.sig_id)
temp.nsigs = length(temp.sig_id)
temp.nmeta = nrow(xlin.scaled.sel.nmf.msigdb.corr)
tables = lapply(1:temp.nmeta, function(metagene_i) {
    tapply(1:temp.nsigs, temp.sig_class, function(sig_class_is) {
        all_cors = xlin.scaled.sel.nmf.msigdb.corr[, sig_class_is]
        this_cors = all_cors[metagene_i, ]
        this_ids = temp.sig_id[sig_class_is]

        all_sig_cors = abs(all_cors) >= sig.corr.threshold
        this_sig_cors = all_sig_cors[metagene_i, ]

        sigs_to_report = which(this_sig_cors)

if (length(sigs_to_report) == 0) {
        table = data.frame(GeneSet = c(), Correlation = c(), Metagenes = c())
```

```
} else {
            table = data.frame(GeneSet = this_ids[sigs_to_report], Correlation = this_cors[sigs_to_report]
                Metagenes = apply(all_cors[, sigs_to_report, drop = FALSE],
                  2, function(cors) {
                    sel = abs(cors) >= sig.corr.threshold
                    # A positive number implies that positive GSVA signal is associated with
                    # worse prognosis
                    paste(which(sel) * sign(cors[which(sel)]) * sign(xlin.scaled.sel.nmf.cpv.pvals$d.sur
                      collapse = ",")
                  }))
            table = table[order(-(table$Correlation)), ]
            rownames(table) <- NULL</pre>
        table
    }, simplify = FALSE)
})
tables
## [[1]]
## [[1]]$c1
## data frame with 0 columns and 0 rows
## [[1]]$c2
##
                                           GeneSet Correlation Metagenes
## 1
                            c2.BERGER_MBD2_TARGETS
                                                   0.6812
                                                                   -1
## 2 c2.REACTOME_DIGESTION_OF_DIETARY_CARBOHYDRATE
                                                       0.5101
                                                                      -1
## 3 c2.GRUETZMANN_PANCREATIC_CANCER_SIGNED
                                                      -0.5020
                                                                       1
## 4
                   c2.IGLESIAS_E2F_TARGETS_SIGNED
                                                      -0.5260
                                                                       1
##
## [[1]]$c3
         GeneSet Correlation Metagenes
## 1 c3.V$HNF1_Q6
                  0.5106
##
## [[1]]$c4
##
             GeneSet Correlation Metagenes
## 1 c4.GNF2_SPINK1
                          0.760
                                         -1
## 2 c4.GNF2_SERPINI2
                            0.742
## [[1]]$c5
                                   GeneSet Correlation Metagenes
## 1
        c5.SERINE_TYPE_PEPTIDASE_ACTIVITY
                                              0.5230
## 2
             c5.CARBOXYPEPTIDASE_ACTIVITY
                                                0.5195
                                                              -1
              c5.SERINE_HYDROLASE_ACTIVITY
                                                0.5166
                                                              -1
## 4 c5.SERINE_TYPE_ENDOPEPTIDASE_ACTIVITY
                                                0.5166
                                                              -1
## 5
                              c5.DIGESTION
                                                0.5144
                                                              -1
##
## data frame with 0 columns and 0 rows
##
## [[1]]$c7
## data frame with 0 columns and 0 rows
##
##
## [[2]]
```

```
## [[2]]$c1
## data frame with 0 columns and 0 rows
## [[2]]$c2
##
                                            GeneSet Correlation Metagenes
## 1
                  c2.HAHTOLA_SEZARY_SYNDROM_SIGNED
                                                        -0.5039
## 2 c2.BOQUEST_STEM_CELL_CULTURED_VS_FRESH_SIGNED
                                                        -0.5087
                                                                         2
                                                                         2
## 3
                          c2.WINTER_HYPOXIA_SIGNED
                                                        -0.5230
##
## [[2]]$c3
## data frame with 0 columns and 0 rows
## [[2]]$c4
## data frame with 0 columns and 0 rows
## [[2]]$c5
## data frame with 0 columns and 0 rows
## [[2]]$c6
## data frame with 0 columns and 0 rows
##
## [[2]]$c7
## data frame with 0 columns and 0 rows
##
## [[3]]
## [[3]]$c1
## data frame with 0 columns and 0 rows
## [[3]]$c2
##
                                                                 GeneSet
## 1
                                  c2.FOURNIER_ACINAR_DEVELOPMENT_LATE_2
## 2
                                c2.SHEDDEN_LUNG_CANCER_POOR_SURVIVAL_A6
## 3
                                  c2.WHITEFORD_PEDIATRIC_CANCER_MARKERS
## 4
                                          c2.BASAKI_YBX1_TARGETS_SIGNED
## 5
                                     c2.WU_APOPTOSIS_BY_CDKN1A_VIA_TP53
## 6
                                      c2.GAVIN_FOXP3_TARGETS_CLUSTER_P6
## 7
                  c2.CHIANG_LIVER_CANCER_SUBCLASS_PROLIFERATION_SIGNED
## 8
                                      c2.RHODES_UNDIFFERENTIATED_CANCER
## 9
                         c2.SOTIRIOU_BREAST_CANCER_GRADE_1_VS_3_SIGNED
## 10
                                                   c2.REACTOME_KINESINS
## 11
                                                 c2.BIOCARTA_G2_PATHWAY
## 12
                        c2.ROSTY_CERVICAL_CANCER_PROLIFERATION_CLUSTER
## 13
                                     c2.SMID_BREAST_CANCER_BASAL_SIGNED
## 14
                      c2.RODRIGUES_THYROID_CARCINOMA_ANAPLASTIC_SIGNED
## 15
                                    c2.BURTON_ADIPOGENESIS_PEAK_AT_24HR
## 16
                                      c2.REACTOME_PYRIMIDINE_METABOLISM
## 17
                                                c2.OHASHI_AURKB_TARGETS
## 18
                  c2.HOFFMANN_LARGE_TO_SMALL_PRE_BII_LYMPHOCYTE_SIGNED
## 19
                          c2.ZHOU_CELL_CYCLE_GENES_IN_IR_RESPONSE_24HR
## 20
                              c2.LOPEZ_MESOTELIOMA_SURVIVAL_TIME_SIGNED
## 21
                       c2.WANG_METASTASIS_OF_BREAST_CANCER_ESR1_SIGNED
## 22
                                      c2.FARMER_BREAST_CANCER_CLUSTER_2
```

```
## 23
                             c2.NAKAYAMA_SOFT_TISSUE_TUMORS_PCA2_SIGNED
## 24
                                     c2.ZHAN_MULTIPLE_MYELOMA_PR_SIGNED
## 25
                                    c2.FINETTI_BREAST_CANCER_KINOME_RED
                                                c2.BURTON_ADIPOGENESIS_3
## 26
## 27
                                                     c2.REN_BOUND_BY_E2F
## 28
                                                     c2.PID_FOXM1PATHWAY
## 29
                                                  c2.CHANG_CYCLING_GENES
## 30
                                   c2.AMUNDSON_GAMMA_RADIATION_RESPONSE
## 31
                                    c2.CHANG_CORE_SERUM_RESPONSE_SIGNED
## 32
                                                      c2.LEI_MYB_TARGETS
## 33
                        c2.MONTERO_THYROID_CANCER_POOR_SURVIVAL_SIGNED
## 34
                                    c2.KANG_IMMORTALIZED_BY_TERT_SIGNED
## 35
                            c2.BOYAULT_LIVER_CANCER_SUBCLASS_G23_SIGNED
## 36
                                           c2.HONMA_DOCETAXEL_RESISTANCE
## 37
                                                       c2.LI_LUNG_CANCER
## 38
                                     c2.WHITFIELD_CELL_CYCLE_LITERATURE
## 39
                                         c2.REACTOME CELL CYCLE MITOTIC
## 40
                                         c2.NGO_MALIGNANT_GLIOMA_1P_LOH
## 41
      c2.REACTOME_CYCLIN_A_B1_ASSOCIATED_EVENTS_DURING_G2_M_TRANSITION
## 42
                                       c2.REICHERT_MITOSIS_LIN9_TARGETS
## 43
                                   c2.CHUNG_BLISTER_CYTOTOXICITY_SIGNED
                                                      c2.KEGG_CELL_CYCLE
## 44
## 45
           c2.RODRIGUES_THYROID_CARCINOMA_POORLY_DIFFERENTIATED_SIGNED
## 46
                                c2.HONRADO_BREAST_CANCER_BRCA1_VS_BRCA2
## 47
                                     c2.DOANE_BREAST_CANCER_ESR1_SIGNED
                                  c2.VANTVEER_BREAST_CANCER_ESR1_SIGNED
## 48
## 49
                             c2.LI_WILMS_TUMOR_VS_FETAL_KIDNEY_1_SIGNED
## 50
                                    c2.BROWNE_HCMV_INFECTION_2HR_SIGNED
## 51
                           c2.MOLENAAR_TARGETS_OF_CCND1_AND_CDK4_SIGNED
## 52
                                              c2.RUIZ_TNC_TARGETS_SIGNED
## 53
                                c2.KOBAYASHI_EGFR_SIGNALING_24HR_SIGNED
## 54
                  c2.STEIN_ESRRA_TARGETS_RESPONSIVE_TO_ESTROGEN_SIGNED
                            c2.VANTVEER_BREAST_CANCER_METASTASIS_SIGNED
## 55
## 56
                                 c2.TANG_SENESCENCE_TP53_TARGETS_SIGNED
##
      Correlation Metagenes
## 1
           0.6043
                           3
## 2
                           3
           0.5930
## 3
                           3
           0.5897
                           3
## 4
           0.5807
## 5
           0.5758
                           3
## 6
           0.5683
                           3
## 7
           0.5597
                           3
                           3
## 8
           0.5548
## 9
           0.5533
                           3
## 10
           0.5522
                           3
## 11
                           3
           0.5409
                           3
## 12
           0.5402
                           3
## 13
           0.5387
           0.5349
                           3
## 14
                           3
## 15
           0.5338
                           3
## 16
           0.5334
## 17
                           3
           0.5301
## 18
           0.5274
                           3
                           3
          0.5252
## 19
```

```
## 20
           0.5237
                          3
                           3
## 21
           0.5233
## 22
                           3
           0.5214
## 23
                          3
           0.5196
                          3
## 24
           0.5192
## 25
           0.5188
                          3
## 26
           0.5177
                           3
## 27
           0.5169
                          3
                          3
## 28
           0.5154
## 29
                          3
           0.5132
## 30
           0.5124
                          3
## 31
                          3
           0.5117
## 32
           0.5113
                          3
## 33
           0.5106
                          3
## 34
           0.5083
                          3
                          3
## 35
           0.5079
## 36
           0.5072
                          3
## 37
           0.5064
                          3
## 38
           0.5053
                          3
                          3
## 39
           0.5042
## 40
                          3
           0.5038
## 41
                          3
           0.5027
## 42
                          3
           0.5019
## 43
           0.5016
                          3
## 44
           0.5016
                          3
                          3
## 45
           0.5012
## 46
                          3
           0.5012
## 47
          -0.5042
                         -3
## 48
          -0.5083
                         -3
## 49
          -0.5106
                          -3
## 50
                         -3
          -0.5128
## 51
          -0.5293
                         -3
          -0.5391
                         -3
## 52
## 53
          -0.5593
                         -3
## 54
                         -3
          -0.5720
## 55
          -0.5837
                         -3
## 56
          -0.6013
                         -3
##
## [[3]]$c3
## data frame with 0 columns and 0 rows
## [[3]]$c4
##
            GeneSet Correlation Metagenes
                                         3
## 1 c4.MODULE_54
                         0.5649
## 2 c4.GNF2_ESPL1
                         0.5593
                                         3
## 3 c4.GNF2_CDC20
                         0.5518
                                         3
                                         3
## 4 c4.MODULE_105
                         0.5432
                                         3
## 5 c4.GNF2_CKS1B
                         0.5417
## 6 c4.GNF2_H2AFX
                         0.5402
                                         3
                                         3
## 7
     c4.MODULE_18
                         0.5368
## 8 c4.GNF2_MKI67
                                         3
                         0.5364
                                         3
## 9 c4.MODULE_126
                         0.5361
## 10 c4.MODULE_57
                         0.5334
                                         3
## 11 c4.GNF2_HMMR
                     0.5327
```

```
## 12 c4.MODULE_253 0.5304
                                       3
                                       3
## 13 c4.GNF2_CCNA2
                       0.5293
## 14 c4.GNF2_CCNB2
                        0.5282
                                       3
                                       3
## 15 c4.GNF2_TTK
                        0.5282
## 16 c4.GNF2_CENPF
                       0.5271
                                       3
## 17 c4.GNF2_CDC2
                       0.5248
                                       3
## 18 c4.GNF2_RFC4
                       0.5211
                                       3
## 19 c4.MODULE_17
                        0.5211
                                       3
                                       3
## 20 c4.MODULE_3
                       0.5162
## 21 c4.GNF2_BUB1
                                       3
                       0.5147
## 22 c4.GNF2_RFC3
                        0.5094
                                       3
## 23 c4.GNF2_MCM4
                                       3
                       0.5076
## 24 c4.MODULE_244
                      0.5053
                                       3
## 25 c4.GNF2_BUB1B
                      0.5038
                                       3
## 26 c4.GNF2_CENPE
                       0.5008
                                       3
                                       3
## 27 c4.MODULE_315
                       0.5001
## [[3]]$c5
##
                                                      GeneSet Correlation
## 1
                            c5.M_PHASE_OF_MITOTIC_CELL_CYCLE 0.5717
## 2
                                     c5.CELL_CYCLE_GO_0007049
                                                                   0.5694
## 3
                                                                   0.5679
                                                   c5.MITOSIS
## 4
                                                   c5.M_PHASE
                                                                   0.5672
## 5
                                        c5.MITOTIC_CELL_CYCLE
                                                                   0.5627
## 6
                         c5.CELL_CYCLE_CHECKPOINT_GO_0000075
                                                                   0.5499
## 7
                                     c5.REGULATION_OF_MITOSIS
                                                                   0.5484
## 8
                                        c5.CELL_CYCLE_PROCESS
                                                                   0.5424
## 9
                                          c5.CELL_CYCLE_PHASE
                                                                   0.5379
## 10
                              c5.NUCLEOTIDE_METABOLIC_PROCESS
                                                                  0.5241
## 11
                      c5.SPINDLE_ORGANIZATION_AND_BIOGENESIS
                                                                   0.5226
## 12
                             c5.MITOTIC_CELL_CYCLE_CHECKPOINT
                                                                  0.5192
## 13
                                  c5.REGULATION_OF_CELL_CYCLE
                                                                  0.5188
## 14 c5.NUCLEOBASENUCLEOSIDE_AND_NUCLEOTIDE_METABOLIC_PROCESS
                                                                  0.5109
       c5.MITOTIC_SPINDLE_ORGANIZATION_AND_BIOGENESIS
                                                                  0.5083
## Metagenes
## 1
            3
## 2
             3
## 3
             3
             3
## 4
## 5
             3
## 6
             3
## 7
             3
             3
## 8
## 9
             3
## 10
             3
## 11
             3
            3
## 12
            3
## 13
## 14
             3
## 15
##
## [[3]]$c6
## data frame with 0 columns and 0 rows
```

```
## [[3]]$c7
##
                                                                GeneSet
## 1 c7.GSE30962_PRIMARY_VS_SECONDARY_ACUTE_LCMV_INF_CD8_TCELL_SIGNED
                            c7.GOLDRATH_EFF_VS_MEMORY_CD8_TCELL_SIGNED
             c7.GSE24634 NAIVE CD4 TCELL VS DAY3 IL4 CONV TREG SIGNED
## 3
## 4
                        c7.GSE3982_CENT_MEMORY_CD4_TCELL_VS_TH2_SIGNED
## 5
       c7.GSE36476_CTRL_VS_TSST_ACT_72H_MEMORY_CD4_TCELL_YOUNG_SIGNED
## 6
                             c7.GSE3982_MEMORY_CD4_TCELL_VS_TH1_SIGNED
## 7
                                        c7.GSE3982_BCELL_VS_TH1_SIGNED
       c7.GSE36476_CTRL_VS_TSST_ACT_40H_MEMORY_CD4_TCELL_YOUNG_SIGNED
## 8
##
     Correlation Metagenes
## 1
         0.5615
## 2
          0.5019
                         3
## 3
         -0.5031
                        -3
## 4
         -0.5049
                        -3
## 5
         -0.5188
                        -3
## 6
         -0.5259
                        -3
## 7
         -0.5417
                        -3
## 8
         -0.5473
                        -3
##
##
## [[4]]
## [[4]]$c1
## data frame with 0 columns and 0 rows
## [[4]]$c2
##
                                                      GeneSet Correlation
## 1 c2.CHARAFE_BREAST_CANCER_LUMINAL_VS_MESENCHYMAL_SIGNED
                                                                    0.5873
## 2
                      c2.SMID_BREAST_CANCER_LUMINAL_B_SIGNED
                                                                    0.5685
## 3
                    c2.WAMUNYOKOLI_OVARIAN_CANCER_LMP_SIGNED
                                                                    0.5159
## 4
        c2.CHARAFE_BREAST_CANCER_BASAL_VS_MESENCHYMAL_SIGNED
                                                                   0.5133
## 5
                                c2.LIU_PROSTATE_CANCER_SIGNED
                                                                   0.5061
## 6
             c2.WAMUNYOKOLI_OVARIAN_CANCER_GRADES_1_2_SIGNED
                                                                   0.5057
## 7
                       c2.LINDGREN_BLADDER_CANCER_CLUSTER_2B
                                                                  -0.5057
## 8
                 c2.SENGUPTA_NASOPHARYNGEAL_CARCINOMA_SIGNED
                                                                   -0.5080
## 9
                        c2.WOO_LIVER_CANCER_RECURRENCE_SIGNED
                                                                  -0.5185
## 10
             c2.SCHUETZ_BREAST_CANCER_DUCTAL_INVASIVE_SIGNED
                                                                   -0.5396
## 11
                              c2.LIM_MAMMARY_STEM_CELL_SIGNED
                                                                  -0.5414
       c2.LIEN_BREAST_CARCINOMA_METAPLASTIC_VS_DUCTAL_SIGNED
                                                                   -0.5553
## 12
                            c2.ROY_WOUND_BLOOD_VESSEL_SIGNED
## 13
                                                                   -0.5557
           c2.VECCHI_GASTRIC_CANCER_ADVANCED_VS_EARLY_SIGNED
## 14
                                                                   -0.5689
## 15
                      c2.SERVITJA_ISLET_HNF1A_TARGETS_SIGNED
                                                                  -0.5719
##
      Metagenes
## 1
             -4
## 2
             -4
## 3
             -4
## 4
             -4
## 5
             -4
## 6
             -4
## 7
              4
## 8
              4
## 9
              4
## 10
              4
```

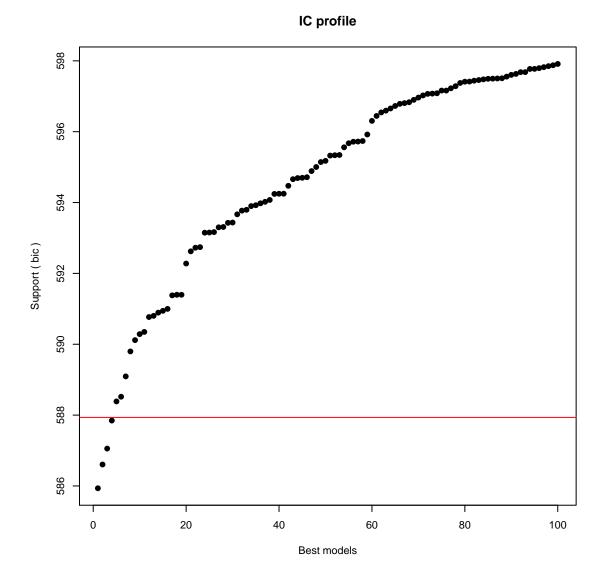
```
## 11
## 12
              4
## 13
## 14
              4
## 15
##
## [[4]]$c3
## data frame with 0 columns and 0 rows
## [[4]]$c4
          GeneSet Correlation Metagenes
## 1 c4.MODULE_180 0.5760
## 2 c4.MODULE_139
                        0.5317
                                      -4
##
## [[4]]$c5
##
                                  GeneSet Correlation Metagenes
## 1 c5.GLYCOPROTEIN BIOSYNTHETIC PROCESS
                                             0.5223
## 2 c5.GLYCOPROTEIN_METABOLIC_PROCESS
                                               0.5110
                                                              -4
##
## [[4]]$c6
##
                  GeneSet Correlation Metagenes
## 1 c6.LEF1_UP.V1_SIGNED
                             -0.5907
##
## [[4]]$c7
## data frame with 0 columns and 0 rows
##
## [[5]]
## [[5]]$c1
## data frame with 0 columns and 0 rows
## [[5]]$c2
##
                                                            GeneSet
## 1
           c2.ANASTASSIOU_CANCER_MESENCHYMAL_TRANSITION_SIGNATURE
## 2
                                          c2.PID_INTEGRIN5_PATHWAY
## 3
                                         c2.PID_SYNDECAN_1_PATHWAY
## 4
                                          c2.BURTON_ADIPOGENESIS_8
## 5
                                          c2.PID_INTEGRIN1_PATHWAY
## 6 c2.KEGG_ARRHYTHMOGENIC_RIGHT_VENTRICULAR_CARDIOMYOPATHY_ARVC
## 7
                                    c2.POTTI_TOPOTECAN_SENSITIVITY
## 8
                                  c2.KEGG_ECM_RECEPTOR_INTERACTION
## 9
                                          c2.PID_INTEGRIN3_PATHWAY
## 10
                                    c2.REACTOME_COLLAGEN_FORMATION
## 11
                                           c2.PID_UPA_UPAR_PATHWAY
## 12
                                            c2.KEGG_FOCAL_ADHESION
## 13
               c2.REACTOME_CELL_EXTRACELLULAR_MATRIX_INTERACTIONS
## 14
               c2.YAO_TEMPORAL_RESPONSE_TO_PROGESTERONE_CLUSTER_16
## 15
                             c2.VERRECCHIA_EARLY_RESPONSE_TO_TGFB1
                     c2.REACTOME_EXTRACELLULAR_MATRIX_ORGANIZATION
## 16
## 17
                c2.HELLEBREKERS_SILENCED_DURING_TUMOR_ANGIOGENESIS
## 18
                                      c2.PID_AVB3_INTEGRIN_PATHWAY
## 19
                                 c2.FARMER_BREAST_CANCER_CLUSTER_5
## 20
                                        c2.PID_INTEGRIN_CS_PATHWAY
## 21
                          c2.KEGG_REGULATION_OF_ACTIN_CYTOSKELETON
```

```
## 22
                         c2.YAMASHITA_METHYLATED_IN_PROSTATE_CANCER
## 23
                             c2.MAHADEVAN_GIST_MORPHOLOGICAL_SWITCH
## 24
                                    c2.ROZANOV_MMP14_TARGETS_SUBSET
                                                  c2.PID_FAK_PATHWAY
## 25
## 26
                            c2.REN_ALVEOLAR_RHABDOMYOSARCOMA_SIGNED
## 27
                          c2.ELVIDGE_HIF1A_AND_HIF2A_TARGETS_SIGNED
## 28
                                     c2.PASINI_SUZ12_TARGETS_SIGNED
## 29
                    c2.MIYAGAWA_TARGETS_OF_EWSR1_ETS_FUSIONS_SIGNED
## 30
             c2.RICKMAN_TUMOR_DIFFERENTIATED_WELL_VS_POORLY_SIGNED
##
      Correlation Metagenes
## 1
           0.6253
## 2
           0.6185
                           5
## 3
           0.6174
                           5
## 4
           0.6069
                           5
## 5
           0.5897
                           5
                           5
## 6
           0.5852
## 7
           0.5653
                           5
## 8
           0.5642
                           5
## 9
           0.5642
                           5
                           5
## 10
           0.5612
                           5
## 11
           0.5533
## 12
                           5
           0.5514
                           5
## 13
           0.5469
## 14
           0.5443
                           5
## 15
           0.5379
                           5
                           5
## 16
           0.5297
## 17
                           5
           0.5271
## 18
           0.5199
                           5
## 19
           0.5188
                           5
## 20
           0.5181
                           5
## 21
                           5
           0.5121
## 22
           0.5117
                           5
                           5
## 23
           0.5038
## 24
           0.5008
                           5
                           5
## 25
           0.5001
## 26
          -0.5132
                          -5
## 27
                          -5
          -0.5151
                          -5
## 28
          -0.5574
                          -5
## 29
          -0.5773
## 30
          -0.5810
                          -5
##
## [[5]]$c3
## data frame with 0 columns and 0 rows
##
## [[5]]$c4
##
           GeneSet Correlation Metagenes
## 1 c4.GNF2_MMP1
                         0.6088
## 2 c4.GNF2_CDH11
                         0.5638
                                        5
## 3 c4.GNF2_PTX3
                         0.5571
                                        5
                                        5
## 4 c4.MODULE_562
                         0.5503
## 5 c4.MODULE 321
                                        5
                         0.5484
                                        5
## 6 c4.MODULE_122
                         0.5102
## 7 c4.MODULE_275
                         0.5057
                                        5
## 8 c4.MODULE_211
                    0.5023
```

```
##
## [[5]]$c5
                        GeneSet Correlation Metagenes
##
## 1
                    c5.COLLAGEN 0.5466
## 2
           c5.TISSUE_DEVELOPMENT
                                    0.5154
                c5.AXON_GUIDANCE
                                    0.5083
                                                   5
## 4 c5.EXTRACELLULAR_MATRIX_PART
                                    0.5034
                                                   5
##
## [[5]]$c6
## data frame with 0 columns and 0 rows
## [[5]]$c7
##
                                                           GeneSet
## 1
                                      c7.GSE3982_DC_VS_BCELL_SIGNED
## 2
                                     c7.GSE3982_MAC_VS_BCELL_SIGNED
              c7.GSE1460_CD4_THYMOCYTE_VS_THYMIC_STROMAL_CELL_SIGNED
## 4 c7.GSE1460_INTRATHYMIC_T_PROGENITOR_VS_THYMIC_STROMAL_CELL_SIGNED
## Correlation Metagenes
## 1
       0.5327
## 2
        0.5113
## 3
        -0.5511
                      -5
## 4 -0.6159
                      -5
print(asreg.result)
## glmulti.analysis
## Method: h / Fitting: coxph / IC used: bic
## Level: 2 / Marginality: TRUE
## From 100 models:
## Best IC: 585.934888469493
## Best model:
## [1] "Surv(time, event) ~ 1 + mg.3 + mg.5"
## Evidence weight: 0.18524553830014
## Worst IC: 597.912592370947
## 4 models within 2 IC units.
## 45 models to reach 95% of evidence weight.
coef(asreg.result)
             Estimate Uncond. variance Nb models Importance +/- (alpha=0.05)
## mg.1:mg.4 0.065698 0.02929 5 0.005136
                                                                  0.3395
## mg.1:mg.2 -0.058005
                            0.02662
                                            4 0.005555
                                                                  0.3236
## mg.1:mg.5 0.038208
                            0.03253
                                            6 0.008336
                                                                  0.3578
## mg.2:mg.4 0.147005
                            0.20932
                                            8
                                               0.010285
                                                                  0.9076
## mg.1:mg.3 -0.230410
                            0.35202
                                           11 0.016488
                                                                  1.1770
                                                                  0.9887
## mg.2:mg.5 -0.002633
                            0.24840
                                           7 0.020826
## mg.4:mg.5 0.791112
                            3.21226
                                               0.037646
                                           16
                                                                  3.5554
## mg.2:mg.3 -0.121791
                            1.34565
                                           13
                                               0.044405
                                                                  2.3012
## mg.3:mg.4 1.162125
                            6.73045
                                           20 0.052598
                                                                  5.1464
## mg.3:mg.5 -2.702005
                           29.68599
                                           26 0.140337
                                                                 10.8083
        0.131635
## mg.1
                             0.12555
                                            54
                                               0.154944
                                                                  0.7029
## mg.4
                                            65 0.298478
           0.150908
                             1.04859
                                                                  2.0313
## mg.2
           -1.823729
                            5.66012
                                           60 0.471721
                                                                  4.7195
          2.544507
                            5.07447
                                           71 0.687623
## mg.5
                                                                  4.4686
                                         96 0.993506
## mg.3 7.468709
                           3.80552
                                                                  3.8698
```

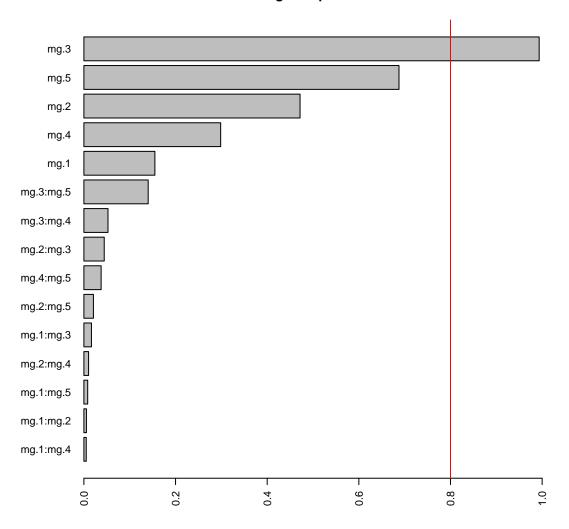
```
summary(asreg.result@objects[[1]])
## fitfunc(formula = as.formula(x), data = data)
## n= 104, number of events= 77
##
        coef exp(coef) se(coef) z Pr(>|z|)
## mg.3 7.50 1803.67 1.33 5.64 1.7e-08
## mg.5 3.32 27.63 1.24 2.69 0.0072
##
## exp(coef) exp(-coef) lower .95 upper .95
## mg.3 1803.7 0.000554 133.44 24379
## mg.5 27.6 0.036190 2.45
                                   311
##
## Concordance= 0.707 (se = 0.036)
## Rsquare= 0.312 (max possible= 0.997)
## Likelihood ratio test= 38.8 on 2 df, p=3.7e-09
## Wald test = 41.7 on 2 df, p=8.9e-10
## Score (logrank) test = 44.2 on 2 df, p=2.57e-10
```

```
plot(asreg.result, type = "p")
```



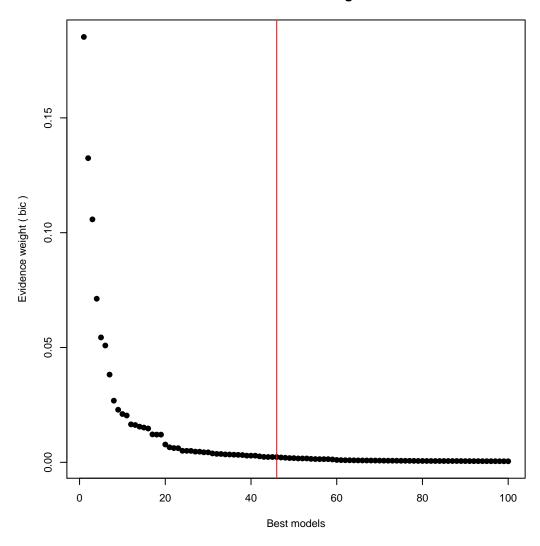
plot(asreg.result, type = "s")

Model-averaged importance of terms



plot(asreg.result, type = "w")

Profile of model weights



```
glmnet.coef.1se

## 5 x 1 sparse Matrix of class "dgCMatrix"

## mg.1 .

## mg.2 -1.2588

## mg.3 4.0834

## mg.4 .

## mg.5 0.4581

glmnet.coef.min

## 5 x 1 sparse Matrix of class "dgCMatrix"

## mg.1 .

## mg.1 .

## mg.1 .

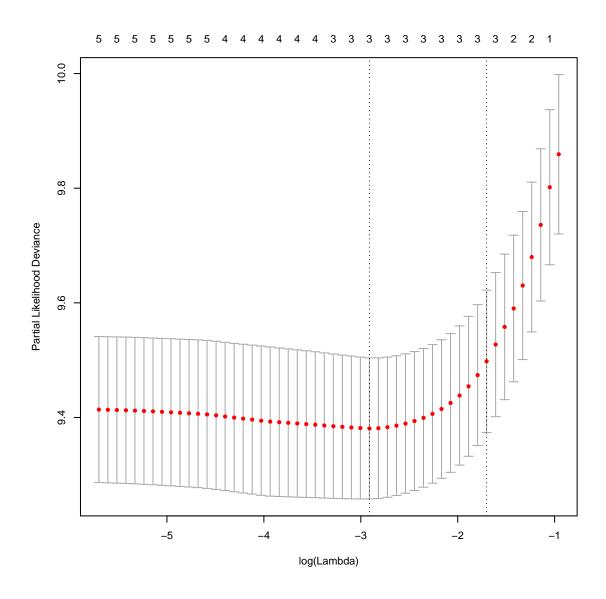
## mg.2 -2.442

## mg.3 5.953

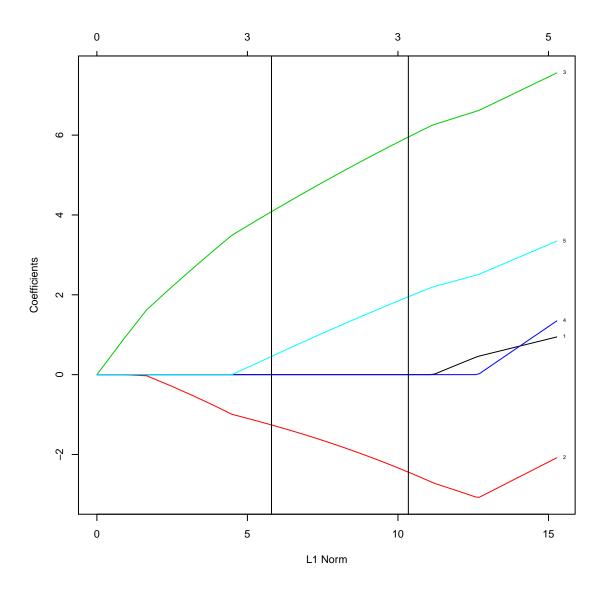
## mg.4 .
```

```
## mg.5 1.951
```

```
plot(glmnet.fit.cv)
```



```
plot(glmnet.fit.cv$glmnet.fit, label = TRUE)
abline(v = sum(abs(glmnet.coef.1se)))
abline(v = sum(abs(glmnet.coef.min)))
```



```
adaglmnet.coef.1se/adaglmnet.weights

## 5 x 1 sparse Matrix of class "dgCMatrix"

## mg.1 .

## mg.2 -10.806

## mg.3 .

## mg.4 -4.482

## mg.5 .

adaglmnet.coef.min/adaglmnet.weights

## 5 x 1 sparse Matrix of class "dgCMatrix"

## mg.1 0.770

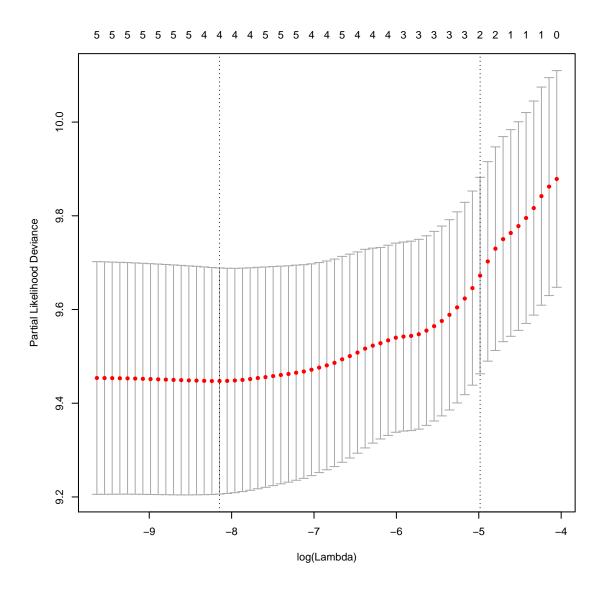
## mg.2 -8.996

## mg.3 403.209

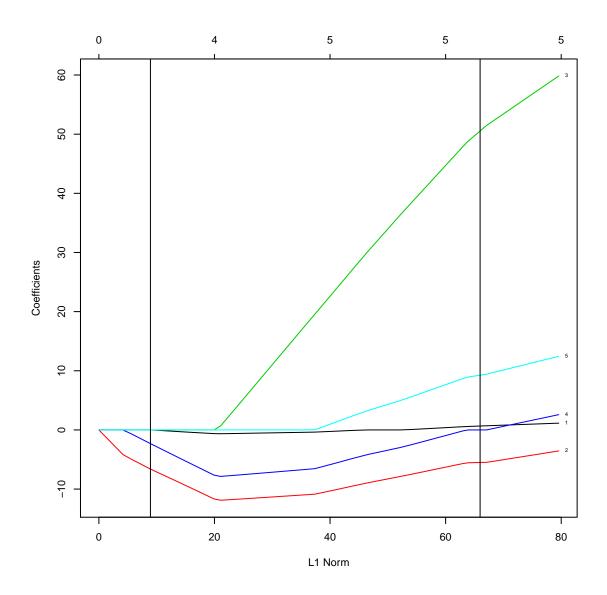
## mg.4 .
```

```
## mg.5 34.457
```

```
plot(adaglmnet.fit.cv)
```



```
plot(adaglmnet.fit.cv$glmnet.fit, label = TRUE)
abline(v = sum(abs(adaglmnet.coef.1se)))
abline(v = sum(abs(adaglmnet.coef.min)))
```



5 Session information

```
session_info
## R version 3.1.1 (2014-07-10)
## Platform: x86_64-unknown-linux-gnu (64-bit)
##
## locale:
   [1] LC_CTYPE=en_US.iso885915
                                          LC_NUMERIC=C
##
   [3] LC_TIME=en_US.iso885915
                                          LC_COLLATE=en_US.iso885915
##
   [5] LC_MONETARY=en_US.iso885915
                                          LC_MESSAGES=en_US.iso885915
##
   [7] LC_PAPER=en_US.iso885915
                                          LC_NAME=en_US.iso885915
   [9] LC_ADDRESS=en_US.iso885915
                                          LC_TELEPHONE=en_US.iso885915
                                          LC_IDENTIFICATION=en_US.iso885915
## [11] LC_MEASUREMENT=en_US.iso885915
##
## attached base packages:
```

```
## [1] splines
                 parallel methods
                                     stats
                                               graphics grDevices utils
## [8] datasets
                base
## other attached packages:
                                                foreach 1.4.2
## [1] doParallel_1.0.8
                           iterators 1.0.7
## [4] ahaz_1.14
                            survival_2.37-7
                                                stargazer_5.1
## [7] gplots_2.14.2
                            NMF_0.20.4
                                                synchronicity_1.1.4
## [10] bigmemory_4.4.6
                            BH_1.54.0-5
                                                bigmemory.sri_0.1.3
## [13] Biobase_2.26.0
                            BiocGenerics_0.12.1 cluster_1.15.3
## [16] rngtools_1.2.4
                            pkgmaker_0.22
                                                registry_0.2
## [19] RColorBrewer_1.0-5 energy_1.6.2
                                                glmnet_1.9-8
## [22] Matrix_1.1-4
                            glmulti_1.0.7
                                                rJava_0.9-6
## [25] xtable_1.7-4
##
## loaded via a namespace (and not attached):
## [1] bitops_1.0-6
                           boot_1.3-13
                                              caTools_1.17.1
## [4] codetools_0.2-9
                           colorspace_1.2-4
                                              compiler_3.1.1
## [7] digest_0.6.4
                           gdata_2.13.3
                                              ggplot2_1.0.0
## [10] grid_3.1.1
                           gridBase_0.4-7
                                              gtable_0.1.2
                           KernSmooth_2.23-13 lattice_0.20-29
## [13] gtools_3.4.1
## [16] MASS_7.3-35
                           munsell_0.4.2
                                              plyr_1.8.1
## [19] proto_0.3-10
                           Rcpp_0.11.3
                                              reshape2_1.4
## [22] scales_0.2.4
                           stringr_0.6.2
                                              tools_3.1.1
sessionInfo()
## R version 3.1.1 (2014-07-10)
## Platform: x86_64-unknown-linux-gnu (64-bit)
##
## locale:
## [1] LC_CTYPE=en_US.iso885915
                                          LC_NUMERIC=C
## [3] LC_TIME=en_US.iso885915
                                          LC_COLLATE=en_US.iso885915
## [5] LC_MONETARY=en_US.iso885915
                                          LC_MESSAGES=en_US.iso885915
## [7] LC_PAPER=en_US.iso885915
                                          LC_NAME=en_US.iso885915
## [9] LC_ADDRESS=en_US.iso885915
                                          LC_TELEPHONE=en_US.iso885915
## [11] LC_MEASUREMENT=en_US.iso885915
                                         LC_IDENTIFICATION=en_US.iso885915
## attached base packages:
## [1] parallel methods
                          splines
                                               graphics grDevices utils
                                     stats
## [8] datasets base
## other attached packages:
## [1] stargazer_5.1
                            xtable_1.7-4
                                                gplots_2.14.2
## [4] RColorBrewer_1.0-5 glmnet_1.9-8
                                                Matrix_1.1-4
## [7] glmulti_1.0.7
                            rJava_0.9-6
                                                NMF_0.20.4
## [10] synchronicity_1.1.4 bigmemory_4.4.6
                                                BH_1.54.0-5
## [13] bigmemory.sri_0.1.3 Biobase_2.26.0
                                                BiocGenerics_0.12.1
## [16] cluster_1.15.3
                            rngtools_1.2.4
                                                pkgmaker_0.22
## [19] registry_0.2
                            energy_1.6.2
                                                survival_2.37-7
## [22] knitr_1.8
##
## loaded via a namespace (and not attached):
## [1] bitops_1.0-6
                           boot_1.3-13
                                              caTools_1.17.1
## [4] codetools_0.2-9
                        colorspace_1.2-4 digest_0.6.4
```

```
## [7] doParallel_1.0.8
                          evaluate_0.5.5
                                             foreach_1.4.2
## [10] formatR_1.0
                          gdata_2.13.3
                                             ggplot2_1.0.0
## [13] grid_3.1.1
                          gridBase_0.4-7
                                             gtable_0.1.2
## [16] gtools_3.4.1
                          highr_0.4
                                             iterators_1.0.7
## [19] KernSmooth_2.23-13 labeling_0.3
                                             lattice_0.20-29
## [22] MASS_7.3-35
                          munsell_0.4.2
                                             plyr_1.8.1
## [25] proto_0.3-10
                          Rcpp_0.11.3
                                             reshape2_1.4
## [28] scales_0.2.4
                          stringr_0.6.2
                                             tools_3.1.1
```