## SIS NMF surg dsd

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
## 12809 191

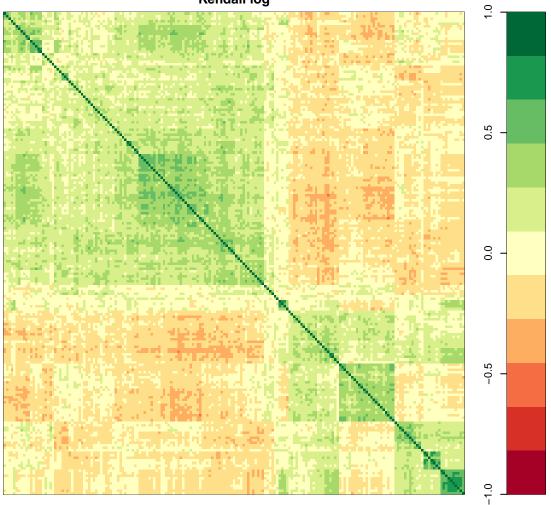
mean(cpss.sis$sel)

## [1] 0.01469
```

## 3 Expression correlation

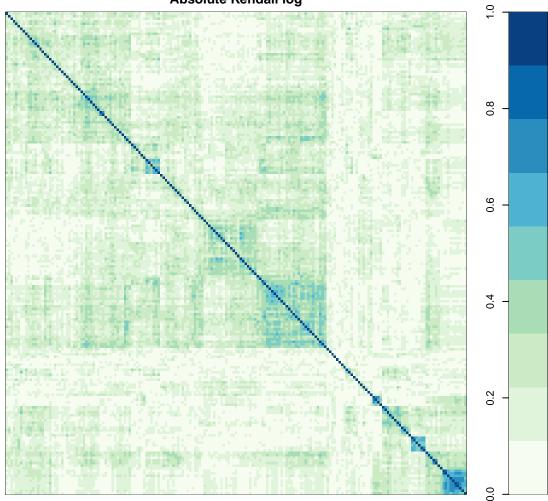
```
corPlot(x.sel.kcor, main = "Correlation Clusters of CPSS-SIS-FAST Probes\nKendall log",
    useRaster = FALSE)
```

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

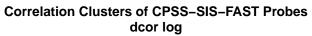


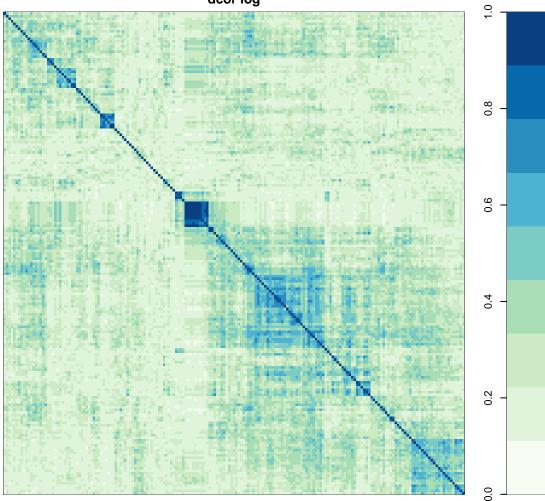
corPlot(abs(x.sel.kcor), zlim = c(0, 1), pal = "GnBu", main = "Correlation Clusters of CPSS-SIS-FAST Pro
 useRaster = FALSE)

## 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\rules\rules
useRaster = FALSE)

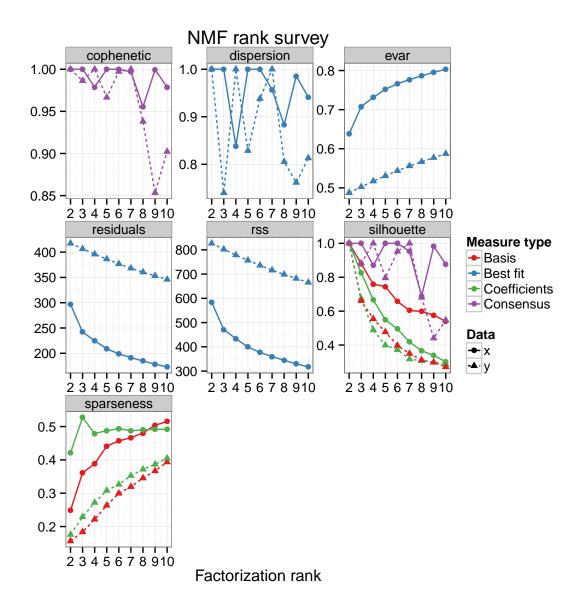




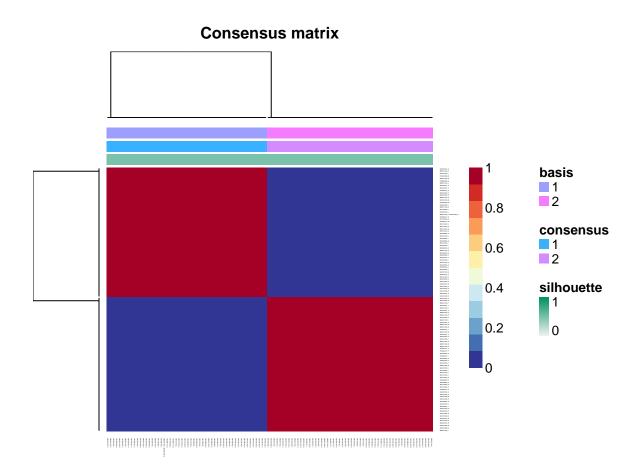
# 4 Factorization

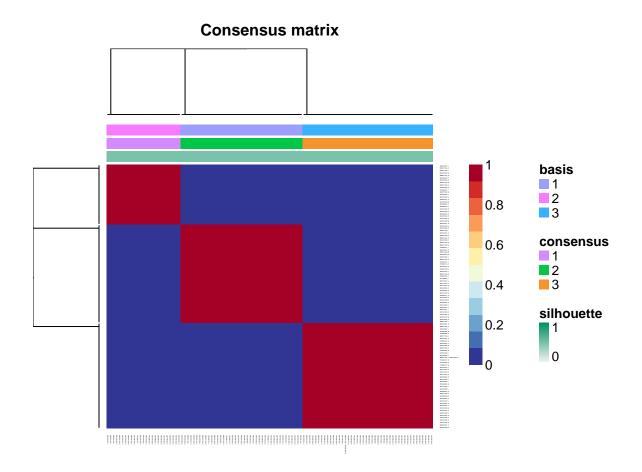
### 4.1 Rank estimation

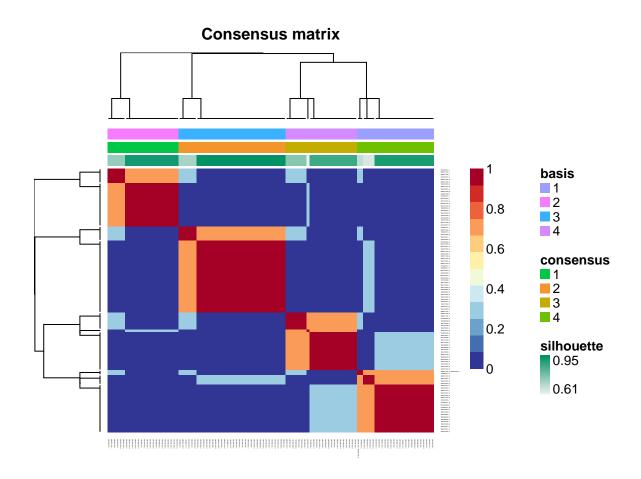
plot(temp.nmf.rank, temp.nmf.rank.random[[1]])

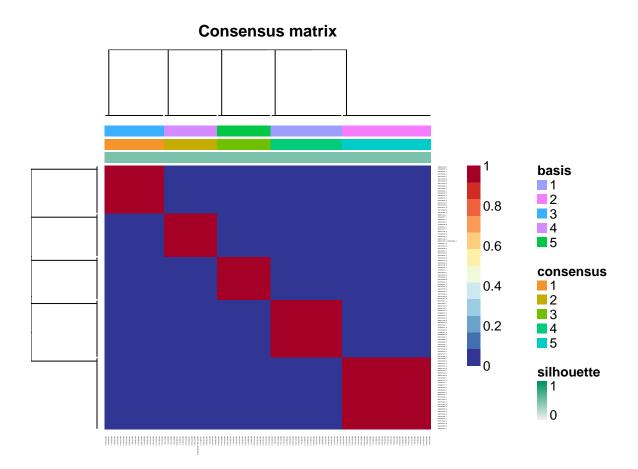


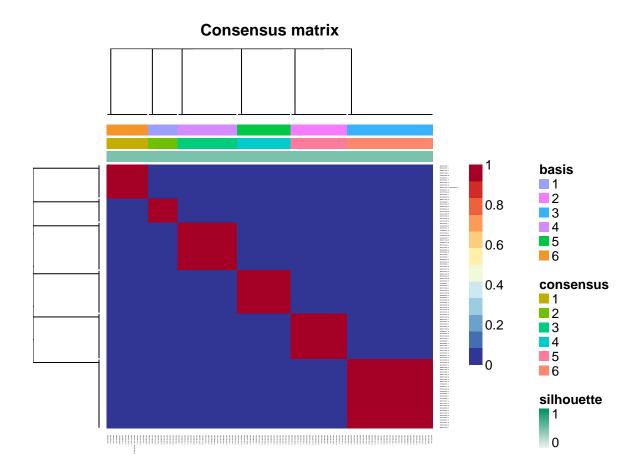
```
for (i in 1:length(temp.nmf.rank$fit)) {
    consensusmap(temp.nmf.rank$fit[[i]])
}
```

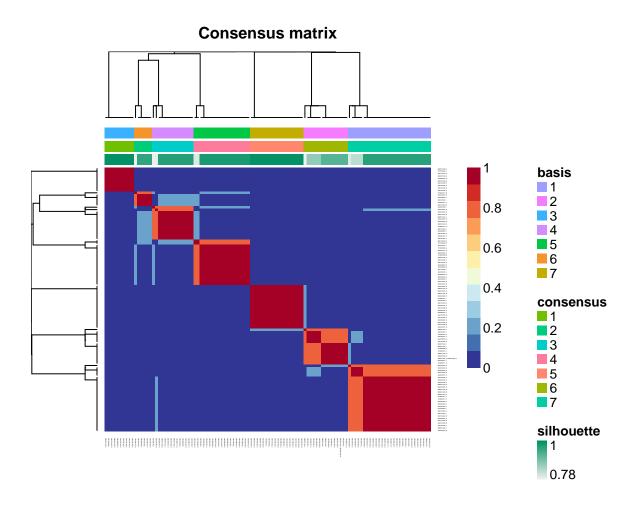


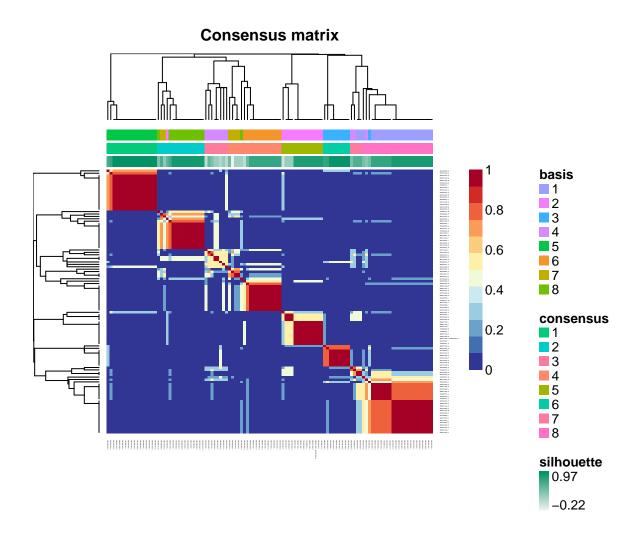


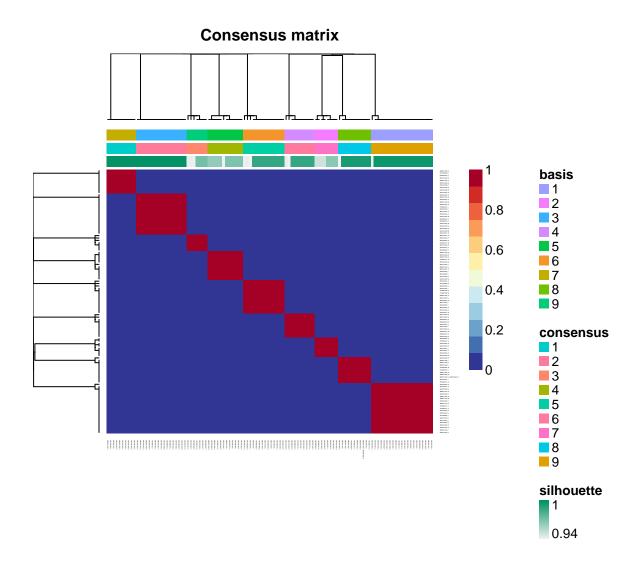


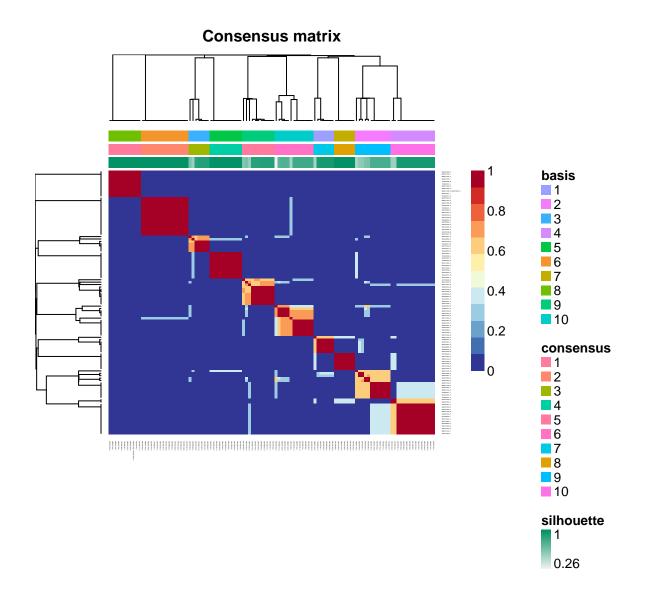






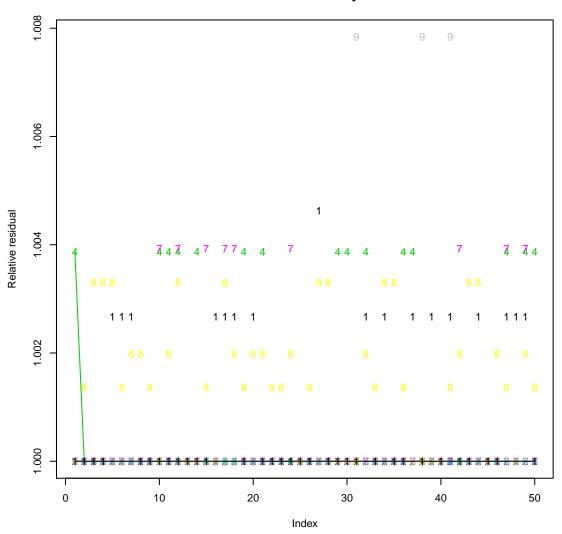






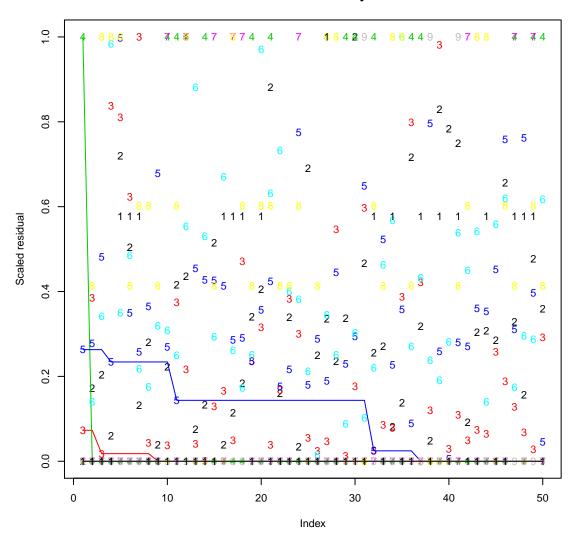
```
plot(0 ~ 0, type = "n", xlim = c(1, nrow(temp.resids)), ylim = range(temp.resids_rel),
    ylab = "Relative residual", main = "Solution Stability")
for (i in 1:ncol(temp.resids)) {
    points(temp.resids_rel[, i], col = i, pch = colnames(temp.resids)[i])
    lines(cummin(temp.resids_rel[, i]), col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

#### **Solution Stability**

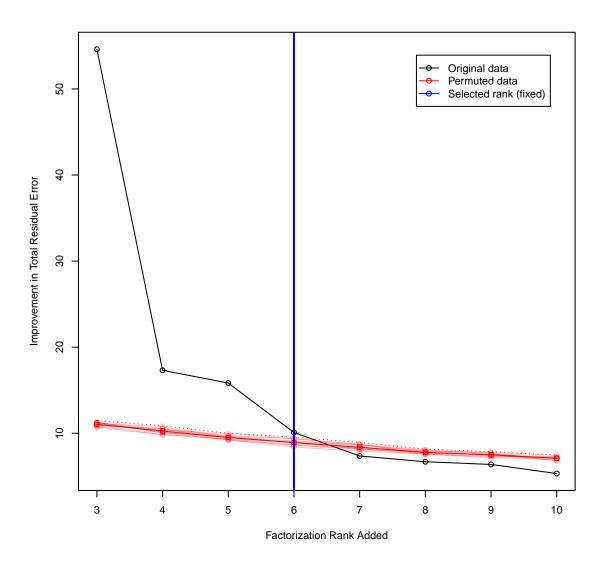


```
plot(0 ~ 0, type = "n", xlim = c(1, nrow(temp.resids)), ylim = range(temp.resids_scaled),
    ylab = "Scaled residual", main = "Solution Stability")
for (i in 1:ncol(temp.resids)) {
    points(temp.resids_scaled[, i], col = i, pch = colnames(temp.resids)[i])
    lines(cummin(temp.resids_scaled[,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

#### **Solution Stability**

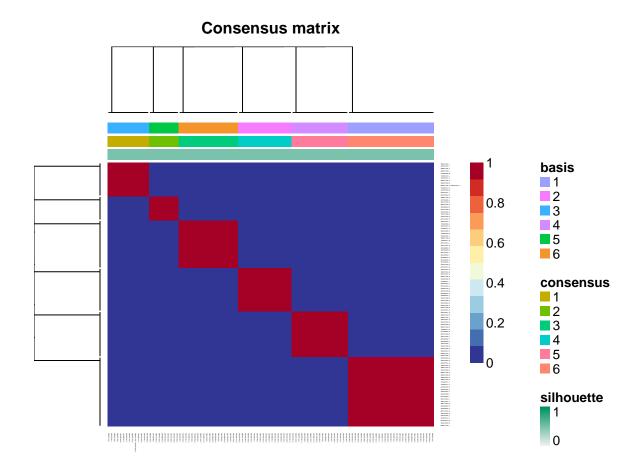


```
legend("topright", legend = c("Original data", "Permuted data", sprintf("Selected rank (%s)",
    ifelse(temp.col == "green", "auto", "fixed"))), col = c("black", "red",
    temp.col), lty = "solid", pch = 21, inset = 0.05)
```



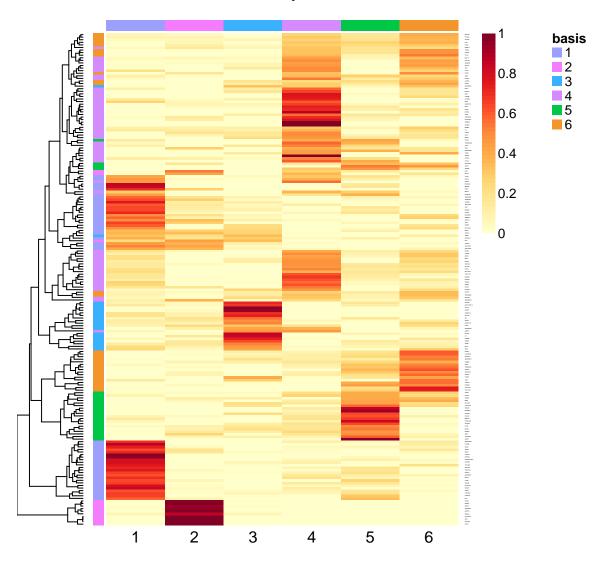
### 4.2 Fit

consensusmap(xlin.scaled.sel.nmf)

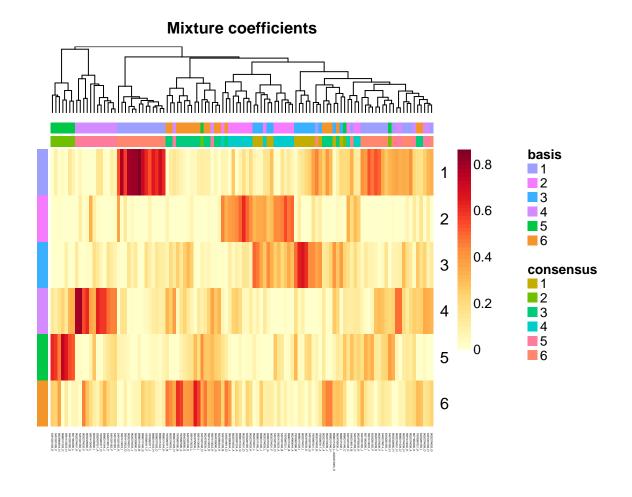


basismap(xlin.scaled.sel.nmf)

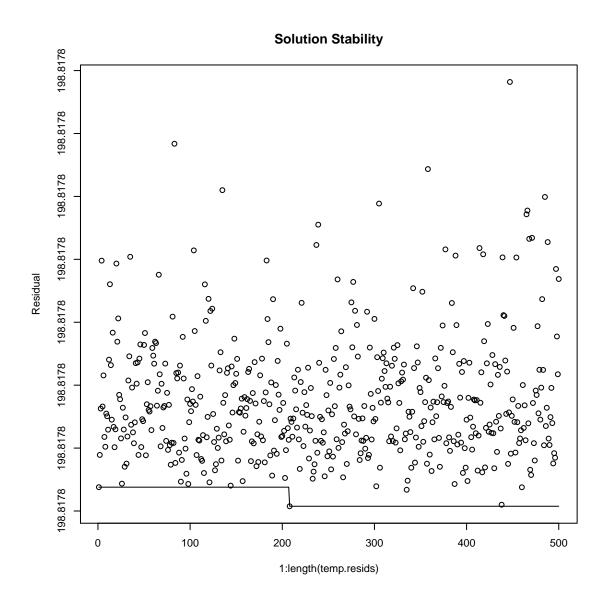
# **Basis components**



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))
```



#### 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= 110, number of events= 70
##
##
                                      coef exp(coef) se(coef)
                                                                   z Pr(>|z|)
##
   coef(xlin.scaled.sel.nmf)[i, ] -5.61713
                                              0.00364 1.57210 -3.57
##
                                  exp(coef) exp(-coef) lower .95 upper .95
##
```

Table 1:

	Dependent variable:
	y
$\overline{\operatorname{coef}(\operatorname{xlin.scaled.sel.nmf})[i, ]}$	-5.617***
	(1.572)
Observations	110
$\mathbb{R}^2$	0.129
Max. Possible $\mathbb{R}^2$	0.995
Log Likelihood	-280.800
Wald Test	$12.770^{***} (df = 1)$
LR Test	$15.170^{***} (df = 1)$
Score (Logrank) Test	$13.340^{***} (df = 1)$
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, ]	-0.883
	(1.262)
Observations	110
$\mathbb{R}^2$	0.005
Max. Possible R <sup>2</sup>	0.995
Log Likelihood	-288.100
Wald Test	0.490 (df = 1)
LR Test	0.509 (df = 1)
Score (Logrank) Test	0.491 (df = 1)
Note:	*p<0.1; **p<0.05; ***p<

Table 3:

	Dependent variable:
	У
coef(xlin.scaled.sel.nmf)[i, ]	-4.729***
	(1.740)
Observations	110
$\mathbb{R}^2$	0.076
Max. Possible R <sup>2</sup>	0.995
Log Likelihood	-284.000
Wald Test	$7.390^{***} (df = 1)$
LR Test	$8.636^{***} (df = 1)$
Score (Logrank) Test	$7.631^{***} (df = 1)$
N7 - 4	* <0.1. ** <0.05. ***

Note:

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

Table 4:

	Dependent variable:
	y
coef(xlin.scaled.sel.nmf)[i, ]	6.752***
	(1.151)
Observations	110
$\mathbb{R}^2$	0.222
Max. Possible R <sup>2</sup>	0.995
og Likelihood	-274.500
Wald Test	$34.390^{***} (df = 1)$
LR Test	$27.660^{***} (df = 1)$
Score (Logrank) Test	$37.400^{***} (df = 1)$
lata:	*n < 0.1. **n < 0.05. ***n

Note:

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

Table 5:

	Dependent variable:
	У
coef(xlin.scaled.sel.nmf)[i, ]	2.962***
	(1.116)
Observations	110
$\mathbb{R}^2$	0.054
Max. Possible R <sup>2</sup>	0.995
Log Likelihood	-285.300
Wald Test	$7.050^{***} (df = 1)$
LR Test	$6.052^{**} (df = 1)$
Score (Logrank) Test	$7.229^{***} (df = 1)$
Note:	*p<0.1; **p<0.05; ***p<

Table 6:

	$Dependent\ variable:$
	У
coef(xlin.scaled.sel.nmf)[i, ]	3.199**
,,,,	(1.305)
Observations	110
$\mathbb{R}^2$	0.049
Max. Possible $\mathbb{R}^2$	0.995
Log Likelihood	-285.600
Wald Test	$6.010^{**} (df = 1)$
LR Test	$5.509^{**} (df = 1)$
Score (Logrank) Test	$6.128^{**} (df = 1)$
3.7	* 01 ** 00 ***

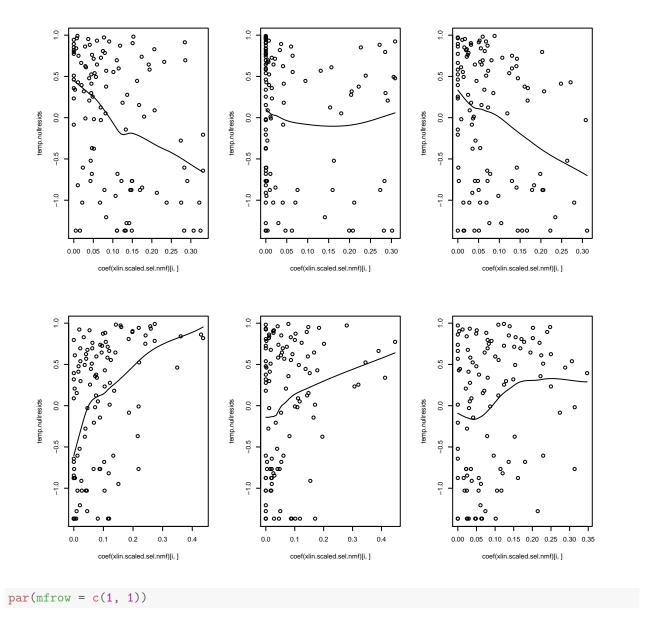
Note:

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

```
## coef(xlin.scaled.sel.nmf)[i, ] 0.00364 275 0.000167 0.0792
##
## Concordance= 0.636 (se = 0.038)
## Rsquare= 0.129 (max possible= 0.995)
## Likelihood ratio test= 15.2 on 1 df, p=9.83e-05
## Wald test = 12.8 on 1 df, p=0.000353
## Score (logrank) test = 13.3 on 1 df, p=0.00026
## Call:
## coxph(formula = y ~ coef(xlin.scaled.sel.nmf)[i, ])
## n= 110, number of events= 70
##
                               coef exp(coef) se(coef) z Pr(>|z|)
exp(coef) exp(-coef) lower .95 upper .95
## coef(xlin.scaled.sel.nmf)[i, ] 0.413 2.42 0.0349 4.9
##
## Concordance= 0.552 (se = 0.037)
## Rsquare= 0.005 (max possible= 0.995)
## Likelihood ratio test= 0.51 on 1 df, p=0.476
## Wald test = 0.49 on 1 df, p=0.484
## Score (logrank) test = 0.49 on 1 df, p=0.483
## Call:
## coxph(formula = y ~ coef(xlin.scaled.sel.nmf)[i, ])
## n= 110, number of events= 70
##
                                 coef exp(coef) se(coef) z Pr(>|z|)
## coef(xlin.scaled.sel.nmf)[i, ] -4.72921 0.00883 1.73989 -2.72 0.0066
##
##
                             exp(coef) exp(-coef) lower .95 upper .95
## coef(xlin.scaled.sel.nmf)[i, ] 0.00883 113 0.000292 0.267
##
## Concordance= 0.606 (se = 0.038)
## Rsquare= 0.076 (max possible= 0.995 )
## Likelihood ratio test= 8.64 on 1 df, p=0.0033
## Wald test = 7.39 on 1 df, p=0.00657
## Score (logrank) test = 7.63 on 1 df, p=0.00574
##
## coxph(formula = y ~ coef(xlin.scaled.sel.nmf)[i, ])
##
## n= 110, number of events= 70
##
                               coef exp(coef) se(coef) z Pr(>|z|)
##
## coef(xlin.scaled.sel.nmf)[i, ] 6.75 855.55 1.15 5.86 4.5e-09
                            exp(coef) exp(-coef) lower .95 upper .95
##
## coef(xlin.scaled.sel.nmf)[i, ] 856 0.00117 89.6 8171
```

```
## Concordance= 0.699 (se = 0.037)
## Rsquare= 0.222 (max possible= 0.995)
## Likelihood ratio test= 27.7 on 1 df, p=1.45e-07
## Wald test = 34.4 on 1 df, p=4.51e-09
## Score (logrank) test = 37.4 on 1 df, p=9.61e-10
## Call:
## coxph(formula = y ~ coef(xlin.scaled.sel.nmf)[i, ])
## n= 110, number of events= 70
##
                               coef exp(coef) se(coef) z Pr(>|z|)
## coef(xlin.scaled.sel.nmf)[i, ] 2.96 19.33 1.12 2.65 0.0079
##
##
                             exp(coef) exp(-coef) lower .95 upper .95
## coef(xlin.scaled.sel.nmf)[i, ] 19.3 0.0517 2.17 172
## Concordance= 0.554 (se = 0.037)
## Rsquare= 0.054 (max possible= 0.995)
## Likelihood ratio test= 6.05 on 1 df, p=0.0139
## Wald test = 7.05 on 1 df, p=0.00794
## Score (logrank) test = 7.23 on 1 df, p=0.00717
##
## coxph(formula = y ~ coef(xlin.scaled.sel.nmf)[i, ])
## n= 110, number of events= 70
##
                              coef exp(coef) se(coef) z Pr(>|z|)
## coef(xlin.scaled.sel.nmf)[i, ] 3.2 24.5 1.3 2.45 0.014
##
##
                             exp(coef) exp(-coef) lower .95 upper .95
## coef(xlin.scaled.sel.nmf)[i, ] 24.5 0.0408 1.9 316
## Concordance= 0.58 (se = 0.038)
## Rsquare= 0.049 (max possible= 0.995)
## Likelihood ratio test= 5.51 on 1 df, p=0.0189
## Wald test = 6.01 on 1 df, p=0.0142
## Score (logrank) test = 6.13 on 1 df, p=0.0133
```

```
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, ])
}
```

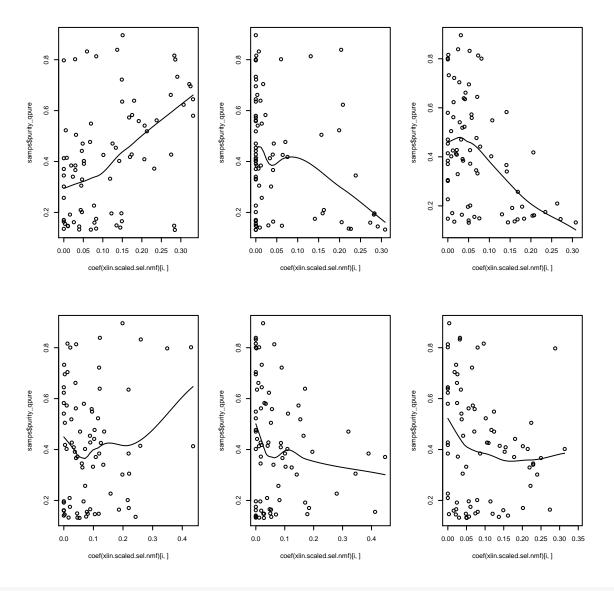


## 4.4 Purity

```
## tau
## 0.3009
##
##
## [[2]]
##
## Kendall's rank correlation tau
##
## data: samps$purity_qpure and xc
## z = -1.923, p-value = 0.05452
## alternative hypothesis: true tau is not equal to 0
## sample estimates:
## tau
## -0.157
##
##
## [[3]]
##
## Kendall's rank correlation tau
## data: samps$purity_qpure and xc
## z = -3.156, p-value = 0.0016
\#\# alternative hypothesis: true tau is not equal to 0
## sample estimates:
##
     tau
## -0.2458
##
## [[4]]
##
## Kendall's rank correlation tau
## data: samps$purity_qpure and xc
## z = 0.1641, p-value = 0.8697
## alternative hypothesis: true tau is not equal to 0
## sample estimates:
##
     tau
## 0.01273
##
##
## [[5]]
##
## Kendall's rank correlation tau
##
## data: samps$purity_qpure and xc
## z = -1.787, p-value = 0.07387
## alternative hypothesis: true tau is not equal to 0
## sample estimates:
##
     tau
## -0.1404
##
##
## [[6]]
```

```
## Kendall's rank correlation tau
##
## data: samps$purity_qpure and xc
## z = -2.148, p-value = 0.03174
## alternative hypothesis: true tau is not equal to 0
## sample estimates:
## tau
## -0.1671

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, ])
}
```

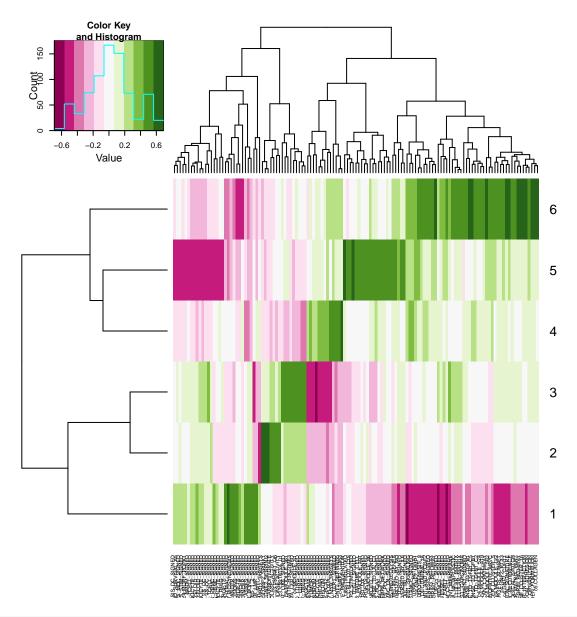


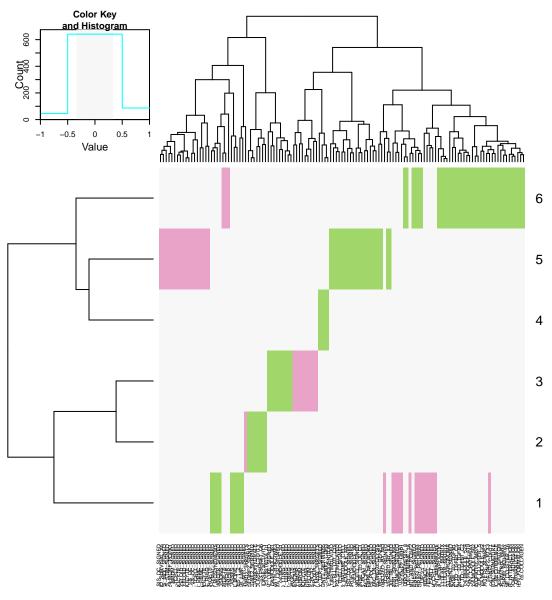
par(mfrow = c(1, 1))

#### 4.5 MTC P-values

```
xlin.scaled.sel.nmf.cpv.pvals = data.frame(p.surv = apply(coef(xlin.scaled.sel.nmf),
    1, function(xc) pchisq(2 * diff(coxph(y ~ xc)$loglik), df = 1, lower.tail = FALSE)),
    p.pure = apply(coef(xlin.scaled.sel.nmf), 1, function(xc) cor.test(samps$purity_qpure,
        xc, method = "kendall")$p.value), d.surv = apply(coef(xlin.scaled.sel.nmf),
        1, function(xc) sign(coef(coxph(y ~ xc)))), d.pure = apply(coef(xlin.scaled.sel.nmf),
        1, function(xc) sign(cor.test(samps$purity_qpure, xc, method = "kendall")$statistic)))
temp.pvals.FWER = p.adjust(c(xlin.scaled.sel.nmf.cpv.pvals$p.surv, xlin.scaled.sel.nmf.cpv.pvals$p.pure)
    "holm")
temp.qvals.BY = p.adjust(c(xlin.scaled.sel.nmf.cpv.pvals$p.surv, xlin.scaled.sel.nmf.cpv.pvals$p.pure),
    "BY")
xlin.scaled.sel.nmf.cpv.pvals$p.surv.FWER = temp.pvals.FWER[1:(length(temp.pvals.FWER)/2)]
xlin.scaled.sel.nmf.cpv.pvals$p.pure.FWER = temp.pvals.FWER[(length(temp.pvals.FWER)/2 +
    1):length(temp.pvals.FWER)]
xlin.scaled.sel.nmf.cpv.pvals$q.surv.BY = temp.qvals.BY[1:(length(temp.qvals.BY)/2)]
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
## 1 9.829e-05 0.0001054
                            -1
                                 1 1.081e-03 0.001081 1.308e-03
## 2 4.755e-01 0.0545221
                                      9.511e-01 0.218088 1.000e+00
                            -1
                                   -1
## 3 3.295e-03 0.0016002
                            -1
                                   -1 2.636e-02 0.014402 2.454e-02
                                      1.739e-06 0.951062 5.395e-06
## 4 1.449e-07 0.8696578
                            1
                                   1
                           1
## 5 1.389e-02 0.0738693
                                      9.725e-02 0.221608 8.622e-02
                                   -1
## 6 1.892e-02 0.0317433
                           1
                                   -1 1.135e-01 0.158717 1.006e-01
## q.pure.BY
## 1 0.001308
## 2 0.225592
## 3 0.014897
## 4 1.000000
## 5 0.275078
## 6 0.147759
```

#### 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
     c2.CHARAFE_BREAST_CANCER_LUMINAL_VS_MESENCHYMAL_SIGNED
                                                                    0.5832
## 1
                                c2.LUCAS_HNF4A_TARGETS_SIGNED
## 2
                                                                    0.5235
## 3
                        c2.DOANE_BREAST_CANCER_CLASSES_SIGNED
                                                                    0.5205
## 4
                                c2.LIU_PROSTATE_CANCER_SIGNED
                                                                    0.5141
## 5
                     c2.WAMUNYOKOLI_OVARIAN_CANCER_LMP_SIGNED
                                                                    0.5131
## 6
                c2.REACTOME_GLYCEROPHOSPHOLIPID_BIOSYNTHESIS
                                                                    0.5131
## 7
             c2.WAMUNYOKOLI_OVARIAN_CANCER_GRADES_1_2_SIGNED
                                                                    0.5111
## 8
                c2.SMID_BREAST_CANCER_RELAPSE_IN_BONE_SIGNED
                                                                    0.5084
## 9
      c2.WANG_BARRETTS_ESOPHAGUS_AND_ESOPHAGUS_CANCER_SIGNED
                                                                    0.5044
## 10
                                      c2.PID_UPA_UPAR_PATHWAY
                                                                   -0.5011
## 11
                                     c2.PID_INTEGRIN3_PATHWAY
                                                                   -0.5021
## 12
                 c2.SUZUKI_RESPONSE_TO_TSA_AND_DECITABINE_1A
                                                                   -0.5031
## 13
                        c2.WOO_LIVER_CANCER_RECURRENCE_SIGNED
                                                                   -0.5057
## 14
                               c2.CROMER_TUMORIGENESIS_SIGNED
                                                                   -0.5084
## 15
                                   c2.KARAKAS_TGFB1_SIGNALING
                                                                   -0.5088
## 16
                              c2.LIM_MAMMARY_STEM_CELL_SIGNED
                                                                   -0.5135
                               c2.KUWANO_RNA_STABILIZED_BY_NO
## 17
                                                                   -0.5145
## 18
                         c2.HUANG_DASATINIB_RESISTANCE_SIGNED
                                                                   -0.5192
## 19
                             c2.ROY_WOUND_BLOOD_VESSEL_SIGNED
                                                                   -0.5198
## 20
                                     c2.PID_INTEGRIN1_PATHWAY
                                                                   -0.5205
## 21
           c2.VECCHI_GASTRIC_CANCER_ADVANCED_VS_EARLY_SIGNED
                                                                   -0.6133
       c2.LIEN_BREAST_CARCINOMA_METAPLASTIC_VS_DUCTAL_SIGNED
                                                                   -0.6180
##
      Metagenes
## 1
             -1
## 2
             -1
## 3
             -1
## 4
             -1
## 5
             -1
## 6
             -1
## 7
```

```
## 8 -1
## 9
         -1
          1
## 10
      1,-6
## 11
         1
## 12
## 13
          1
## 14
       1,-6
        1
## 15
## 16
          1
## 17
## 18
           1
          1
## 19
## 20
       1,-6
        1
## 21
## 22
           1
##
## [[1]]$c3
## data frame with 0 columns and 0 rows
## [[1]]$c4
## GeneSet Correlation Metagenes
## 1 c4.GNF2_PTX3 -0.5135 1,-6
##
## [[1]]$c5
## data frame with 0 columns and 0 rows
## [[1]]$c6
              GeneSet Correlation Metagenes
## 1 c6.LEF1_UP.V1_SIGNED -0.5825 1
##
## [[1]]$c7
## data frame with 0 columns and 0 rows
##
##
## [[2]]
## [[2]]$c1
## data frame with 0 columns and 0 rows
## [[2]]$c2
##
                                     GeneSet Correlation Metagenes
                        c2.BERGER_MBD2_TARGETS 0.6024 -2
## 1
## 2 c2.REACTOME_DIGESTION_OF_DIETARY_CARBOHYDRATE
                                                0.5220
                                                             -2
                c2.LEE_LIVER_CANCER_MYC_SIGNED -0.5188
##
## [[2]]$c3
## GeneSet Correlation Metagenes
## 1 c3.V$HNF1_Q6 0.5202 -2
##
## [[2]]$c4
          GeneSet Correlation Metagenes
## 1 c4.GNF2_SPINK1 0.6907 -2
                                  -2
## 2 c4.GNF2_SERPINI2 0.6774
##
## [[2]]$c5
```

```
GeneSet Correlation Metagenes
## 1 c5.CARBOXYPEPTIDASE_ACTIVITY 0.5332
## 2 c5.SERINE_HYDROLASE_ACTIVITY
                                                   -2
                                     0.5083
## [[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 Correlation Metagenes
## 1
                  c2.ZHAN_MULTIPLE_MYELOMA_CD2_SIGNED 0.5079
## 2
            c2.SMID_BREAST_CANCER_NORMAL_LIKE_SIGNED
                                                          0.5022
                                                                        -3
                                                                        -3
## 3
                 c2.MIKKELSEN_MCV6_ICP_WITH_H3K27ME3
                                                         0.5022
## 4
                       c2.GREENBAUM_E2A_TARGETS_SIGNED
                                                         -0.5035
                                                                         3
## 5
      c2.NAKAYAMA_SOFT_TISSUE_TUMORS_PCA2_SIGNED
                                                                         3
                                                         -0.5092
                                                         -0.5129
## 6 c2.MARTORIATI_MDM4_TARGETS_NEUROEPITHELIUM_SIGNED
                                                                         3
## 7
                             c2.WINTER_HYPOXIA_SIGNED
                                                        -0.5213
                                                                         3
## 8
                 c2.SABATES_COLORECTAL_ADENOMA_SIGNED
                                                                         3
                                                        -0.5217
## 9
                    c2.LEE_EARLY_T_LYMPHOCYTE_SIGNED
                                                         -0.5506
                                                                         3
                                                                         3
## 10
                  c2.WEST_ADRENOCORTICAL_TUMOR_SIGNED
                                                         -0.5553
## 11
        c2.SHIPP_DLBCL_VS_FOLLICULAR_LYMPHOMA_SIGNED
                                                         -0.5594
                                                                         3
                                                        -0.5654
## 12
                     c2.HAHTOLA_SEZARY_SYNDROM_SIGNED
                                                                         3
##
## [[3]]$c3
          GeneSet Correlation Metagenes
## 1 c3.V$STAT5A_01 0.5224
##
## [[3]]$c4
         GeneSet Correlation Metagenes
## 1 c4.MODULE_51
                    0.5439
                                 -3
## 2 c4.MODULE_361
                      0.5160
##
## [[3]]$c5
## data frame with 0 columns and 0 rows
##
## [[3]]$c6
## data frame with 0 columns and 0 rows
## [[3]]$c7
##
                                                    GeneSet Correlation
## 1
           c7.GSE20715_OH_VS_48H_OZONE_TLR4_KO_LUNG_SIGNED
                                                                0.5277
                    c7.GSE20715_OH_VS_48H_OZONE_LUNG_SIGNED
                                                                0.5123
## 3 c7.GSE24634_NAIVE_CD4_TCELL_VS_DAY3_IL4_CONV_TREG_SIGNED
## Metagenes
## 1
          -3
## 2
           -3
## 3 -3
```

```
##
##
## [[4]]
## [[4]]$c1
## data frame with 0 columns and 0 rows
## [[4]]$c2
##
                                GeneSet Correlation Metagenes
                     c2.LEI_MYB_TARGETS
                                             0.5146
## 2 c2.KANG_IMMORTALIZED_BY_TERT_SIGNED
                                             0.5049
                                                            4
## [[4]]$c3
## data frame with 0 columns and 0 rows
##
## [[4]]$c4
##
             GeneSet Correlation Metagenes
## 1
       c4.GNF2_CDH3
                       0.5809
## 2 c4.GNF2_SERPINB5
                          0.5560
                                         4
##
## [[4]]$c5
## data frame with 0 columns and 0 rows
## [[4]]$c6
## data frame with 0 columns and 0 rows
## [[4]]$c7
## data frame with 0 columns and 0 rows
##
## [[5]]
## [[5]]$c1
## data frame with 0 columns and 0 rows
##
## [[5]]$c2
##
                                         GeneSet Correlation Metagenes
## 1
        c2.IVANOVA_HEMATOPOIESIS_LATE_PROGENITOR
                                                     0.6073
## 2
                                                                     5
             c2.MARSON_BOUND_BY_FOXP3_STIMULATED
                                                      0.5876
                                                                     5
## 3
                      c2.SESTO_RESPONSE_TO_UV_C1
                                                     0.5488
                                                                     5
## 4
        c2.MARTINEZ_RB1_AND_TP53_TARGETS_SIGNED
                                                      0.5308
## 5
    c2.NAKAYAMA_SOFT_TISSUE_TUMORS_PCA1_SIGNED
                                                      0.5267
                                                                     5
## 6
       c2.RAGHAVACHARI_PLATELET_SPECIFIC_GENES
                                                      0.5219
                                                                     5
           c2.IVANOVA_HEMATOPOIESIS_MATURE_CELL
## 7
                                                                     5
                                                     0.5216
## 8
               c2.KAMIKUBO_MYELOID_CEBPA_NETWORK
                                                    0.5192
                                                                     5
         c2.MARSON_BOUND_BY_FOXP3_UNSTIMULATED
                                                     0.5189
                                                                     5
## 10 c2.BYSTRYKH_HEMATOPOIESIS_STEM_CELL_QTL_CIS
                                                                     5
                                                     0.5131
## 11
                                                                    5
            c2.BROCKE_APOPTOSIS_REVERSED_BY_IL6
                                                     0.5080
        c2.SHEDDEN_LUNG_CANCER_GOOD_SURVIVAL_A5
                                                    -0.5042
                                                                   -5
##
## [[5]]$c3
## data frame with 0 columns and 0 rows
##
## [[5]]$c4
##
          GeneSet Correlation Metagenes
## 1 c4.MODULE_86 0.5209 5
```

```
## 2 c4.MODULE_491
                   0.5117
                                      5
## 3 c4.MORF_PDPK1
                       -0.5107
                                       -5
## [[5]]$c5
            GeneSet Correlation Metagenes
## 1 c5.PROTEOLYSIS
                       0.5134
##
## [[5]]$c6
## data frame with 0 columns and 0 rows
## [[5]]$c7
##
                                                                GeneSet
## 1
                              c7.GSE11057_PBMC_VS_MEM_CD4_TCELL_SIGNED
## 2
                                    c7.GSE29618_MONOCYTE_VS_PDC_SIGNED
## 3
                                  c7.GSE15767_MED_VS_SCS_MAC_LN_SIGNED
## 4
                                        c7.GSE3982_MAC_VS_NKCELL_SIGNED
## 5
                   c7.GSE3982_BASOPHIL_VS_CENT_MEMORY_CD4_TCELL_SIGNED
## 6
                   c7.GSE29618_MONOCYTE_VS_PDC_DAY7_FLU_VACCINE_SIGNED
## 7
     c7.GSE9006_HEALTHY_VS_TYPE_1_DIABETES_PBMC_4MONTH_POST_DX_SIGNED
## 8
                         c7.GSE20366_CD103_KLRG1_DP_VS_DN_TREG_SIGNED
## 9
                        c7.GSE11057_NAIVE_CD4_VS_PBMC_CD4_TCELL_SIGNED
## 10
                   c7.GSE1448_CTRL_VS_ANTI_VALPHA2_DP_THYMOCYTE_SIGNED
## 11
                        c7.GSE360_T_GONDII_VS_M_TUBERCULOSIS_DC_SIGNED
## 12
                      c7.GSE17721_POLYIC_VS_GARDIQUIMOD_1H_BMDM_SIGNED
                                         c7.GSE29618_PDC_VS_MDC_SIGNED
## 13
## 14
                              c7.GSE22886_NAIVE_CD8_TCELL_VS_DC_SIGNED
## 15
                                  c7.GSE3982_DC_VS_MAC_LPS_STIM_SIGNED
## 16
                               c7.GSE11057_CD4_CENT_MEM_VS_PBMC_SIGNED
## 17
                          c7.GSE11057_NAIVE_VS_MEMORY_CD4_TCELL_SIGNED
## 18
                              c7.GSE22886_NAIVE_CD4_TCELL_VS_DC_SIGNED
## 19
                                   c7.GSE10325_BCELL_VS_MYELOID_SIGNED
## 20
                                c7.GSE11057_CD4_EFF_MEM_VS_PBMC_SIGNED
                            c7.GSE22886_NAIVE_TCELL_VS_MONOCYTE_SIGNED
## 21
## 22
                   c7.GSE10325_LUPUS_CD4_TCELL_VS_LUPUS_MYELOID_SIGNED
## 23
                        c7.GSE22886_NAIVE_CD4_TCELL_VS_MONOCYTE_SIGNED
##
      Correlation Metagenes
                          5
## 1
          0.5617
                          5
## 2
           0.5607
                          5
## 3
           0.5481
## 4
           0.5399
                          5
## 5
           0.5386
                          5
## 6
                          5
          0.5352
                          5
## 7
          0.5018
## 8
         -0.5005
                         -5
## 9
          -0.5035
                         -5
## 10
         -0.5080
                         -5
## 11
         -0.5080
                         -5
## 12
         -0.5090
                         -5
                         -5
## 13
          -0.5124
## 14
         -0.5168
                         -5
## 15
         -0.5182
                         -5
## 16
         -0.5267
                         -5
## 17
          -0.5308
                         -5
                         -5
      -0.5314
## 18
```

```
## 19
        -0.5348
                         -5
## 20
          -0.5396
                         -5
                         -5
## 21
          -0.5396
## 22
          -0.5529
                         -5
## 23
                         -5
          -0.5553
##
##
## [[6]]
## [[6]]$c1
## data frame with 0 columns and 0 rows
## [[6]]$c2
##
                                                            GeneSet
## 1
                                     c2.REACTOME_COLLAGEN_FORMATION
## 2
                                          c2.PID_SYNDECAN_1_PATHWAY
## 3
                     c2.REACTOME_EXTRACELLULAR_MATRIX_ORGANIZATION
                           c2.VERRECCHIA_DELAYED_RESPONSE_TO_TGFB1
## 5
            c2.ANASTASSIOU_CANCER_MESENCHYMAL_TRANSITION_SIGNATURE
## 6
                                           c2.PID_INTEGRIN1_PATHWAY
## 7
                                       c2.PID_AVB3_INTEGRIN_PATHWAY
## 8
                                   c2.KEGG_ECM_RECEPTOR_INTERACTION
## 9
                                 c2.VERRECCHIA_RESPONSE_TO_TGFB1_C5
## 10
               c2.YAO_TEMPORAL_RESPONSE_TO_PROGESTERONE_CLUSTER_16
## 11
                             c2.VERRECCHIA_EARLY_RESPONSE_TO_TGFB1
## 12
                                             c2.KEGG_FOCAL_ADHESION
## 13
      c2.KEGG_ARRHYTHMOGENIC_RIGHT_VENTRICULAR_CARDIOMYOPATHY_ARVC
## 14
                                  c2.FARMER_BREAST_CANCER_CLUSTER_5
## 15
                                           c2.BURTON_ADIPOGENESIS_8
## 16
                                       c2.KEGG_BASAL_CELL_CARCINOMA
## 17
                            c2.MAHADEVAN_GIST_MORPHOLOGICAL_SWITCH
## 18
                                  c2.CAIRO_LIVER_DEVELOPMENT_SIGNED
## 19
                                    c2.ROZANOV_MMP14_TARGETS_SUBSET
                              c2.LIEN_BREAST_CARCINOMA_METAPLASTIC
## 20
## 21
                                 c2.VERRECCHIA_RESPONSE_TO_TGFB1_C2
## 22
                                           c2.PID_INTEGRIN3_PATHWAY
## 23
                                     c2.CROMER_TUMORIGENESIS_SIGNED
## 24
                        c2.LINDGREN_BLADDER_CANCER_HIGH_RECURRENCE
## 25
                         c2.WIEDERSCHAIN_TARGETS_OF_BMI1_AND_PCGF2
## 26
                   c2.MIYAGAWA_TARGETS_OF_EWSR1_ETS_FUSIONS_SIGNED
## 27
              c2.BERTUCCI_MEDULLARY_VS_DUCTAL_BREAST_CANCER_SIGNED
## 28
                                    c2.PASINI_SUZ12_TARGETS_SIGNED
##
      Correlation Metagenes
## 1
          0.6446
                          6
## 2
                           6
           0.6278
## 3
           0.6124
                           6
## 4
                          6
           0.6067
## 5
           0.6023
                           6
## 6
           0.5919
                       -1,6
## 7
                          6
           0.5913
## 8
           0.5872
                          6
## 9
           0.5778
                          6
## 10
           0.5758
                          6
## 11
           0.5637
                          6
## 12
      0.5513
```

```
## 13 0.5389
                        6
## 14
          0.5389
                        6
          0.5366
                        6
## 15
                        6
## 16
          0.5356
## 17
                      6
        0.5322
## 18
        0.5238
                      6
        0.5195
## 19
                       6
        0.5181
## 20
                       6
## 21
        0.5171
                        6
## 22
        0.5151
                     -1,6
## 23
         0.5107
                     -1,6
## 24
        0.5097
                       6
## 25
        0.5040
                        6
## 26
        -0.5034
                       -6
## 27
         -0.5299
                       -6
## 28
         -0.5493
                       -6
## [[6]]$c3
## data frame with 0 columns and 0 rows
## [[6]]$c4
##
          GeneSet Correlation Metagenes
## 1 c4.GNF2_CDH11 0.6214
                              6
## 2 c4.GNF2_PTX3
                      0.5406
                                 -1,6
## 3 c4.GNF2_MMP1
                     0.5325
                                   6
## 4 c4.MODULE_122
                      0.5211
                                    6
                                    6
## 5 c4.MODULE_524
                     0.5144
## 6 c4.MODULE_419
                     0.5124
                                    6
## 7 c4.MODULE_562
                  0.5037
                                    6
##
## [[6]]$c5
##
                                 GeneSet Correlation Metagenes
## 1
                             c5.COLLAGEN
                                           0.6510
           c5.EXTRACELLULAR_MATRIX_PART
                                             0.6074
## 3 c5.PROTEINACEOUS_EXTRACELLULAR_MATRIX
                                            0.5315
                 c5.EXTRACELLULAR_MATRIX
                                             0.5158
                                                          6
## 5
                    c5.BASEMENT_MEMBRANE
                                             0.5030
##
## [[6]]$c6
## data frame with 0 columns and 0 rows
## [[6]]$c7
## data frame with 0 columns and 0 rows
```

```
print(asreg.result)

## glmulti.analysis

## Method: h / Fitting: coxph / IC used: bic

## Level: 2 / Marginality: TRUE

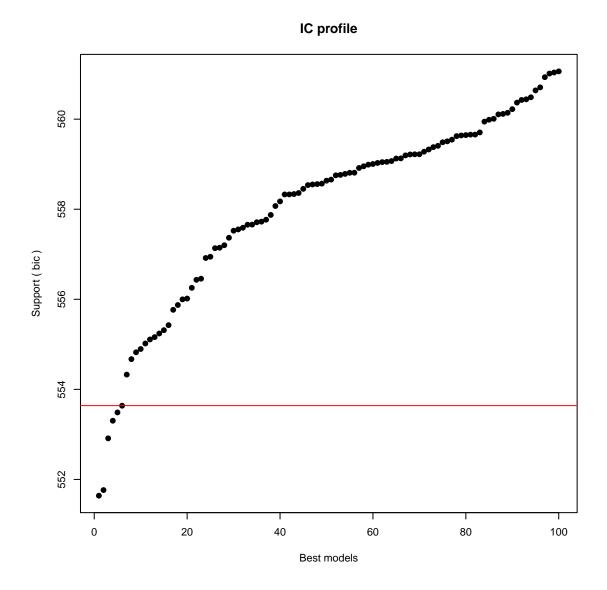
## From 100 models:

## Best IC: 551.639174852458

## Best model:

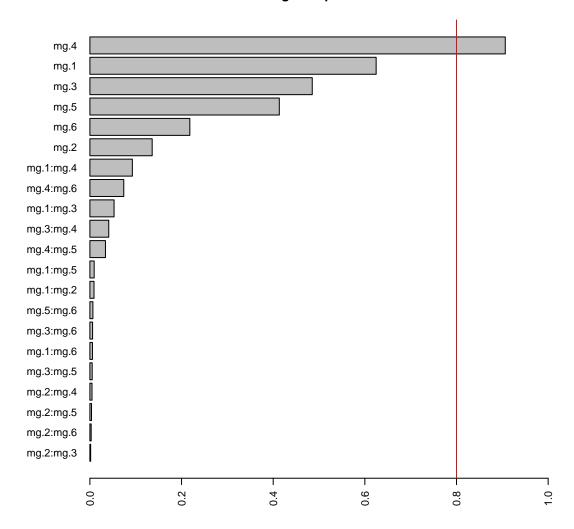
## [1] "Surv(time, event) ~ 1 + mg.1 + mg.3 + mg.4"
```

```
## Evidence weight: 0.117360168471618
## Worst IC: 561.061609642289
## 6 models within 2 IC units.
## 71 models to reach 95% of evidence weight.
coef(asreg.result)
            Estimate Uncond. variance Nb models Importance +/- (alpha=0.05)
0.0704
                                         2 0.002862
## mg.2:mg.6 0.063780
                          0.021627
                                                              0.2915
                                        1 0.003553
## mg.2:mg.5 -0.050020
                         0.018803
                                                             0.2718
## mg.2:mg.4 0.019628
                         0.013704
                                        2 0.004645
                                                             0.2321
## mg.3:mg.5 -0.007807
                                        2 0.005025
                          0.013838
                                                              0.2332
                                        3 0.005594
## mg.1:mg.6 0.080632
                          0.062185
                                                              0.4944
## mg.3:mg.6 0.123712
                                        2 0.005882
                         0.093139
                                                              0.6050
## mg.5:mg.6 0.049049
                                        2 0.006588
                         0.022109
                                                              0.2948
                                        4 0.009010
3 0.009350
## mg.1:mg.2 -0.255147
                         0.347058
                                                              1.1679
                         0.049319
## mg.1:mg.5 0.022082
                                                              0.4403
## mg.4:mg.5 0.110325
                         0.384665
                                        8 0.033979
                                                             1.2295
## mg.3:mg.4 0.798068
                          4.337448
                                        8 0.041161
                                                             4.1287
                                      10 0.052791
14 0.073923
14 0.092711
## mg.1:mg.3 -1.417167
                         11.904678
                                                             6.8399
                          9.702828
## mg.4:mg.6 -1.565596
                                                              6.1751
## mg.1:mg.4 2.406234
                         26.096330
                                                            10.1271
                                       32 0.135941
## mg.2
          0.087386
                         0.108511
                                                             0.6530
                                       42 0.218103
## mg.6
                          0.725540
           0.277767
                                                             1.6886
                          1.963498
## mg.5
          0.994225
                                       47 0.413344
                                                             2.7779
## mg.3
          -2.153903
                          7.468908
                                       57 0.485242
                                                             5.4178
          -2.925961
                           7.990738
                                       66 0.624675
                                                             5.6039
## mg.1
                                       88 0.906422
## mg.4
           5.059734
                           6.107143
                                                              4.8991
summary(asreg.result@objects[[1]])
## Call:
## fitfunc(formula = as.formula(x), data = data)
##
## n= 110, number of events= 70
##
          coef exp(coef) se(coef) z Pr(>|z|)
## mg.1 -4.78541 0.00835 1.66389 -2.88 0.004
## mg.3 -4.48037 0.01133 1.98473 -2.26
                                       0.024
## mg.4 3.75726 42.83085 1.47929 2.54 0.011
##
       exp(coef) exp(-coef) lower .95 upper .95
## mg.1 0.00835 119.7509 0.000320 0.218
## mg.3 0.01133 88.2673 0.000232
                                    0.554
## mg.4 42.83085
                 0.0233 2.358218 777.910
## Concordance= 0.724 (se = 0.038)
## Rsquare= 0.291 (max possible= 0.995)
## Likelihood ratio test= 37.8 on 3 df, p=3.09e-08
## Wald test = 39.7 on 3 df, p=1.25e-08
## Score (logrank) test = 44 on 3 df, p=1.53e-09
```



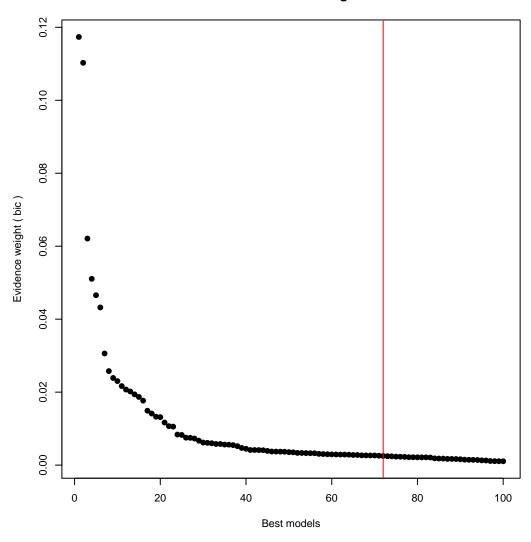
plot(asreg.result, type = "s")

## Model-averaged importance of terms



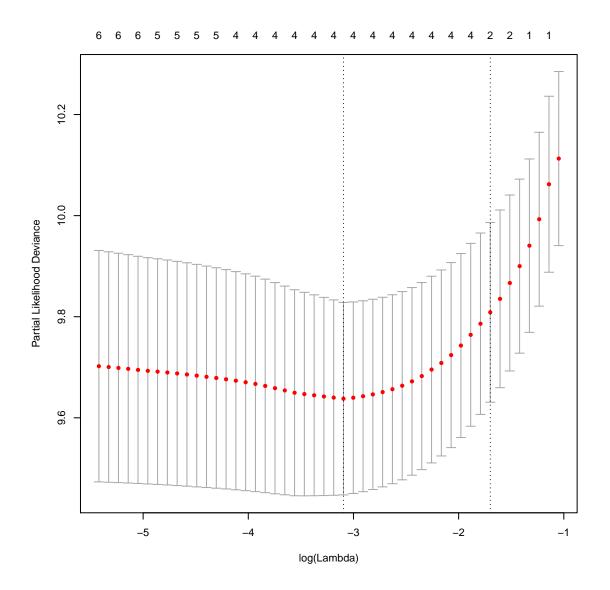
plot(asreg.result, type = "w")

## Profile of model weights

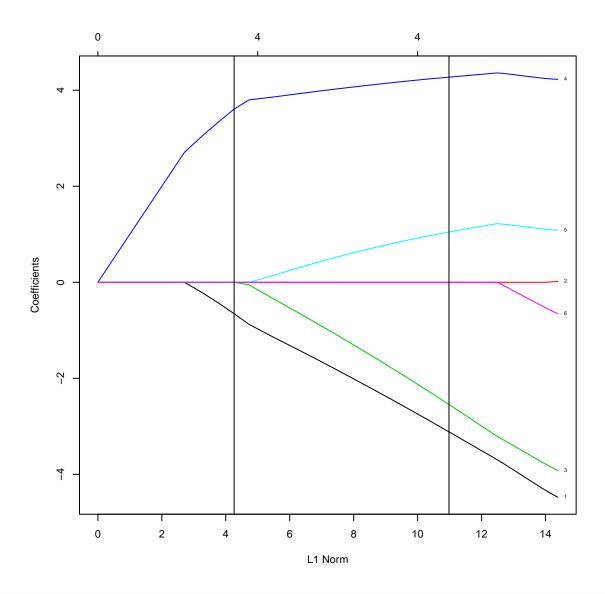


```
## mg.4 4.272
## mg.5 1.047
## mg.6 .
```

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



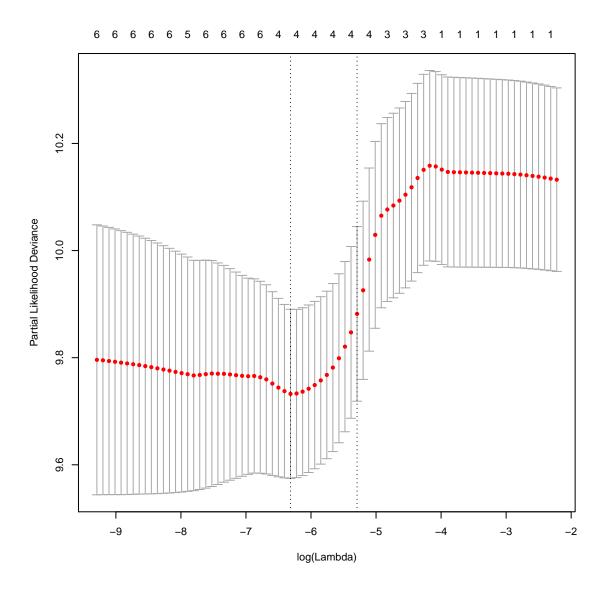
```
plot(glmnet.fit.cv$glmnet.fit, label = TRUE)
abline(v = sum(abs(glmnet.coef.1se)))
abline(v = sum(abs(glmnet.coef.min)))
```



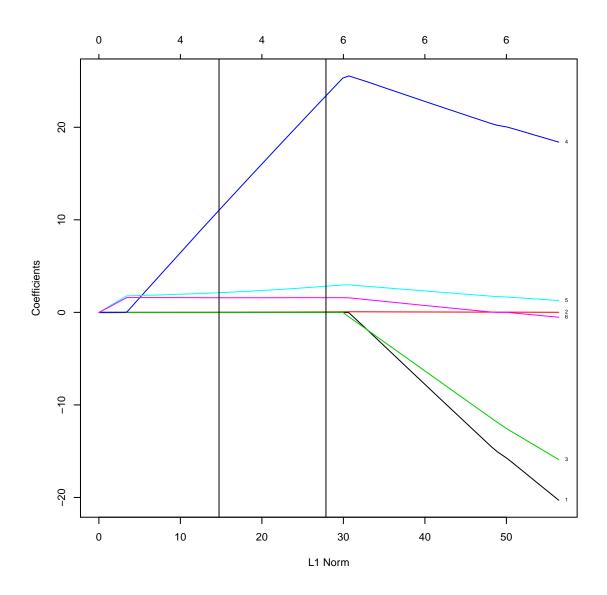
```
adaglmnet.coef.1se/adaglmnet.weights
## 6 x 1 sparse Matrix of class "dgCMatrix"
##
              1
## mg.1 .
## mg.2 3.314e-04
## mg.3 .
## mg.4 4.617e+01
## mg.5 2.202e+00
## mg.6 1.414e+00
adaglmnet.coef.min/adaglmnet.weights
## 6 x 1 sparse Matrix of class "dgCMatrix"
##
## mg.1 .
## mg.2 0.002602
## mg.3 .
```

```
## mg.4 97.923262
## mg.5 2.930487
## mg.6 1.418089
```

```
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
```