

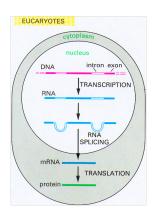


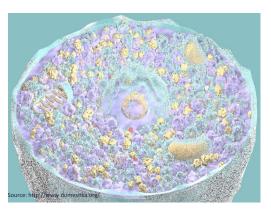
# Statistical Methods for Quantitative MS-Based Proteomics:

1. Identification & False discovery rate

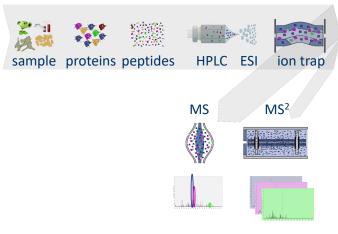
Lieven Clement

Proteomics Data Analysis Shortcourse



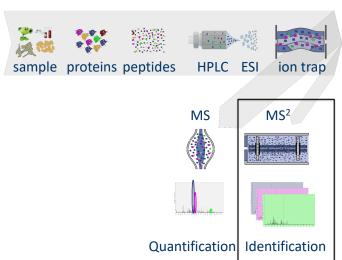


# Challenges in Label Free MS-based Quantitative Proteomics

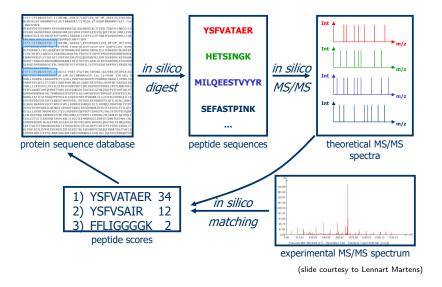


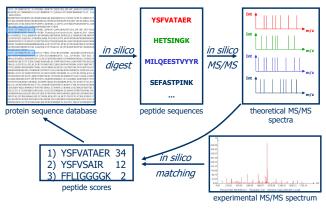
Quantification Identification

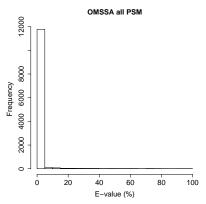
# Challenges in Label Free MS-based Quantitative Proteomics



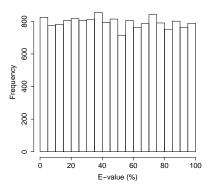
#### Identification



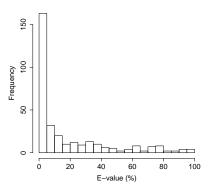


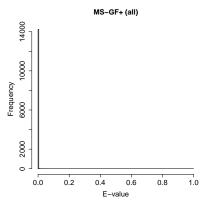


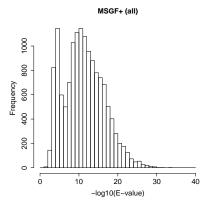
E-values we expect for random candidate peptides











Probability that a random candidate peptide produces a higher score that the observed PSM score.

 A bad hit is the random hit with the best score so it is also bound to have a low E-value.

- A bad hit is the random hit with the best score so it is also bound to have a low E-value.
- If we look at E-values for all PSMs they are only useful as a score.

- A bad hit is the random hit with the best score so it is also bound to have a low E-value.
- If we look at E-values for all PSMs they are only useful as a score.
- We should know the distribution of the maximum score of random candidate peptides when we want to do the statistics.

### Table of Outcomes

	Called Bad	Called Correct	
Bad hit	TN	FP	$m_0$
Correct hit	FN	TP	$m_1$
Total	NR	R	т

- TN: number of true negatives
- FP: number of false positives
- FN: number of false negatives
- TP: number of true positives
- NR: number of non-rejections, R: number of rejections

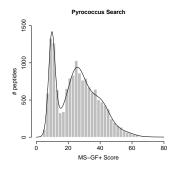
### Table of Outcomes

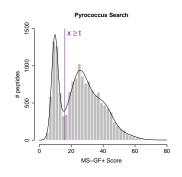
		Called Bad	Called Correct	
Unobservable	Bad hit	TN	FP	$m_0$
	Correct hit	FN	TP	$m_1$
Observable	Total	NR	R	т

 $FDP = \frac{FP}{FP+TP}$ . But is unknown! (FDP: false discovery proportion)

### Table of Outcomes

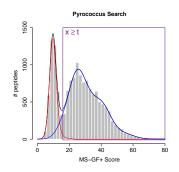
		Called Bad	Called Correct			
Unobservable	Bad hit	TN	FP	$m_0$		
	Correct hit	FN	TP	$m_1$		
Observable	Total	NR	R	т		
$FDR = E\left[\frac{FP}{FP+TP}\right]$ . (FDR: false discovery rate)						





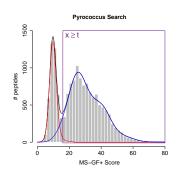


$$f(x) = \pi_0 f_0(x) + (1 - \pi_0) f_1(x)$$



$$f(x) = \pi_0 f_0(x) + (1 - \pi_0) f_1(x)$$

$$FDR(t) = E\left[\frac{FP}{FP+TP}\right]$$

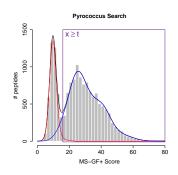


Score threshold 
$$t$$
?
$$f(x) = \pi_0 f_0(x) + (1 - \pi_0) f_1(x)$$

$$FDR(t) = E \left[ \frac{FP}{FP + TP} \right]$$

$$FDR(t) = \frac{m_0 P[x \ge t|FP]}{mP[x \ge t]}$$

$$= \frac{mP[FP] P[x \ge t|FP]}{mP[x \ge t]}$$



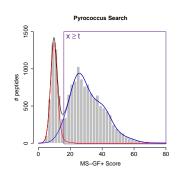
$$f(x) = \pi_0 f_0(x) + (1 - \pi_0) f_1(x)$$

$$FDR(t) = E \left[ \frac{FP}{FP + TP} \right]$$

$$FDR(t) = \frac{m_0 P[x \ge t|FP]}{mP[x \ge t]}$$

$$= \frac{mP[FP]P[x \ge t|FP]}{mP[x \ge t]}$$

$$FDR(t) = \frac{\pi_0 P_0[x \ge t]}{P[x > t]}$$



$$f(x) = \pi_0 f_0(x) + (1 - \pi_0) f_1(x)$$

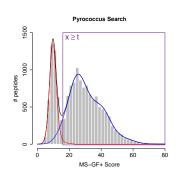
$$FDR(t) = E \left[ \frac{FP}{FP + TP} \right]$$

$$FDR(t) = \frac{m_0 P[x \ge t | FP]}{mP[x \ge t]}$$

$$= \frac{mP[FP]P[x \ge t | FP]}{mP[x \ge t]}$$

$$FDR(t) = \frac{\pi_0 P_0[x \ge t]}{P[x \ge t]}$$

$$P[x \ge t] = \int_{x-t}^{+\infty} f(x) dx$$



FDR(t) = 
$$\frac{FP}{FP+TP}$$

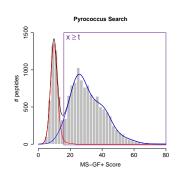
$$FDR(t) = E \left[ \frac{FP}{FP+TP} \right]$$

$$FDR(t) = \frac{\frac{m_0P[x \ge t|FP|}{mP[x \ge t]}}{\frac{mP[x \ge t|FP|}{mP[x \ge t]}}$$

$$FDR(t) = \frac{\frac{m_0P[FP]P[x \ge t|FP|}{mP[x \ge t]}}{\frac{mP[x \ge t|FP|}{pP[x \ge t]}}$$

$$FDR(t) = \frac{\frac{m_0P_0[x \ge t]}{P[x \ge t]}}{\frac{mP[x \ge t]}{P[x \ge t]}}$$

FDR is a set property: 
$$FDR(t) = \frac{\pi_0 \int_{x=t}^{+\infty} f_0(x) dx}{\int_{x=t}^{+\infty} f(x) dx}$$



Score threshold *t*?

FDR(t) = 
$$\frac{FP}{FP+TP}$$

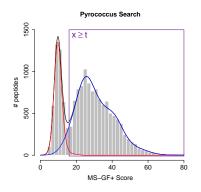
$$= \frac{m_0P[x \ge t|FP)}{mP[x \ge t]}$$
FDR(t) =  $\frac{m_0P[x \ge t|FP)}{mP[x \ge t]}$ 

$$= \frac{mP[FP]P[x \ge t|FP)}{mP[x \ge t]}$$
FDR(t) =  $\frac{m_0P[x \ge t|FP)}{mP[x \ge t]}$ 

local fdr (posterior error probability, PEP):  $fdr(x) = \frac{\pi_0 f_0(x)}{f(x)}$ 

Probability that an individual PSM is a bad hit.

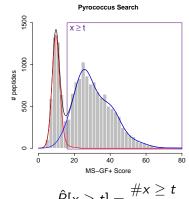
### How to estimate FDR?



$$FDR(t) = E\left[\frac{FP}{FP+TP}\right]$$
$$= \frac{\pi_0 P_0[x \ge t]}{P[x \ge t]}$$

$$P[x \ge t] = \int_{t}^{\infty} f(x) dx$$

### How to estimate FDR?



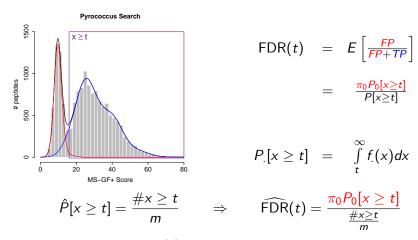
$$\hat{P}[x \ge t] = \frac{\#x \ge t}{m}$$

$$FDR(t) = E\left[\frac{FP}{FP+TP}\right]$$
$$= \frac{\pi_0 P_0[x \ge t]}{P[x \ge t]}$$

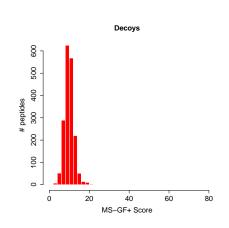
$$P_{\cdot}[x \geq t] = \int_{t}^{\infty} f_{\cdot}(x) dx$$

$$\widehat{\mathsf{FDR}}(t) = \frac{\pi_0 P_0[x \ge t]}{\frac{\#x \ge t}{m}}$$

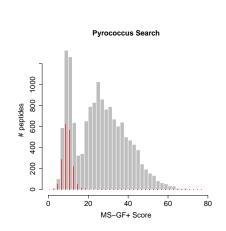
### How to estimate FDR?



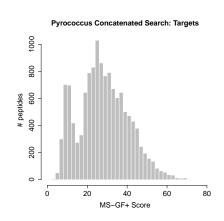
How to characterize  $f_0(t)$  and  $\pi_0$  in proteomics?



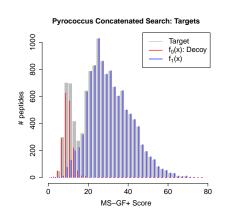
- Search against decoy database to generate representative bad hits
- Reversed databases are popular



- Search against decoy database to generate representative bad hits
- Reversed databases are popular
- Concatenated search

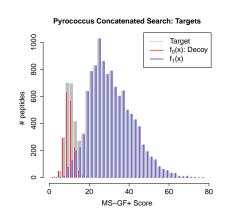


- Search against decoy database to generate representative bad hits
- Reversed databases are popular
- Concatenated search



- Search against decoy database to generate representative bad hits
- Reversed databases are popular
- Concatenated search
- Assumption: bad hits has equal probability to map on target and decoy

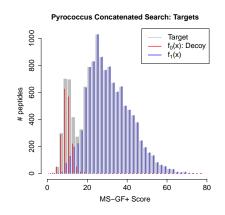
$$\hat{\pi}_0 = \frac{\# decoys}{\# targets}$$



- Search against decoy database to generate representative bad hits
- Reversed databases are popular
- Concatenated search
- Assumption: bad hits has equal probability to map on target and decoy

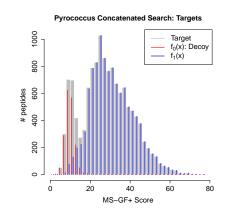
$$\hat{\pi}_0 = \frac{\# decoys}{\# targets}$$

• Score cuttoff:  $FDR(x) = E\left[\frac{FP}{FP+TP}\right]$ 



Competitive Target - decoy:

$$\widehat{\mathsf{FDR}}(x) = \frac{\#\mathsf{decoys}|X \ge x}{\#\mathsf{targets}|X \ge x}$$



Competitive Target - decoy:

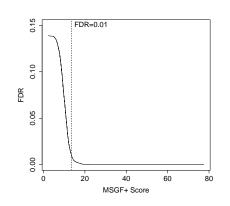
$$\widehat{\mathsf{FDR}}(x) = \frac{\# decoys | X \ge x}{\# targets | X \ge x}$$

$$\widehat{\mathsf{FDR}}(x) = \frac{\# decoys}{\# targets} \frac{\frac{\# decoys | X \ge x}{\# decoys}}{\frac{\# decoys}{\# targets} | X \ge x}$$

$$\widehat{\mathsf{FDR}}(x) = \hat{\pi}_0 \frac{f}{\int_{t}^{t} f(x) dx}$$

$$\widehat{\mathsf{FDR}}(x) = \hat{\pi}_0 \frac{\hat{P}_0[X \ge x]}{\hat{P}[X \ge x]}$$

### Target-Decoy approach to establish null distribution



• Competitive Target - decoy:

$$\widehat{\mathsf{FDR}}(x) = \frac{\# decoys}{\# targets} \frac{X \ge x}{X \ge x}$$

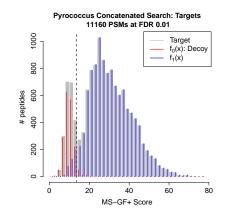
$$\widehat{\mathsf{FDR}}(x) = \frac{\# decoys}{\# targets} \frac{\# decoys}{\# targets} \frac{X \ge x}{\# decoys}$$

$$\frac{\# decoys}{\# targets} \frac{\# decoys}{\# targets} \frac{X \ge x}{\# targets}$$

$$\widehat{\mathsf{FDR}}(x) = \widehat{\pi}_0 \frac{\int_{-\infty}^{\infty} f_0(x) dx}{\int_{-\infty}^{\infty} f(x) dx}$$

$$\widehat{\mathsf{FDR}}(x) = \widehat{\pi}_0 \frac{\widehat{P}_0[X \ge x]}{\widehat{P}[X \ge x]}$$

### Target-Decoy approach to establish null distribution



Competitive Target - decoy:

$$\widehat{FDR}(x) = \frac{\# decoys | X \ge x}{\# targets | X \ge x}$$

$$\widehat{FDR}(x) = \frac{\# decoys}{\# targets} \frac{\frac{\# decoys | X \ge x}{\# decoys}}{\frac{\# targets | X \ge x}{\# targets}}$$

$$\widehat{FDR}(x) = \hat{\pi}_0 \frac{f}{\int_{t}^{t} f(x) dx}$$

$$\widehat{FDR}(x) = \hat{\pi}_0 \frac{\hat{P}_0[X \ge x]}{\hat{P}[X \ge x]}$$

### Assess TDA assumptions

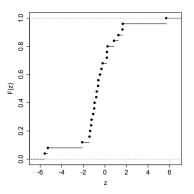
#### We have to evaluate that

• The decoys are good simulations of the bad target hits: compare distributions  $F_D(x)$  with F(x)

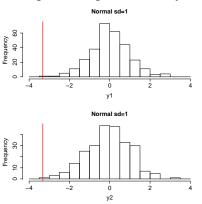
$$F_D(x) = \int_{-\infty}^t f_D(x) dx \quad \leftrightarrow \quad F(x) = \int_{-\infty}^t f(x) dx$$

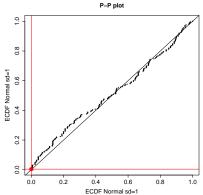
- $\hat{\pi}_0 = \frac{\# decoys}{\# targets}$  is a good estimator for  $\pi_0$ .
- We will use Probability-Probability-plots (PP-plot) for this purpose.

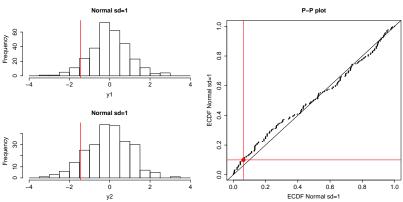
- To make PP-plots we need estimates for  $F_D(x)$  and F(x).
- The empirical cumulative distribution (ECDF) is used for that purpose

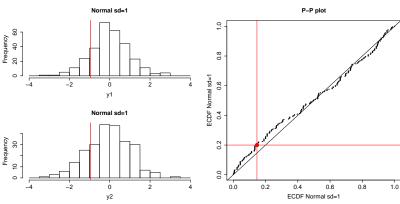


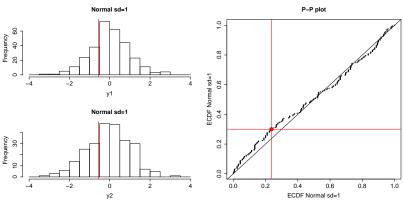
$$\hat{F}_D(x) = \frac{\#decoys|X \le x}{\#decoys}, \quad \hat{F}(x) = \frac{\#targets|X \le x}{\#targets}$$

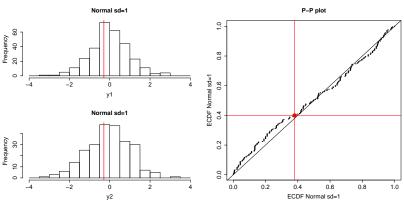


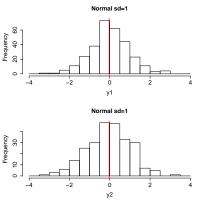


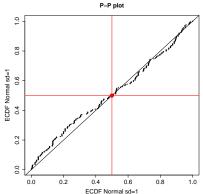


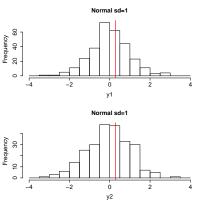


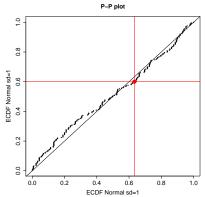


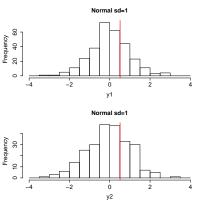


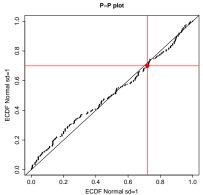


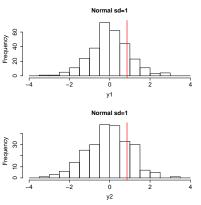


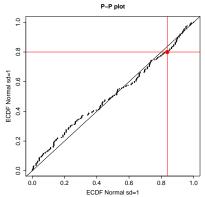


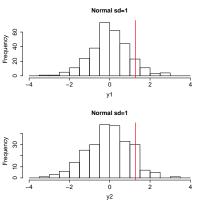


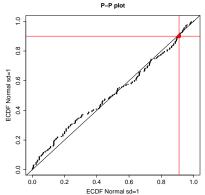


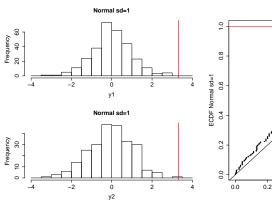


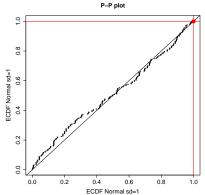


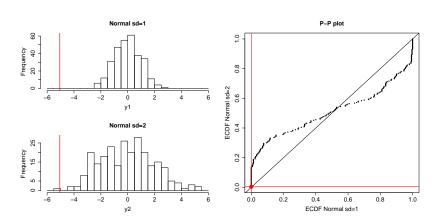


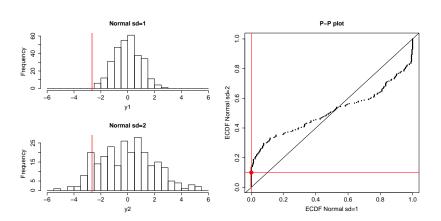


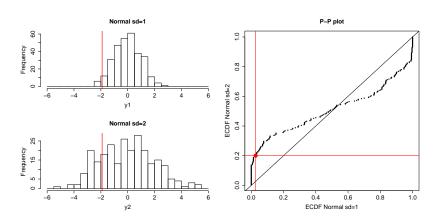


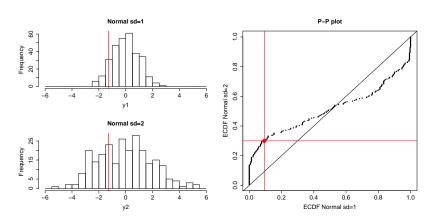


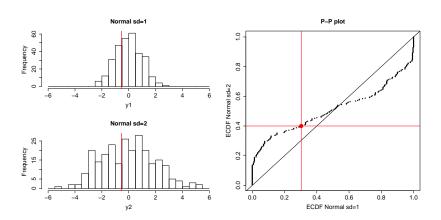


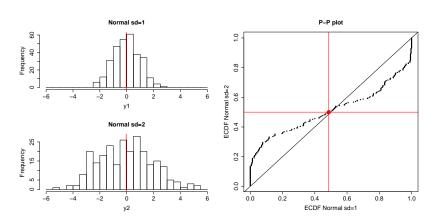


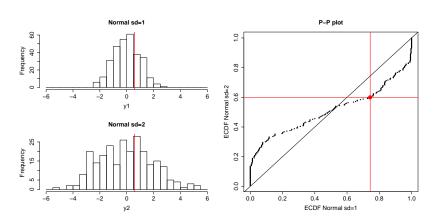


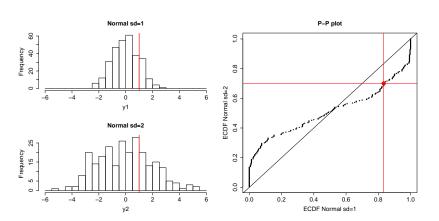


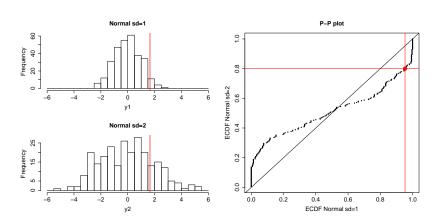


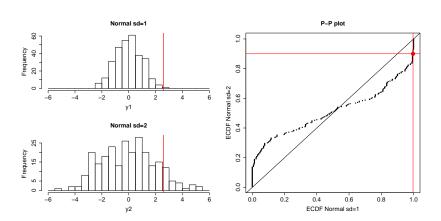


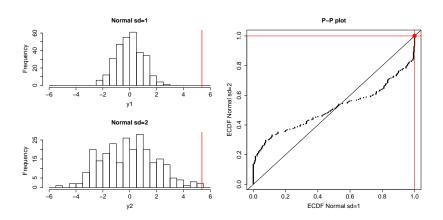


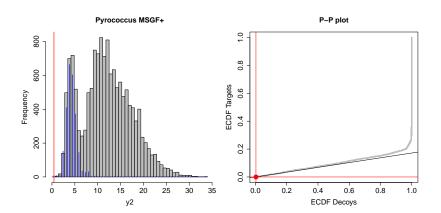


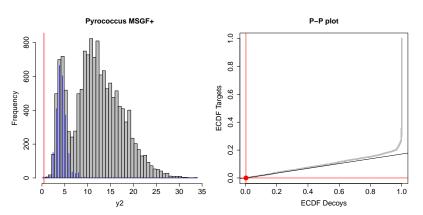












What about  $\hat{\pi}_0$ ?

