

Package ‘vsn’

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Title Variance stabilization and calibration for microarray data

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Description The package implements a method for normalising microarray intensities, and works for single- and multiple-color arrays. It can also be used for data from other technologies, as long as they have similar format. The method uses a robust variant of the maximum-likelihood estimator for an additive-multiplicative error model and affine calibration. The model incorporates data calibration step (a.k.a. normalization), a model for the dependence of the variance on the mean intensity and a variance stabilizing data transformation. Differences between transformed intensities are analogous to “normalized log-ratios”. However, in contrast to the latter, their variance is independent of the mean, and they are usually more sensitive and specific in detecting differential transcription.

Reference [1] Variance stabilization applied to microarray data calibration and to the quantification of differential expression, Wolfgang Huber, Anja von Heydebreck, Holger Sueltmann, Annemarie Poustka, Martin Vingron; *Bioinformatics* (2002) 18 Suppl1 S96-S104. [2] Parameter estimation for the calibration and variance stabilization of microarray data, Wolfgang Huber, Anja von Heydebreck, Holger Sueltmann, Annemarie Poustka, and Martin Vingron; *Statistical Applications in Genetics and Molecular Biology* (2003) Vol. 2 No. 1, Article 3; <http://www.bepress.com/sagmb/vol2/iss1/art3>.

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URL <http://www.r-project.org>, <http://www.ebi.ac.uk/huber>

biocViews Microarray, OneChannel, TwoChannel, Preprocessing

VignetteBuilder knitr

Collate AllClasses.R AllGenerics.R vsn2.R vsnLogLik.R justvsn.R
 methods-vsnInput.R methods-vsn.R methods-vsn2.R
 methods-predict.R RGList_to_NChannelSet.R meanSdPlot-methods.R
 plotLikelihood.R normalize.AffyBatch.vsn.R sagmbSimulateData.R
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Description

vsn

Details

The main function of the package is [vsn2](#). Interesting for its applications are also [predict](#) and the wrapper function [justvsn](#).

[vsn2](#) can be applied to objects of class [ExpressionSet](#), [NChannelSet](#), [AffyBatch](#) (from the [affy](#) package) and [RGList](#) (from the [limma](#) package), matrix and vector. It returns an object of class [vsn](#), which contains the results of fitting the vsn model to the data.

The most common use case is that you will want to construct a new data object with the vsn-normalized data whose class is the same as that of the input data and which preserves the metadata. This can be achieved by

```
fit = vsn2(x, ...)
nx = predict(fit, newdata=x)
```

To simplify this, there exists also a simple wrapper [justvsn](#).

Author(s)

Wolfgang Huber

justvsn

Wrapper functions for vsn

Description

justvsn is equivalent to calling

```
fit = vsn2(x, ...)
nx = predict(fit, newdata=x, useDataInFit = TRUE)
```

vsnrma is a wrapper around [vsn2](#) and [rma](#).

Usage

```
justvsn(x, ...)
vsnrma(x, ...)
```

Arguments

x	For justvsn, any kind of object for which vsn2 methods exist. For vsnrma, an AffyBatch .
...	Further arguments that get passed on to vsn2 .

Details

vsnrma does probe-wise background correction and between-array normalization by calling [vsn2](#) on the perfect match (PM) values only. Probeset summaries are calculated with the medianpolish algorithm of [rma](#).

Value

justvsn returns the vsn-normalised intensities in an object generally of the same class as its first argument (see the man page of [predict](#) for details). It preserves the metadata.

vsnrma returns an [ExpressionSet](#).

Author(s)

Wolfgang Huber

See Also

[vsn2](#)

Examples

```
##-----
## use "vsn2" to produce a "vsn" object
##-----
data("kidney")
fit = vsn2(kidney)
nkid = predict(fit, newdata=kidney)

##-----
## justvsn on ExpressionSet
##-----
nkid2 = justvsn(kidney)
stopifnot(identical(exprs(nkid), exprs(nkid2)))

##-----
## justvsn on RGList
##-----
rg = new("RGList", list(R=exprs(kidney)[,1,drop=FALSE], G=exprs(kidney)[,2,drop=FALSE]))
erge = justvsn(rg)
```

kidney	<i>Intensity data for one cDNA slide with two adjacent tissue samples from a nephrectomy (kidney)</i>
--------	---

Description

Intensity data for one cDNA slide with two adjacent tissue samples from a nephrectomy (kidney)

Usage

```
data(kidney)
```

Format

kidney is an [ExpressionSet](#) containing the data from one cDNA chip. The 8704x2 matrix `exprs(kidney)` contains the spot intensities for the red (635 nm) and green color channels (532 nm) respectively. For each spot, a background estimate from a surrounding region was subtracted.

Details

The chip was produced in 2001 by Holger Suetmann at the Division of Molecular Genome Analysis at the German Cancer Research Center in Heidelberg.

References

Huber W, Boer JM, von Heydebreck A, Gunawan B, Vingron M, Fuzesi L, Poustka A, Suetmann H. Transcription profiling of renal cell carcinoma. *Verh Dtsch Ges Pathol.* 2002;86:153-64. PMID: 12647365

Examples

```
data("kidney")
plot(exprs(kidney), pch = ".", log = "xy")
abline(a = 0, b = 1, col = "blue")
```

Description

logLik calculates the log likelihood and its gradient for the vsn model. plotVsnLogLik makes a false color plot for a 2D section of the likelihood landscape.

Usage

```
## S4 method for signature 'vsnInput'
logLik(object, p, mu = numeric(0), sigsq=as.numeric(NA), calib="affine")

plotVsnLogLik(object,
              p,
              whichp = 1:2,
              expand = 1,
              ngrid = 31L,
              fun = logLik,
              main = "log likelihood",
              ...)
```

Arguments

object	A vsnInput object.
p	For plotVsnLogLik, a vector or a 3D array with the point in parameter space around which to plot the likelihood. For logLik, a matrix whose columns are the set of parameters at which the likelihoods are to be evaluated.
mu	Numeric vector of length 0 or nrow(object). If the length is 0, there is no reference and sigsq must be NA (the default value). See vsn2 .
sigsq	Numeric scalar.
calib	as in vsn2 .
whichp	Numeric vector of length 2, with the indices of those two parameters in p along which the section is to be taken.
expand	Numeric vector of length 1 or 2 with expansion factors for the plot range. The range is auto-calculated using a heuristic, but manual adjustment can be useful; see example.
ngrid	Integer scalar, the grid size.
fun	Function to use for log-likelihood calculation. This parameter is exposed only for testing purposes.
main	This parameter is passed on levelplot.
...	Arguments that get passed on to fun, use this for mu, sigsq, calib.

Details

logLik is an R interface to the likelihood computations in vsn (which are done in C).

Value

For `logLik`, a numeric matrix of size `nrow(p)+1` by `ncol(p)`. Its columns correspond to the columns of `p`. Its first row are the likelihood values, its rows `2..nrow(p)+1` contain the gradients. If `mu` and `sigsq` are specified, the ordinary negative log likelihood is calculated using these parameters as given. If they are not specified, the profile negative log likelihood is calculated.

For `plotVsnLogLik`, a dataframe with the 2D grid coordinates and log likelihood values.

Author(s)

Wolfgang Huber

See Also

[vsn2](#)

Examples

```
data("kidney")

v = new("vsnInput", x=exprs(kidney),
        pstart=array(as.numeric(NA), dim=c(1, ncol(kidney), 2)))

fit = vsn2(kidney)
print(coef(fit))

p = sapply(seq(-1, 1, length=31), function(f) coef(fit)+c(0,0,f,0))

ll = logLik(v, p)

plot(p[3, ], ll[1, ], type="l", xlab=expression(b[1]), ylab=expression(-log(L)))
abline(v=coef(fit)[3], col="red")

plotVsnLogLik(v, coef(fit), whichp=c(1,3), expand=0.2)
```

lymphoma

Intensity data for 8 cDNA slides with CLL and DLBL samples from the Alizadeh et al. paper in Nature 2000

Description

8 cDNA chips from Alizadeh lymphoma paper

Usage

```
data(lymphoma)
```

Format

lymphoma is an [ExpressionSet](#) containing the data from 8 chips from the lymphoma data set by Alizadeh et al. (see references). Each chip represents two samples: on color channel 1 (CH1, Cy3, green) the common reference sample, and on color channel 2 (CH2, Cy5, red) the various disease samples. See `pData(lymphoma)`. The `9216x16` matrix `exprs(lymphoma)` contains the background-subtracted spot intensities (CH1I-CH1B and CH2I-CH2B, respectively).

Details

The chip intensity files were downloaded from the Stanford microarray database. Starting from the link below, this was done by following the links *Published Data* -> *Alizadeh AA, et al. (2000) Nature 403(6769):503-11* -> *Data in SMD* -> *Display Data*, and selecting the following 8 slides:

```
lc7b019
lc7b047
lc7b048
lc7b056
lc7b057
lc7b058
lc7b069
lc7b070
```

Then, the script `makedata.R` from the `scripts` subdirectory of this package was run to generate the R data object.

Source

<http://genome-www5.stanford.edu/MicroArray/SMD>

References

A. Alizadeh et al., Distinct types of diffuse large B-cell lymphoma identified by gene expression profiling. *Nature* 403(6769):503-11, Feb 3, 2000.

Examples

```
data("lymphoma")
lymphoma
pData(lymphoma)
```

meanSdPlot

Plot row standard deviations versus row means

Description

Methods for objects of classes `matrix`, `ExpressionSet`, `vsn` and `MAList` to plot row standard deviations versus row means.

Usage

```
meanSdPlot(x,
           ranks = TRUE,
           xlab = ifelse(ranks, "rank(mean)", "mean"),
           ylab = "sd",
           pch,
           plot = TRUE,
           bins = 50,
           ...)
```

Arguments

<code>x</code>	An object of class <code>matrix</code> , <code>ExpressionSet</code> , <code>vsn</code> or <code>MAList</code> .
<code>ranks</code>	Logical, indicating whether the x-axis (means) should be plotted on the original scale (FALSE) or on the rank scale (TRUE). The latter distributes the data more evenly along the x-axis and allows a better visual assessment of the standard deviation as a function of the mean.
<code>xlab</code>	Character, label for the x-axis.
<code>ylab</code>	Character, label for the y-axis.
<code>pch</code>	Ignored - exists for backward compatibility.
<code>plot</code>	Logical. If TRUE (default), a plot is produced. Calling the function with <code>plot=FALSE</code> can be useful if only its return value is of interest.
<code>bins</code>	Gets passed on to <code>stat_binhex</code> .
<code>...</code>	Further arguments that get passed on to <code>stat_binhex</code> .

Details

Standard deviation and mean are calculated row-wise from the expression matrix (in) `x`. The scatterplot of these versus each other allows you to visually verify whether there is a dependence of the standard deviation (or variance) on the mean. The red line depicts the running median estimator (window-width 10%). If there is no variance-mean dependence, then the line should be approximately horizontal.

Value

A named list with five components: its elements `px` and `py` are the x- and y-coordinates of the individual data points in the plot; its first and second element are the x-coordinates and values of the running median estimator (the red line in the plot). Its element `gg` is the plot object (see examples). Depending on the value of `plot`, the method can (and by default does) have a side effect, which is to print `gg` on the active graphics device.

Author(s)

Wolfgang Huber

Examples

```
data("kidney")
log.na <- function(x) log(ifelse(x>0, x, NA))

exprs(kidney) <- log.na(exprs(kidney))
msd <- meanSdPlot(kidney)

## The `ggplot` object is returned in list element `gg`, here is an example of how to modify the plot
library("ggplot2")
msd$gg + ggtitle("Hello world") + scale_fill_gradient(low = "yellow", high = "darkred") + scale_y_continuous()

## Try this out with not log-transformed data, vsn2-transformed data, the lymphoma data, your data ...
```

 normalize.AffyBatch.vsn

Wrapper for vsn to be used as a normalization method with expresso

Description

Wrapper for [vsn2](#) to be used as a normalization method with the `expresso` function of the package `affy`. The `expresso` function is deprecated, consider using [justvsn](#) instead. The `normalize.AffyBatch.vsn` can still be useful on its own, as it provides some additional control of the normalization process (fitting on subsets, alternate transform parameters).

Usage

```
normalize.AffyBatch.vsn(
  abatch,
  reference,
  strata = NULL,
  subsample = if (nrow(exprs(abatch))>30000L) 30000L else 0L,
  subset,
  log2scale = TRUE,
  log2asympt=FALSE,
  ...)
```

Arguments

<code>abatch</code>	An object of type AffyBatch .
<code>reference</code>	Optional, a 'vsn' object from a previous fit. If this argument is specified, the data in 'x' are normalized "towards" an existing set of reference arrays whose parameters are stored in the object 'reference'. If this argument is not specified, then the data in 'x' are normalized "among themselves". See vsn2 for details.
<code>strata</code>	The 'strata' functionality is not supported, the parameter is ignored.
<code>subsample</code>	Is passed on to vsn2 .
<code>subset</code>	This allows the specification of a subset of expression measurements to be used for the vsn fit. The transformation with the parameters of this fit is then, however, applied to the whole dataset. This is useful for excluding expression measurements that are known to be differentially expressed or control probes that may not match the vsn model, thus avoiding that they influence the normalization process. This operates at the level of probesets, not probes. Both 'subset' and 'subsample' can be used together.
<code>log2scale</code>	If TRUE, this will perform a global affine transform on the data to put them on a similar scale as the original non-transformed data. Many users prefer this. Fold-change estimates are not affected by this transform. In some situations, however, it may be helpful to turn this off, e.g., when comparing independently normalized subsets of the data.
<code>log2asympt</code>	If TRUE, this will perform a global affine transform on the data to make the generalized log (asinh) transform be asymptotically identical to a log base 2 transform. Some people find this helpful. Only one of 'log2scale' or 'log2asympt' can be set to TRUE. Fold-change estimates are not affected by this transform.
<code>...</code>	Further parameters for vsn2 .

Details

Please refer to the *Details* and *References* sections of the man page for [vsn2](#) for more details about this method.

Important note: after calling [vsn2](#), the function `normalize.AffyBatch.vsn` **exponentiates** the data (base 2). This is done in order to make the behavior of this function similar to the other normalization methods in `affy`. That packages uses the convention of taking the logarithm to base in subsequent analysis steps (e.g. in [medpolish](#)).

Value

An object of class [AffyBatch](#). The `vsn` object returned, which can be used as reference for subsequent fits, is provided by `description(abatch)@preprocessing$vsReference`.

Author(s)

D. P. Kreil <http://bioinf.boku.ac.at/>, Wolfgang Huber

See Also

[vsn2](#)

Examples

```
## Please see vignette.
```

sagmbSimulateData	<i>Simulate data and assess vsn's parameter estimation</i>
-------------------	--

Description

Functions to validate and assess the performance of `vsn` through simulation of data.

Usage

```
sagmbSimulateData(n=8064, d=2, de=0, up=0.5, nrstrata=1, miss=0, log2scale=FALSE)
sagmbAssess(h1, sim)
```

Arguments

<code>n</code>	Numeric. Number of probes (rows).
<code>d</code>	Numeric. Number of arrays (columns).
<code>de</code>	Numeric. Fraction of differentially expressed genes.
<code>up</code>	Numeric. Fraction of up-regulated genes among the differentially expressed genes.
<code>nrstrata</code>	Numeric. Number of probe strata.
<code>miss</code>	Numeric. Fraction of data points that is randomly sampled and set to NA.
<code>log2scale</code>	Logical. If TRUE, <code>glog</code> on base 2 is used, if FALSE, (the default), then base e.
<code>h1</code>	Matrix. Calibrated and transformed data, according, e.g., to <code>vsn</code>
<code>sim</code>	List. The output of a previous call to <code>sagmbSimulateData</code> , see Value

Details

Please see the vignette.

Value

For `sagmbSimulateData`, a list with four components: `hy`, an $n \times d$ matrix with the true (=simulated) calibrated, transformed data; `y`, an $n \times d$ matrix with the simulated uncalibrated raw data - this is intended to be fed into `vsn2`; `is.de`, a logical vector of length n , specifying which probes are simulated to be differentially expressed. `strata`, a factor of length n .

For `sagmbSimulateData`, a number: the root mean squared difference between true and estimated transformed data.

Author(s)

Wolfgang Huber

References

Wolfgang Huber, Anja von Heydebreck, Holger Suetmann, Annemarie Poustka, and Martin Vingron (2003) "Parameter estimation for the calibration and variance stabilization of microarray data", *Statistical Applications in Genetics and Molecular Biology*: Vol. 2: No. 1, Article 3. <http://www.bepress.com/sagmb/vol2/iss1/art3>

Examples

```
sim <- sagmbSimulateData(nrstrata = 4)
ny <- vsn2(sim$y, strata = sim$strata)
res <- sagmbAssess(exprs(ny), sim)
res
```

scalingFactorTransformation

The transformation that is applied to the scaling parameter of the vsn model

Description

The transformation that is applied to the scaling parameter of the vsn model

Usage

```
scalingFactorTransformation(b)
```

Arguments

`b` Real vector.

Value

A real vector of same length as `b`, with transformation `f` applied (see vignette *Likelihood Calculations for vsn*).

Author(s)

Wolfgang Huber

Examples

```
b = seq(-3, 2, length=20)
fb = scalingFactorTransformation(b)
if(interactive())
  plot(b, fb, type="b", pch=16)
```

vsn

*Class to contain result of a vsn fit***Description**

Class to contain result of a vsn fit

Creating Objects

`new("vsn") vsn2(x)` with x being an [ExpressionSet](#).

Slots

coefficients: A 3D array of size (number of strata) x (number of columns of the data matrix) x 2. It contains the fitted normalization parameters (see vignette).

strata: A factor of length 0 or n. If its length is n, then its levels correspond to different normalization strata (see vignette).

mu: A numeric vector of length n with the fitted parameters $\hat{\mu}_k$, for $k = 1, \dots, n$.

sigsq: A numeric scalar, $\hat{\sigma}^2$.

hx: A numeric matrix with 0 or n rows. If the number of rows is n, then hx contains the transformed data matrix.

lbfgsb: An integer scalar containing the return code from the L-BFGS-B optimizer.

hoffset: Numeric scalar, the overall offset c - see manual page of [vsn2](#).

calib: Character of length 1, see manual page of [vsn2](#).

Methods

[Subset

dim Get dimensions of data matrix.

nrow Get number of rows of data matrix.

ncol Get number of columns of data matrix.

show Print a summary of the object

exprs Accessor to slot hx.

coef, coefficients Accessors to slot coefficients.

Author(s)

Wolfgang Huber

See Also[vsn2](#)**Examples**

```

data("kidney")
v = vsn2(kidney)
show(v)
dim(v)
v[1:10, ]

```

vsn2

*Fit the vsn model***Description**

vsn2 fits the vsn model to the data in `x` and returns a [vsn](#) object with the fit parameters and the transformed data matrix. The data are, typically, feature intensity readings from a microarray, but this function may also be useful for other kinds of intensity data that obey an additive-multiplicative error model. To obtain an object of the same class as `x`, containing the normalised data and the same metadata as `x`, use

```

fit = vsn2(x, ...)
nx = predict(fit, newdata=x)

```

or the wrapper [justvsn](#). Please see the vignette *Introduction to vsn*.

Usage

```

vsnMatrix(x,
          reference,
          strata,
          lts.quantile = 0.9,
          subsample    = 0L,
          verbose      = interactive(),
          returnData   = TRUE,
          calib        = "affine",
          pstart,
          minDataPointsPerStratum = 42L,
          optimpar     = list(),
          defaultpar   = list(factr=5e7, pgtol=2e-4, maxit=60000L,
                              trace=0L, cvg.niter=7L, cvg.eps=0))

```

```

## S4 method for signature 'ExpressionSet'
vsn2(x, reference, strata, ...)

```

```

## S4 method for signature 'AffyBatch'
vsn2(x, reference, strata, subsample, ...)

```

```

## S4 method for signature 'NChannelSet'

```

```
vsn2(x, reference, strata, backgroundsubtract=FALSE,
      foreground=c("R","G"), background=c("Rb", "Gb"), ...)
```

```
## S4 method for signature 'RGList'
```

```
vsn2(x, reference, strata, ...)
```

Arguments

x	An object containing the data to which the model is fitted.
reference	Optional, a vs _n object from a previous fit. If this argument is specified, the data in x are normalized "towards" an existing set of reference arrays whose parameters are stored in the object reference. If this argument is not specified, then the data in x are normalized "among themselves". See Details for a more precise explanation.
strata	Optional, a factor or integer whose length is nrow(x). It can be used for stratified normalization (i.e. separate offsets <i>a</i> and factors <i>b</i> for each level of strata). If missing, all rows of x are assumed to come from one stratum. If strata is an integer, its values must cover the range 1, ..., <i>n</i> , where <i>n</i> is the number of strata.
lts.quantile	Numeric of length 1. The quantile that is used for the resistant least trimmed sum of squares regression. Allowed values are between 0.5 and 1. A value of 1 corresponds to ordinary least sum of squares regression.
subsample	Integer of length 1. If its value is greater than 0, the model parameters are estimated from a subsample of the data of size subsample only, yet the fitted transformation is then applied to all data. For large datasets, this can substantially reduce the CPU time and memory consumption at a negligible loss of precision. Note that the AffyBatch method of vs _n 2 sets a value of 30000 for this parameter if it is missing from the function call - which is different from the behaviour of the other methods.
backgroundsubtract	Logical of length 1: should local background estimates be subtracted before fitting vs _n ?
foreground, background	Aligned character vectors of the same length, naming the channels of x that should be used as foreground and background values.
verbose	Logical. If TRUE, some messages are printed.
returnData	Logical. If TRUE, the transformed data are returned in a slot of the resulting vs _n object. Setting this option to FALSE allows saving memory if the data are not needed.
calib	Character of length 1. Allowed values are affine and none. The default, affine, corresponds to the behaviour in package versions ≤ 3.9, and to what is described in references [1] and [2]. The option none is an experimental new feature, in which no affine calibration is performed and only two global variance stabilisation transformation parameters <i>a</i> and <i>b</i> are fitted. This functionality might be useful in conjunction with other calibration methods, such as quantile normalisation - see the vignette <i>Introduction to vs_n</i> .
pstart	Optional, a three-dimensional numeric array that specifies start values for the iterative parameter estimation algorithm. If not specified, the function tries to guess useful start values. The first dimension corresponds to the levels of strata, the second dimension to the columns of x and the third dimension must be 2, corresponding to offsets and factors.

minDataPointsPerStratum	The minimum number of data points per stratum. Normally there is no need for the user to change this; refer to the vignette for further documentation.
optimpar	Optional, a list with parameters for the likelihood optimisation algorithm. Default parameters are taken from defaultpar. See details.
defaultpar	The default parameters for the likelihood optimisation algorithm. Values in optimpar take precedence over those in defaultpar. The purpose of this argument is to expose the default values in this manual page - it is not intended to be changed, please use optimpar for that.
...	Arguments that get passed on to vs _n Matrix.

Value

An object of class [vs_n](#).

Note on overall scale and location of the glog transformation

The data are returned on a *glog* scale to base 2. More precisely, the transformed data are subject to the transformation $glog_2(f(b) * x + a) + c$, where the function $glog_2(u) = log_2(u + \sqrt{u * u + 1}) = asinh(u) / log(2)$ is called the generalised logarithm, the offset a and the scaling parameter b are the fitted model parameters (see references), and $f(x) = exp(x)$ is a parameter transformation that allows ensuring positivity of the factor in front of x while using an unconstrained optimisation over b [4]. The overall offset c is computed from the b 's such that for large x the transformation approximately corresponds to the log_2 function. This is done separately for each stratum, but with the same value across arrays. More precisely, if the element $b[s, i]$ of the array b is the scaling parameter for the s -th stratum and the i -th array, then $c[s]$ is computed as $log_2(2 * f(mean(b[, i])))$. The offset c is inconsequential for all differential expression calculations, but many users like to see the data in a range that they are familiar with.

Specific behaviour of the different methods

vs_n2 methods exist for [ExpressionSet](#), [NChannelSet](#), [AffyBatch](#) (from the [affy](#) package), [RGList](#) (from the [limma](#) package), [matrix](#) and [numeric](#). If x is an [NChannelSet](#), then vs_n2 is applied to the matrix that is obtained by horizontally concatenating the color channels. Optionally, available background estimates can be subtracted before. If x is an [RGList](#), it is converted into an [NChannelSet](#) using a copy of Martin Morgan's code for [RGList](#) to [NChannelSet](#) coercion, then the [NChannelSet](#) method is called.

Standalone versus reference normalisation

If the reference argument is *not* specified, then the model parameters μ_k and σ are fit from the data in x . This is the mode of operation described in [1] and that was the only option in versions 1.X of this package. If reference is specified, the model parameters μ_k and σ are taken from it. This allows for 'incremental' normalization [4].

Convergence of the iterative likelihood optimisation

L-BFGS-B uses three termination criteria:

1. $(f_k - f_{k+1}) / \max(|f_k|, |f_{k+1}|, 1) \leq \text{factr} * \text{eps_{mch}}$ where $\text{eps_{mch}}$ is the machine precision.
2. $|\text{gradient}| < \text{pgtol}$
3. $\text{iterations} > \text{maxit}$

These are set by the elements `factr`, `pgtol` and `maxit` of `optimpar`. The remaining elements are `trace` An integer between 0 and 6, indicating the verbosity level of L-BFGS-B, higher values create more output.

`cvg.niter` The number of iterations to be used in the least trimmed sum of squares regression.

`cvg.eps` Numeric. A convergence threshold for the least trimmed sum of squares regression.

Author(s)

Wolfgang Huber

References

[1] Variance stabilization applied to microarray data calibration and to the quantification of differential expression, Wolfgang Huber, Anja von Heydebreck, Holger Sueltmann, Annemarie Poustka, Martin Vingron; *Bioinformatics* (2002) 18 Suppl.1 S96-S104.

[2] Parameter estimation for the calibration and variance stabilization of microarray data, Wolfgang Huber, Anja von Heydebreck, Holger Sueltmann, Annemarie Poustka, and Martin Vingron; *Statistical Applications in Genetics and Molecular Biology* (2003) Vol. 2 No. 1, Article 3. <http://www.bepress.com/sagmb/vol2/>

[3] L-BFGS-B: Fortran Subroutines for Large-Scale Bound Constrained Optimization, C. Zhu, R.H. Byrd, P. Lu and J. Nocedal, Technical Report, Northwestern University (1996).

[4] Package vignette: Likelihood Calculations for vsn

See Also

[justvsn](#), [predict](#)

Examples

```
data("kidney")

fit = vsn2(kidney)          ## fit
nkid = predict(fit, newdata=kidney) ## apply fit

plot(exprs(nkid), pch=".")
abline(a=0, b=1, col="red")
```

vsn2trsf

Apply the vsn transformation to data

Description

Apply the vsn transformation to data.

Usage

```
## S4 method for signature 'vsn'
predict(object, newdata, strata=object@strata, log2scale=TRUE, useDataInFit=FALSE)
```


Arguments

object	An object of class <code>vsn</code> that contains transformation parameters and strata information, typically this is the result of a previous call to <code>vsn2</code> .
newdata	Object of class <code>ExpressionSet</code> , <code>NChannelSet</code> , <code>AffyBatch</code> (from the <code>affy</code> package), <code>RGList</code> (from the <code>limma</code> package), <code>matrix</code> or <code>numeric</code> , with the data to which the fit is to be applied to.
strata	Optional, a factor or integer that aligns with the rows of <code>newdata</code> ; see the <code>strata</code> argument of <code>vsn2</code> .
log2scale	If <code>TRUE</code> , the data are returned on the <code>glog</code> scale to base 2, and an overall offset <code>c</code> is added (see <i>Value</i> section of the <code>vsn2</code> manual page). If <code>FALSE</code> , the data are returned on the <code>glog</code> scale to base <code>e</code> , and no offset is added.
useDataInFit	If <code>TRUE</code> , then no transformation is attempted and the data stored in <code>object</code> is transferred appropriately into resulting object, which otherwise preserves the class and metadata of <code>newdata</code> . This option exists to increase performance in constructs like

```
fit = vsn2(x, ...)
nx = predict(fit, newdata=x)
```

and is used, for example, in the `justvsn` function.

Value

An object typically of the same class as `newdata`. There are two exceptions: if `newdata` is an `RGList`, the return value is an `NChannelSet`, and if `newdata` is `numeric`, the return value is a `matrix` with 1 column.

Author(s)

Wolfgang Huber

Examples

```
data("kidney")

## nb: for random subsampling, the 'subsample' argument of vsn
## provides an easier way to do this
fit = vsn2(kidney[sample(nrow(kidney), 500), ])
tn = predict(fit, newdata=exprs(kidney))
```

vsnInput

Class to contain input data and parameters for vsn functions

Description

Class to contain input data and parameters for vsn functions

Creating Objects

```
new("vsnInput")
```

Slots

x: A numeric matrix with the input data.

reference: An object of [vsni](#), typically this would have been obtained from a previous fit to a set of reference arrays (data).

strata: A factor of length 0 or n. If its length is n, then its levels correspond to different normalization strata (see [vsni2](#)).

ordered: Logical scalar; are the rows reordered so that the strata are contiguous.

lts.quantile: Numeric scalar, see [vsni2](#).

subsample: Integer scalar, see [vsni2](#).

verbose: Logical scalar, see [vsni2](#).

calib Character of length 1, see manual page of [vsni2](#).

pstart: A 3D array of size (number of strata) x (number of columns of the data matrix) x 2. It contains the start parameters.

optimpar: List with parameters for the numerical optimiser L-BFGS-B; see the manual page of [vsni2](#).

Methods

[Subset

dim Get dimensions of data matrix.

nrow Get number of rows of data matrix.

ncol Get number of columns of data matrix.

show Print a summary of the object

Author(s)

Wolfgang Huber

See Also

[vsni2](#)

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