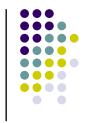
Microarray Normalization

James Diggans jdiggans@mitre.org

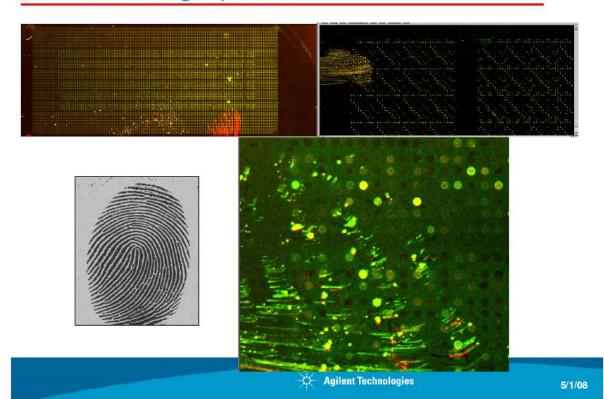


Outline

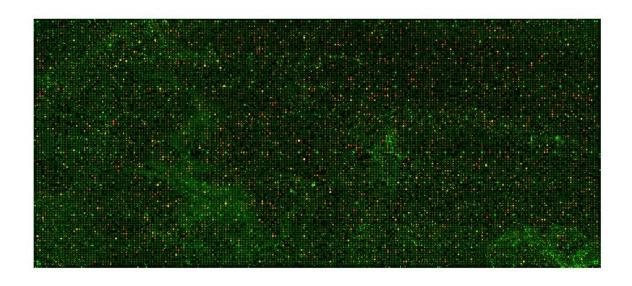
- Importance of normalization
- Feature extraction (pin-spotted arrays)
- Two-channel arrays
 - MvA plots
 - Global
 - Intensity dependent
 - Within-print-tip-group
 - Dye-swap experiment
 - Quantile
- Which genes to use?
- Affymetrix arrays
 - GeneChip[®] MAS 4.0
 - GeneChip® MAS 5.0
 - Li & Wong
 - Robust multi-chip normalization (RMA)
 - Probe logarithmic intensity error estimation (PLIER)
 - Normalization comparison studies
- R Examples



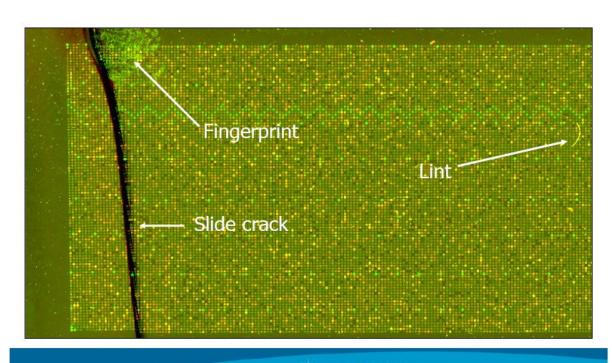
The Bad: Fingerprints



The Bad: Slide Dropped on Floor, DNA down



The Bad: Broken Slide



Why is normalization necessary?

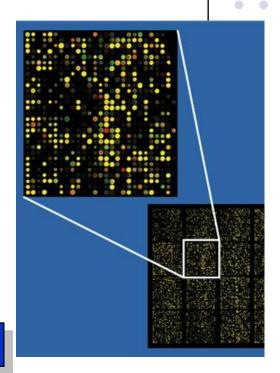


- Multiple factors contribute to the variation in sample processing
 - RNA extraction
 - Fluidics modules
 - Diverse protocols
 - Different labeling efficiencies
 - Cy3 and Cy5
 - Scanner differences
 - Chip manufacturing differences
 - Image analysis saturation
 - Other systematic variability
- These factors can result in artificial differences between replicate samples
- Proper normalization methods reduce these systematic effects while maintaining true biological variability – the real object of interest in investigation

Feature extraction - features

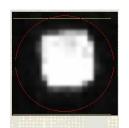
- Identify feature positions
 - How many grids?
 - How many features/grid in each direction?
 - What is the spacing between grids?
- Grid issues
 - Uneven grid position
 - Curvature within a grid
 - Uneven feature spacing
 - Uneven feature size

Feature extraction software can correct for these issues, but requires manual input typically



Feature extraction – segmentation

- Fixed circle
 - Extract region using a fixed circle
 - Most restrictive
- Variable circle
 - Vary the radius of the circle
 - Does not address irregular shapes
- Histogram
 - Fits circle over region and omits brightest and dimmest pixels in calculation
- Adaptive shape
 - Uses neighboring pixel intensities to determine shape and calculate net intensity











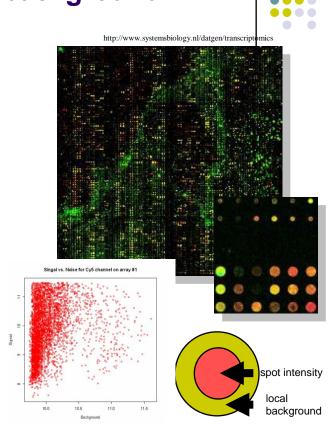




http://www.bio.davidson.edu/projects/gcat/workshop_2006

Feature extraction – background

- Background signal can include intensities from error sources
- Decent: Subtract background from the signal to get a reliable calculation of the signal intensity
- Better: Neg. controls



Two-channel array image files



- Two channel arrays
 - Cy5 and Cy3
 - Values are reported as ratio of the two channels
- Image file (these parameters can vary for different spotting techniques)
 - TIFF (16-bit file)
 - ~20MB per channel
 - ~2,000 x 5,500 pixels per image file
 - Array has mean spot area of 43 pixels
 - Array has median spot area of 32 pixels
 - Standard deviation of spot area is 26 pixels

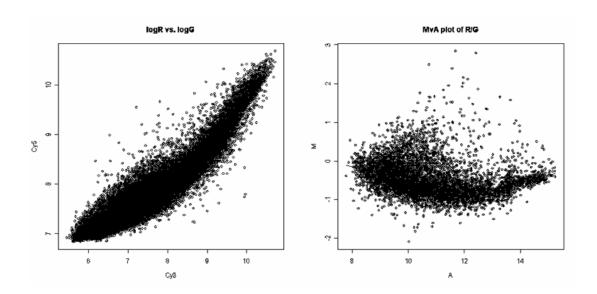
cDNA within-slide normalization



- The expression of a single array is usually plotted using the log^l ratio
 of the red dye (Cy5) vs. the green dye (Cy3)
 - This provides the degree of concordance between the two dyes
 - Deviations from a linear relationship depict systematic differences in the intensities
- However, this plot tends to give an unrealistic sense of agreement between the two dyes, so this plot has been adapted to give a better estimate of the agreement
- The MvA plot has taken this place to better represent the agreement between the two dyes
 - M = log2(R/G) where R is red dye and G is green dye
 - $A = \log_2 (R^*G)^{1/2}$
 - This is essentially a 45 degree rotation of the xy plot



Cy5 vs. Cy3 plot and MvA plot



cDNA Global normalization¹



- Assumption
 - Provided a large enough sample size, the mean signal on an array does not vary greatly from array to array
 - Red and green dyes are related by a constant factor
 - R = k * G
- Methodology

$$\log_2(R/G)$$
 -> $\log_2(R/G) - c = \log_2 R/(kG)$ commonly, the location parameter, $c = \log_2(k)$ is the mean

- The target mean of all ratios of all the genes on the array is set to a value for scaling
- Drawbacks
 - If the assumption is violated, very large or very small intensities can increase or decrease the global mean
 - Does not account for spatial or intensity-dependent dye biases

cDNA Global normalization (cont.)



- Alternative estimators to the mean
 - The median can be used in cases of aberrant gene intensities
 - More robust to outliers
 - A trimmed mean can be used in cases of high and low extreme intensities
 - The top n% and bottom n% are excluded from the calculation of the array mean

cDNA intensity dependent normalization¹



- Assumption
 - Dye bias is dependent upon spot intensity
- Methodology

$$\log_2(R/G) \rightarrow \log_2(R/G) - c(A) = \log_2(R/(k(A)G))$$

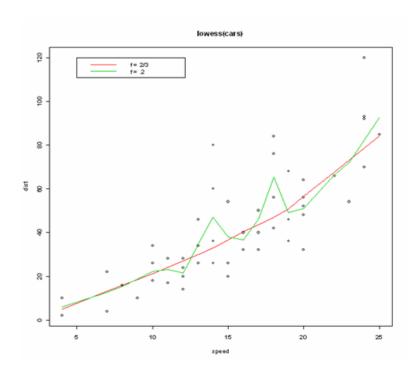
where $c(A)$ is the *lowess fit to the MvA plot

- Lowess smoothing is a robust local linear fit, which uses a specified window size to fit a curve of the data
- Use the residual values to this smoothing for normalized log-ratio values
- Drawbacks
 - Span smoothing parameter (f) may deviate for each array
 - Extreme values can alter the smoothing, making a poor fit

^{*}example illustrating concept of lowess smoothing on next slide

Lowess smoothing example





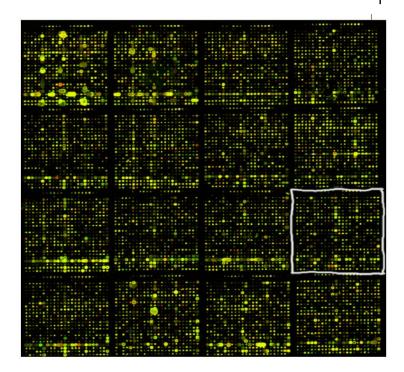
cDNA print-tip groups



4x4 design

24x25 spots per each print-tip group

Total array has 9,600 spots



cDNA within-print-tip-group normalization¹



- Assumption
 - Differences between arrays can be explained by differences in printing setups
 - Arrayer print-tip format (2x2, 4x4, etc.)
 - Openings or lengths of print tips
- Methodology

 $\log_2(R/G) \rightarrow \log_2(R/G) - c_i(A) = \log_2(R/(k(A)G))$ where c(A) is the lowess fit to the MvA plot for the *i*th grid only (for i=1...,I for the number of print tips)

- Use the residual values to this smoothing for normalized log-ratio values
- Drawbacks
 - Over normalization for a particular array

cDNA within-print-tip-group normalization (scale parameter) ¹



- The location normalization may correct the location of the distribution, but the scale may differ
 - Need to apply scale normalization for within-print-tip group

Assumption

- All log-ratios from the *i*th print-tip group are normally distributed with mean=0 and variance= $a_i^2 \sigma^2$
 - Where σ^2 is the variance and a_i^2 is the scale factor for the *i*th print-tip group
- A relatively small number of genes will vary between the 2 mRNA samples
- The spread of the distribution for the log-ratios should be similar for all print-tip groups

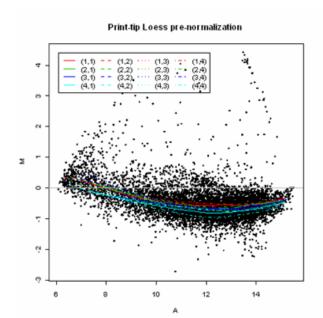
Methodology

 a_i follows the constraint $\sum \log a_i^2 = 0$ Then, a_i is estimated by the MLE:

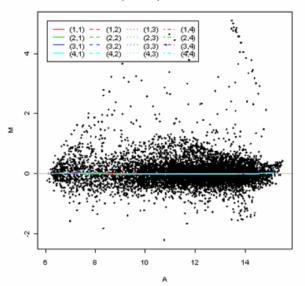
 $a_i = MAD_i / \text{sqrt}(\mathbf{T} MAD_i)$ $MADi = \text{median}_j \{|M_{ij} - \text{median}_j (M_{ij})|\}$ where M_{ij} is the *j*th log-ratio in the *i*th print-tip group



Print-tip normalization (pre and post) 1



Print-tip Loess post-normalization



Dye-Swap normalization¹

- Two hybridizations for two mRNA samples, where the dye assignment is flipped in the second hyb.
- Assumption
 - The normalization functions are the same for the 2 slides
 - Since the assignments are reversed, the normalized log-ratios should be the same and opposite direction on the 2 slides
 - Assumes that the scale parameter is the same for the 2 slides
- Methodology
 - Slide #1: $M = \log_2 (R/G) c$
 - Slide #2: $M' = \log_2 (R'/G') c'$
 - $M M' = [(\log_2(R/G) c) (\log_2(R'/G') c')]/2$
 - = $[\log_2(RG'/GR')] / 2$
 - c ~ 0.5 * [log₂(R/G) + log₂(R'/G')] where c=c(A) is estimated by the lowess fit to the plot of 0.5*(M-M') vs. 0.5*(A+A')
 (A is average of M and M')

Quantile normalization

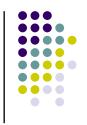


- Make each array in a set of arrays have the same distribution
- Assumption
 - Each array has a similar distribution of values
 - The mean of each gene is good summary statistic for each array in an array set to use instead of the actual individual array values

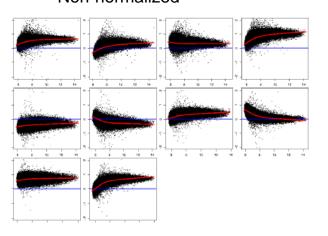
Note

- The methodology below and the plots in next slide are for oligo arrays, though the same methodology can be applied to cDNA arrays conducted on each channel separately
- Methodology⁵
 - Given a set of arrays in a matrix X
 - Sort each column of X to give X_{sort}
 - Calculate the mean across rows of X_{sort} and assign this mean value to each element in the row to get a matrix X'_{sort}
 - Get $X_{normalized}$ by rearranging the order of the values in each column if X'_{sort} to have the same ordering as the original matrix X

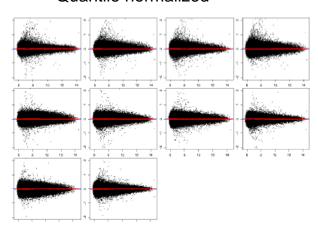
MvA plots to compare quantile normalized arrays⁵



Non-normalized



Quantile normalized



Which genes to use?

- All genes
- Housekeeping genes
- Control genes



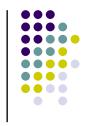
All gene approach

- All genes on the array
 - This assumes that only a fraction of the genes on the array are differentially expressed
 - The remaining genes are thought to have constant expression
 - These remaining genes constitute the majority of the expression values and shouldn't vary much from array to array, so they can be used for normalization

Assumes

- The fraction of differentially expressed genes is small from array to array
- There is a symmetry between up-regulated and downregulated genes

Housekeeping gene approach

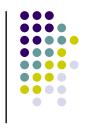


- Constantly expressed genes
 - Use of a small subset of characterized genes that are thought to be expressed in all tissues and samples
 - Beta-actin and GADPH are among some of these genes

Assumes

- This assumes that the genes chosen as housekeeping genes are both highly expressed and somewhat invariant across multiple samples
- These genes can be over-expressed and sometimes saturated in intensity

Control gene approach



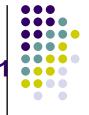
Control genes

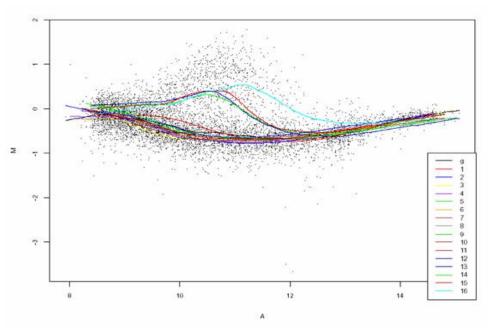
- Either spiked controls or titration of specific genes to another organism assayed at various concentrations
- Can calculate a standard curve from the concentration series and use to normalize all other values on the array

Assumes

- Genomic DNA is used because it is supposed to exhibit constant expression across various conditions
- Weak signal in higher organisms with high intron/exon ratio (e.g. mouse, human) making it technically challenging

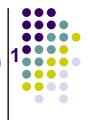
cDNA Global Normalization Data¹

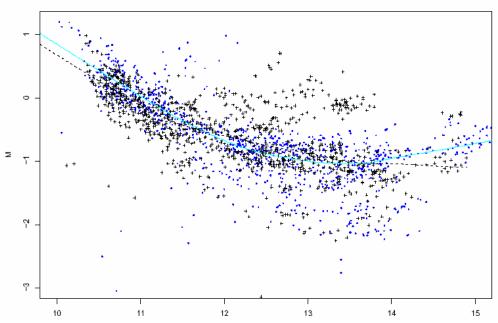




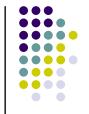
Different lowess smoothing lines for the 16 within-print-tip-groups illustrate the dependence on spot intensity

cDNA Dye-Swap Data (pre-normalized)

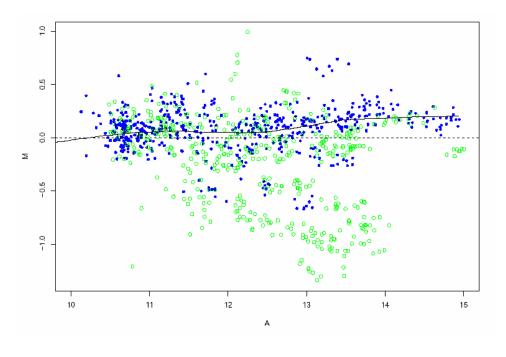




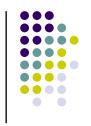
Blue line is lowess smoothing for one slide and the black line is the other Both lines are similar, suggesting similar dye bias

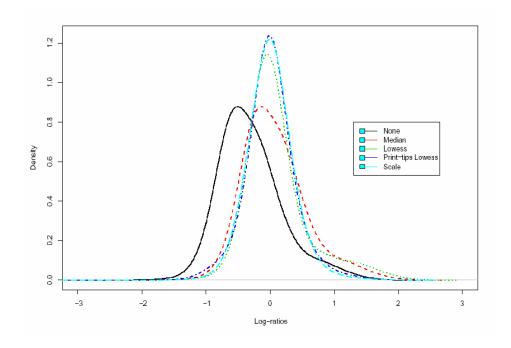


cDNA Dye-Swap post-normalized¹

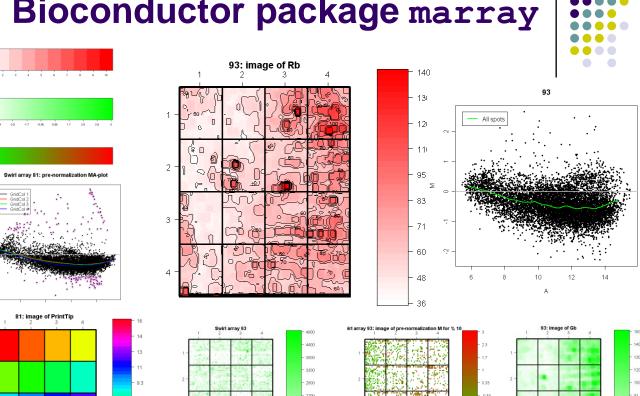


Within-slide normalization density comparisons¹



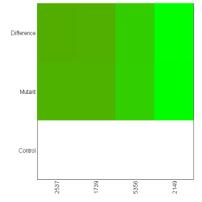


Bioconductor package marray

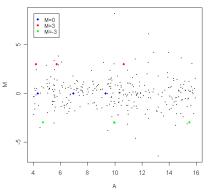


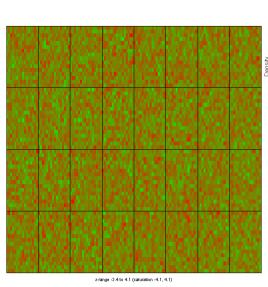
Bioconductor package limma

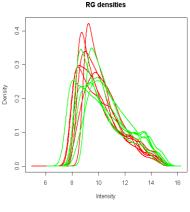


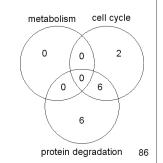


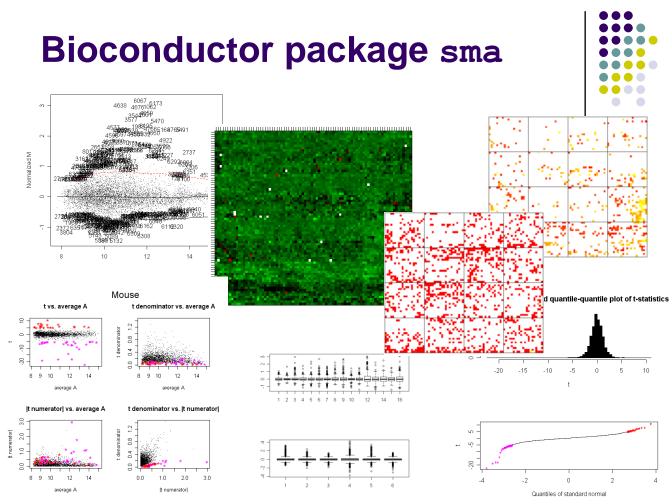
MA-Plot with Simulated Data











Affymetrix array image files



- Three files for each array
 - DAT file: image file with ~10e7 pixels (~50MB file)
 - CEL file: cell intensity file
 - CHP file: normalized expression data file
 - Process: DAT -> CEL -> CHP

Data

- Difference is computed between the perfect match (PM) and mismatch (MM) for each probe
- ~11 to 20 probe pairs for each gene some degree of overlap in probes

Feature extraction – segmentation

- Affymetrix arrays
- Each probe cell is 7x7 pixels
- Remove outer 24 pixels for each feature (5x5 pixels)
- The probe cell signal is calculated as the 75th percentile of the 5x5 pixel values (PM or MM)

GeneChip® MAS 4.0 normalization³



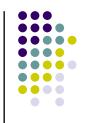
Average difference calculation

$$AvDiff = \frac{1}{|A|} \sum_{j \in A} (PM_j - MM_j)$$

where A is a set of pairs that fall within 3 SDs of the average difference between PM and MM and *j* is the *j*th probe for gene *l*

- If MM is larger than PM, negative values will result
 - Background is larger than signal

GeneChip® MAS 5.0 normalization³



- Average difference with biweight calculation
- Region-based scaling of intensity values by dividing the array into 16 regions and scaling each to identical intensity value

$$signal = Tukey Biweight\{log(PM_j - MM_j^*)\}$$

If PM > MM, then $MM^* = MM$

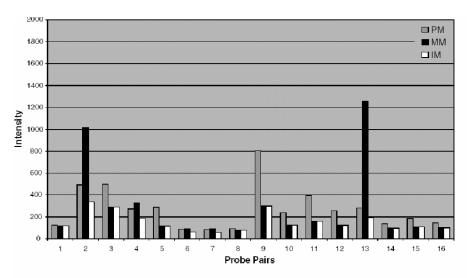
If PM < MM, then $MM^* = PM - correction value$

Correction value: robust mean of probe set using Tukey Biweight calculation

Tukey Biweight: The mean/median is first calculated, then the distance between each point and the mean/median is calculated. These distances determine how each value is weighted in the contribution to the average

GeneChip® MAS 5.0 normalization³





The grey bars illustrate the Perfect Match (PM) intensities and black bars the Mismatch (MM) intensities across a 16-probe pair probe set. The white bars, Idealized Mismatch (IM), are the intensities of the Mismatch based on the Signal rules. In this example, most of the Perfect Match intensities are higher than the Mismatch intensities and therefore Mismatch values can be used directly (e.g., probe pair 9). When the Mismatch is larger than the Perfect Match (e.g., probe pairs 2, 4, and 13) the IM value is used instead of the Mismatch.

information taken from the Affymetrix manual

Li & Wong normalization³



- A model is fit for each probe set
- Generates scaling factors for small portions of the expression space, incrementally

$$PM_{ij} - MM_{ij} = \theta_i \phi_j + \varepsilon_{ij}, \ \varepsilon_{ij} \propto N(0, \sigma^2)$$

 Θ : expression index in chip i

 Φ : scaling factor characterizing probe pair j

ε: random normal error term

Estimates for the parameters are calculated by least squares iteratively fitting Θ and Φ , while treating the other set as known

Robust Multi-chip Analysis (RMA) normalization³



- Use a chip background estimate and subtract from the PM probes
 - subtracting the MM from the PM adds more noise to the signal
 - Intensity-dependent normalization

$$\log_2(PM_{ij} - BG) = a_i + b_j + \varepsilon_{ij}$$

background intensity can be the mode value of the \log_2 (MM) distribution for a given chip (kernel density estimate)

if PM <= background intensity, use ½ the minimum of log₂ (PM, background intensity) for PM > background intensity over all chips and probes

normalized values are log transformed because probe effects are additive on a log scale

- Estimate RMA = a_i for chip i using Tukey's median polish procedure
 - Iterative fitting, removing row and column medians, accumulating terms, until the process converges

GC Robust Multi-chip Analysis (GCRMA) normalization³



- RMA normalization with adjustment for the GC content in the probes
- Can use MM probes or not use them
- Similar to RMA, fold changes are typically underestimated (i.e. small effect sizes) for the benefit of decreased variability

Probe Logarithmic Intensity Error (PLIER) Estimation



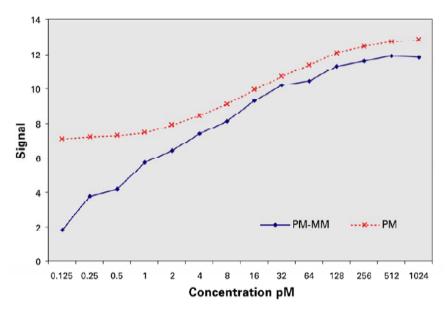
There is a linear association between target response
 (t) and feature response (f)

PM-MM=f*t

- Target response: common across intensities in a probe set
- Feature response: common across experiments for a given feature
- PLIER operates by finding target responses (t(i)) for each experiment i and feature responses f(j) for each feature (pair) j that minimize the function:
 - LL(t, f) = sum H(PM, MM, BKG, f(j), t(i)) over all i, j
 - (this has been greatly simplified for explanation purposes)

Sensitivity of PM only versus (PM-MM)⁴





Known concentrations of human transcripts were spiked at various concentrations into tissue samples where the transcripts were originally absent. Labeled samples were then hybridized to Affymetrix U95 microarrays. Hybridization intensities for each of the transcripts were calculated using both the PM and MM probes (solid lines) or the PM probes alone (dashed line) and then plotted against the RNA concentration. (Source = Affymetrix 2001d)

Figure 3. Comparison of the Assay Sensitivity using PM Probes Only or PM-MM Probe Pairs.

Affymetrix array normalization algorithms



 There are numerous algorithms that correct for different sources of variability

Some of the more popular Probe-Set algorithms available:

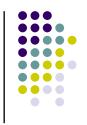
Probe-Set Algorithm	Background Correction (BG)	Normalization (N)	Summarization (S)	Sequence Of Events	Model-based Algorithm	Present/Absent Call Provided w/ p-value	Citation
MAS5	PM – MM	Scaling-based (Linear)	Robust Average: Tukey Biweight	BG -> S -> N	No	Yes; (Wilcoxon signed-rank test)	Affymetrix, 2002
MAS5+32	PM – MM	Scaling-based (Linear)	Robust Average: Tukey Biweight	BG -> S -> N -> Then Add 32	No	Yes; (Wilcoxon signed-rank test)	Affymetrix, 2005
RMA	Adaptive Correction Using PM Only	Quantile-based (non-linear)	Log scale linear additive model	BG -> N -> S	Yes	No	Irizarry et al., 2003
GCRMA	GC MM Sequence Driven	Quantile-based (non-linear)	Log scale linear additive model	BG -> N -> S	Yes	No	Wu et al., 2004
PLIER	PM – MM	Quantile-based (non-linear)	Multiplicative model	(N)->BG->S->(N)	Yes	No	Hubbell et al., 2004
PLIER+16	PM - MM	Quantile-based (non-linear)	Multiplicative model	(N)->BG->S->(N) -> Then Add 16	Yes	No	Affymetrix, 2005
dChip	None	Reference Set Smoothing-based (nonlinear)	Multiplicative Model Using PM Only	N -> S	Yes	No	Li and Wong, 2001
dChip (PM-MM)	None	Reference Set Smoothing-based (nonlinear)	Multiplicative Model Using PM-MM	N -> S	Yes	No	Li and Wong, 2001

Normalization comparison results





A second smaller normalization comparison study



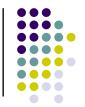
 Replicate arrays M,N,O,P and Q,R,S,T were used to assess correlation based on 6 different normalization methods

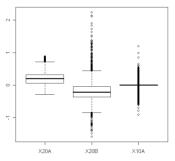
Average pair-wise correlations between replicates

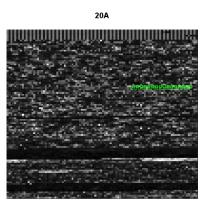
	M, N, O, P	Q, R, S, T	
MAS5	0.8930	0.9002	
dChip (PM/MM)	0.9604	0.9621	
dChip (PM-only)	0.9940	0.9966	
RMA	0.9978	0.9978	
GC-RMA(PM/MM)	0.9988	0.9990	
GC-RMA(PM-only)	0.9993	0.9994	

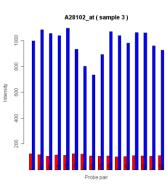
Replicate correlation performance: GCRMA(PM-only)>GC-RMA(PM/MM)>RMA>dChip(PM-only)>>dChip(PM/MM)>>MAS5

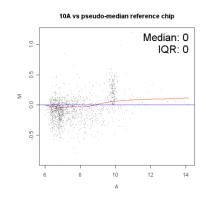
Bioconductor package affy

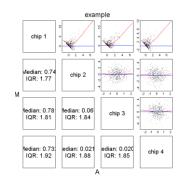


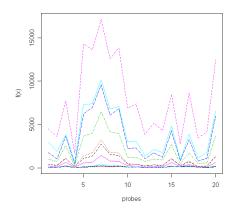












References



- 1) Yang Y, Dudoit S, Luu P, and Speed T. Normalization for cDNA Microarray Data. (2000) *UC Berkeley Tech Report*.
- Irizarry R, Bolstad B, Collin F, Cope L, Hobbs B, and Speed T. (2003) Summaries of Affymetrix GeneChip probe level data.
 Nucleic Acid Research. 31.
- 3) Dudoit, S., Gentleman, R., Irizarry, R., and Yang, Y. (2002) Preprocessing in DNA microarray experiments. *Bioconductor short course.*
- 4) http://www.expressionanalysis.com/pdf/Affy-Platform-Comparison-Tech-Note.pdf
- Bolstad BM, Irizarry RA, Astrand M, and Speed T. A comparison of normalization methods for high density oligonucleotide array based on variance bias. *Technical Report*.

R Code

```
# cDNA array plots
library (marray);
# signal vs. noise plot for a single cDNA array
data(MouseArray)
                                                 # get mouse array data
plot.svb(mouse.data, "red",image.id=1,col='red',main='Singal vs. Noise for Cy5 channel on array #1')
# Examples use swirl dataset
data(swirl)
# look at image file from swirl data
maImage(swirl)
# look at boxplot from swirl data by print-tip
maBoxplot(swirl[,3])
# one form of an MvA plot
library(sma)
# mouse arrav
data(MouseArray)
plot.mva(mouse.data, mouse.setup, norm="l", 2, extra.type="pci",plot.type="n")
# Pre-normalization MvA-plot for the Swirl 93 array, with the lowess fits for
# individual print-tip-groups.
# - Default arguments
maPlot(swirl[,1],main='Print-tip Loess pre-normalization')
# Post-normalization using print-tip loess
mnorm<-maNorm(swirl[,1], norm="p", span=0.45)</pre>
maPlot(mnorm, main='Print-tip Loess post-normalization')
```



R Code

```
# scatter plot
cars.lm <- lm(dist~speed, data=cars)</pre>
plot(cars$speed,cars$dist,xlab="speed",ylab="dist",main="regression(cars)")
abline(as.numeric(cars.lm$coefficients[1]),as.numeric(cars.lm$coefficients[2]),col='red',lwd=2)
# lowess smoothing plot
data(cars)
plot(cars, main = "lowess(cars)")
lines(lowess(cars), col = 2,1wd=2)
lines(lowess(cars, f=.2), col = 3,1wd=2)
legend(5, 120, c(paste("f = ", c("2/3", ".2"))), lty = 1, col = 2:3)
# load affy library
library(affy)
 # get data
data(affybatch.example)
# plot data both before and after loess normalization using PM data
x <- pm(affybatch.example)</pre>
mva.pairs(x)
x <- normalize.loess(x,subset=1:nrow(x))
mva.pairs(x)
```



R Code

```
# affy normalization parameters for expresso function
> bgcorrect.methods
[1] "mas" "none" "rma" "rma2"
> normalize.AffyBatch.methods
[1] "constant" "contrasts" "invariantset" "loess"
[5] "qspline" "quantiles" "quantiles.robust"
> pmcorrect.methods
[1] "mas" "pmonly" "subtractmm"
> express.summary.stat.methods
[1] "avgdiff" "liwong" "mas" "medianpolish" "playerout"
eset <- expresso(affybatch.example,bgcorrect.method="rma",
            normalize.method="quantiles",
            pmcorrect.method="pmonly",
            summary.method="medianpolish")
# look at data frame of RMA values
exprs(eset)[1:4,]
# first scatter plot of R vs. G and un-normalized MvA plot with Mouse cDNA data
> plot(log(mouse.data$G),log(mouse.data$R),xlab='Cy3',ylab='Cy5',main='logR vs. logG')
> plot.mva(mouse.data, mouse.setup, norm="n", 2, extra.type="p",plot.type="r",main="MvA plot of R/G")
```