μ TOSS Quick Start Guide

Gilles Blanchard, Weierstrass Institute for Applied Analysis and Stochastics Berlin
Thorsten Dickhaus, Humboldt-University Berlin
Niklas Hack, Medical University of Vienna
Frank Konietschke, Georg-August-University Göttingen

Kornelius Rohmeyer, Leibniz University Hannover

Jonathan Rosenblatt, Tel Aviv University Marsel Scheer, German Diabetes Center

Wiebke Werft, German Cancer Research Center

December 4, 2017

Abstract

 μ TOSS is an R package providing an open source, easy-to-extend platform for multiple hypothesis testing (MHT), one of the most active research fields in statistics over the last 10-15 years. Its first motivation is to establish a common platform and standardization for MHT procedures at large. The μ TOSS software has been designed and written in the framework of a "Harvest Programme" call of the PASCAL2 European research network. Basically, it consists of the two R packages mutoss and mutossGUI. For researchers, it features a convenient unification of interfaces for MHT procedures (including standardized functions to access existing specific MHT R packages such as multtest and multcomp, as well as recent MHT procedures that are not available elsewhere) and helper functions facilitating the setup of benchmark simulations for comparison of competing methods. For end users, a graphical user interface and an online user's guide for finding appropriate methods for a given specification of the multiple testing problem is included. Ongoing maintenance and subsequent extensions will aim at establishing μ TOSS as a state of the art in statistical computing for MHT.

1 Introduction

The μ TOSS packages allow the user to discover, apply and compare multiple testing procedure and multiple interval estimation procedures.

The μ TOSS packages include a corpus of functions implementing and integrating these procedures and a GUI. These are found in the mutoss and mutossGUI packages respectively.

2 μ TOSS Rationale

The rationale behind the μ TOSS packages is two-fold.

It is aimed at allowing statisticians to discover, apply and compare standard and custom multiplicity controlling procedures. This is achieved by the mutoss package.

It is also aimed at the researcher wishing to Analise new data or reproduce published results. This is accomplished by the mutossGUI package.

At the time of release, the package has only undergone basic testing. This being the case, we recommend new data to be analyzed with standard software alongside μ TOSS. This is planned to change in future releases.

3 System Requirements

3.1 mutoss Package

The package will run on any machine running R with recommended version 2.8 and above.

3.2 mutossGUI package

On top of the mutoss package requirements, Java Run time Environment ver 5 and above is needed.

4 GUI Work flow

Download and install the mutossGUI package. The GUI should start automatically. Others wise load it with

>mutossGUI()

4.1 Testing of Hypotheses

If you have already a vector of p-values start at step (5).

- 1. Load the raw data (assumed to be a *data.frame* object) using the **Data** button.
- Specify the model type and explanatory variables using the Model button.
 For linear contrasts choose Single endpoint in k groups.
 For applying the same model to many response variables choose Multiple (linear) regression.
- 3. Define model by choosing response and expalnatory variables.
- 4. Define the hypotheses of interest by specifying the contrasts using the **Hypotheses** button.

- 5. Insert p-values using the **p-Value** button or calculate them following the previous steps.
- 6. Choose the error type to control using the **Error Rate** button.
- 7. Use the **Adjusted p-Values** to calculate the procedure specific adjusted p-values (you will be propted for additional options when necesary) or choose **Rejeted** to apply the procedure and reject hypotheses.
- 8. Visualize results by choosing the **Info** option in the **Adjusted p-Values** or **Rejected** buttons.
- 9. Save the output as an R object using the File->Export MuToss Object to R option.

Further analysis is now possible using the compareMutoss functions or other R functionality.

4.2 Interval Estimations

Steps 1-4 are identical to the hypothesis testing work flow.

- 1. Load the raw data (assumed to be a *data.frame* object) using the **Data** button.
- Specify the model type and explanatory variables using the Model button.
 For linear contrasts choose Single endpoint in k groups.
 For applying the same model to many response variables choose Multiple (linear) regression.
- 3. Define model by choosing response and expalnatory variables.
- 4. Define the contrasts of interest by specifying the contrasts using the **Hy- potheses** button.
- 5. Choose the error type to control using the **Error Rate** button.
- 6. Use the **Confidence Intervals** to compute confidence intervals on parameters of interest.
- 7. Visualize results by choosing the **Info** option in the **Confidence Intervals** button.
- 8. Save the output as an R object using the File->Export MuToss Object to R option.

Further analysis is now possible using R functionality.

5 Command Line Work Flow

Download and install the mutoss package to access the different procedures in the package (note mutossGUI is not needed for this purpose). A list can presented using

>help(package='mutoss')

To work with these elementary functions, just use them as any other R function. See inline help for further details.

To use these functions to read and write into Mutoss S4 class objects use the mutoss.apply() function. See the inline help of the function for further details.

6 Glossary

Hypotheses-Testing-Procedures The corpus of procedures for testing multiple statistical hypotheses.

Interval-Estimating-Procedures The corpus of procedures for constructing interval estimates for multiple parameters.

p-Value-Procedures The corpus of (multiple) hypotheses testing procedures which rely on the marginal p-values of each hypothesis (and do not require the original data and model). This procedures might possibly require additional information such as logical relations between procedures, a qualitative description of the probabilistic relation between test statistics etc.

Data-Procedures The corpus of (multiple) testing procedures which require the original response variables, the explanatory variables (model) and the parameters of interest (contrasts).

These procedures can be seen as p-value-procedures with a specific relation between test-statistics which is derived from the model and the contrasts.

Error-Type The type of error a procedure aims to control. This can be a hypothesis testing error rate (FWER. FDR,...) or an interval estimation error rate (simultanous coverage, false coverage rate,...).

Error-Rate The allowed rate of the *Error Type*.