

# Package ‘hierinf’

May 19, 2024

**Type** Package

**Title** Hierarchical Inference

**Version** 1.22.0

**Description** Tools to perform hierarchical inference for one or multiple studies / data sets based on high-dimensional multivariate (generalised) linear models. A possible application is to perform hierarchical inference for GWA studies to find significant groups or single SNPs (if the signal is strong) in a data-driven and automated procedure. The method is based on an efficient hierarchical multiple testing correction and controls the FWER. The functions can easily be run in parallel.

**License** GPL-3 | file LICENSE

**Encoding** UTF-8

**LazyData** yes

**Depends** R (>= 3.6.0)

**Imports** fmsb, glmnet, methods, parallel, stats

**Suggests** knitr, MASS, testthat

**biocViews** Clustering, GenomeWideAssociation, LinkageDisequilibrium, Regression, SNP

**VignetteBuilder** knitr

**RoxygenNote** 6.1.1

**git\_url** <https://git.bioconductor.org/packages/hierinf>

**git\_branch** RELEASE\_3\_19

**git\_last\_commit** 76f3d9b

**git\_last\_commit\_date** 2024-04-30

**Repository** Bioconductor 3.19

**Date/Publication** 2024-05-19

**Author** Claude Renaux [aut, cre],  
Laura Buzdugan [aut],  
Markus Kalisch [aut],  
Peter Bühlmann [aut]

**Maintainer** Claude Renaux <renaux@stat.math.ethz.ch>

## Contents

cluster_position . . . . .	2
cluster_var . . . . .	4
compute_r2 . . . . .	6
hierinf . . . . .	7
multisplit . . . . .	8
print.hierT . . . . .	10
simGWAS . . . . .	11
test_hierarchy . . . . .	12
test_only_hierarchy . . . . .	15

<b>Index</b>	<b>19</b>
--------------	-----------

---

cluster_position	<i>Build Hierarchical Tree based on Position</i>
------------------	--

---

## Description

Build a hierarchical tree based on the position of the variables.

## Usage

```
cluster_position(position, block = NULL, sort.parallel = TRUE,
  parallel = c("no", "multicore", "snow"), ncpus = 1L, cl = NULL)
```

## Arguments

position	a data frame with two columns specifying the variable names and the corresponding position or a list of data frames for multiple data sets. The first column is required to contain the variable names and to be of type character. The second column is required to contain the position and to be of type numeric.
block	a data frame or matrix specifying the second level of the hierarchical tree. The first column is required to contain the variable names and to be of type character. The second column is required to contain the group assignment and to be a vector of type character or numeric. If not supplied, the second level is built based on the data.
sort.parallel	a logical indicating whether the values are sorted with respect to the size of the block. This can reduce the run time for parallel computation.
parallel	type of parallel computation to be used. See the 'Details' section.
ncpus	number of processes to be run in parallel.
cl	an optional <b>parallel</b> or <b>snow</b> cluster used if parallel = "snow". If not supplied, a cluster on the local machine is created.

## Details

The hierarchical tree is built based on recursive binary partitioning of consecutive variables w.r.t. their position. The partitioning consists of splitting a given node / cluster into two children of about equal size based on the positions of the variables. If a node contains an odd number of variables, then the variable in the middle w.r.t. position is assigned to the cluster containing the closest neighbouring variable. Hence, clusters at a given depth of the binary hierarchical tree contain about the same number of variables.

If the argument `block` is supplied, i.e. the second level of the hierarchical tree is given, the function can be run in parallel across the different blocks by specifying the arguments `parallel` and `ncpus`. There is an optional argument `cl` if `parallel = "snow"`. There are three possibilities to set the argument `parallel`: `parallel = "no"` for serial evaluation (default), `parallel = "multicore"` for parallel evaluation using forking, and `parallel = "snow"` for parallel evaluation using a parallel socket cluster. It is recommended to select `RNGkind("L'Ecuyer-CMRG")` and set a seed to ensure that the parallel computing of the package `hierinf` is reproducible. This way each processor gets a different substream of the pseudo random number generator stream which makes the results reproducible if the arguments (as `sort`, `parallel` and `ncpus`) remain unchanged. See the vignette or the reference for more details.

## Value

The returned value is an object of class `"hierD"`, consisting of two elements, the argument `"block"` and the hierarchical tree `"res.tree"`.

The element `"block"` defines the second level of the hierarchical tree if supplied.

The element `"res.tree"` contains a [dendrogram](#) for each of the blocks defined in the argument `block`. If the argument `block` is `NULL` (i.e. not supplied), the element contains only one [dendrogram](#).

## References

Renaux, C. et al. (2018), Hierarchical inference for genome-wide association studies: a view on methodology with software. (arXiv:1805.02988)

## See Also

[cluster\\_var](#) and [test\\_hierarchy](#).

## Examples

```
# The column names of the data frames position and block are optional.
position <- data.frame("var.name" = paste0("Var", 1:500),
                      "position" = seq(from = 1, to = 1000, by = 2),
                      stringsAsFactors = FALSE)
dendr1 <- cluster_position(position = position)

block <- data.frame("var.name" = paste0("Var", 1:500),
                  "block" = rep(c(1, 2), each = 250),
                  stringsAsFactors = FALSE)
dendr2 <- cluster_position(position = position, block = block)
```

---

`cluster_var`*Build Hierarchical Tree based on Hierarchical Clustering*

---

## Description

Build a hierarchical tree based on hierarchical clustering of the variables.

## Usage

```
cluster_var(x = NULL, d = NULL, block = NULL, method = "average",
            use = "pairwise.complete.obs", sort.parallel = TRUE,
            parallel = c("no", "multicore", "snow"), ncpus = 1L, cl = NULL)
```

## Arguments

- |                            |   |
|----------------------------|---|
| <code>x</code>             | a matrix or list of matrices for multiple data sets. The matrix or matrices have to be of type numeric and are required to have column names / variable names. The rows and the columns represent the observations and the variables, respectively. Either the argument <code>x</code> or <code>d</code> has to be specified.   |
| <code>d</code>             | a dissimilarity matrix. This can be either a symmetric matrix of type numeric with column and row names or an object of class <code>dist</code> with labels. Either the argument <code>x</code> or <code>d</code> has to be specified.  |
| <code>block</code>         | a data frame or matrix specifying the second level of the hierarchical tree. The first column is required to contain the variable names and to be of type character. The second column is required to contain the group assignment and to be a vector of type character or numeric. If not supplied, the second level is built based on the data.   |
| <code>method</code>        | the agglomeration method to be used for the hierarchical clustering. See <code>hclust</code> for details.   |
| <code>use</code>           | the method to be used for computing covariances in the presence of missing values. This is important for multiple data sets which do not measure exactly the same variables. If data is specified using the argument <code>x</code> , the dissimilarity matrix for the hierarchical clustering is calculated using correlation. See the 'Details' section and <code>cor</code> for all the options. |
| <code>sort.parallel</code> | a logical indicating whether the values are sorted with respect to the size of the block. This can reduce the run time for parallel computation.  |
| <code>parallel</code>      | type of parallel computation to be used. See the 'Details' section.   |
| <code>ncpus</code>         | number of processes to be run in parallel.  |
| <code>cl</code>            | an optional <b>parallel</b> or <b>snow</b> cluster used if <code>parallel = "snow"</code> . If not supplied, a cluster on the local machine is created.   |

## Details

The hierarchical tree is built by hierarchical clustering of the variables. Either the data (using the argument `x`) or a dissimilarity matrix (using the argument `d`) can be specified.

If one or multiple data sets are defined using the argument `x`, the dissimilarity matrix is calculated by one minus squared empirical correlation. In the case of multiple data sets, a single hierarchical tree is jointly estimated using hierarchical clustering. The argument `use` is important because missing values are introduced if the data sets do not measure exactly the same variables. The argument `use` determines how the empirical correlation is calculated.

Alternatively, it is possible to specify a user-defined dissimilarity matrix using the argument `d`.

If the argument `x` and `block` are supplied, i.e. the `block` defines the second level of the hierarchical tree, the function can be run in parallel across the different blocks by specifying the arguments `parallel` and `ncpus`. There is an optional argument `cl` if `parallel = "snow"`. There are three possibilities to set the argument `parallel`: `parallel = "no"` for serial evaluation (default), `parallel = "multicore"` for parallel evaluation using forking, and `parallel = "snow"` for parallel evaluation using a parallel socket cluster. It is recommended to select `RNGkind("L'Ecuyer-CMRG")` and set a seed to ensure that the parallel computing of the package `hierinf` is reproducible. This way each processor gets a different substream of the pseudo random number generator stream which makes the results reproducible if the arguments (as `sort.parallel` and `ncpus`) remain unchanged. See the vignette or the reference for more details.

## Value

The returned value is an object of class `"hierD"`, consisting of two elements, the argument `"block"` and the hierarchical tree `"res.tree"`.

The element `"block"` defines the second level of the hierarchical tree if supplied.

The element `"res.tree"` contains a [dendrogram](#) for each of the blocks defined in the argument `block`. If the argument `block` is `NULL` (i.e. not supplied), the element contains only one [dendrogram](#).

## References

Renaux, C. et al. (2018), Hierarchical inference for genome-wide association studies: a view on methodology with software. (arXiv:1805.02988)

## See Also

[cluster\\_position](#) and [test\\_hierarchy](#).

## Examples

```
library(MASS)
x <- mvrnorm(200, mu = rep(0, 500), Sigma = diag(500))
colnames(x) <- paste0("Var", 1:500)
dendr1 <- cluster_var(x = x)

# The column names of the data frame block are optional.
block <- data.frame("var.name" = paste0("Var", 1:500),
                   "block" = rep(c(1, 2), each = 250),
                   stringsAsFactors = FALSE)
```

```
dendr2 <- cluster_var(x = x, block = block)

# The matrix x is first transposed because the function dist calculates
# distances between the rows.
d <- dist(t(x))
dendr3 <- cluster_var(d = d, method = "single")
```

---

compute\_r2

*Compute R squared*


---

## Description

Compute the R squared value for a given cluster or group of variables.

## Usage

```
compute_r2(x, y, res.test.hierarchy, clvar = NULL,
  family = c("gaussian", "binomial"), colnames.cluster = NULL)
```

## Arguments

x	a matrix or list of matrices for multiple data sets. The matrix or matrices have to be of type numeric and are required to have column names / variable names. The rows and the columns represent the observations and the variables, respectively.
y	a vector, a matrix with one column, or list of the aforementioned objects for multiple data sets. The vector, vectors, matrix, or matrices have to be of type numeric.
res.test.hierarchy	the output of one of the functions <a href="#">test_hierarchy</a> , <a href="#">test_only_hierarchy</a> , or <a href="#">multisplit</a> .
clvar	a matrix or list of matrices of control variables.
family	a character string naming a family of the error distribution; either "gaussian" or "binomial".
colnames.cluster	The column names / variables names of the cluster of interest. If not supplied, the R squared value of the full model is computed.

## Details

The R squared value is computed based on the output of the multi-sample splitting step. For each split, the intersection of the cluster / group (specified in `colnames.cluster`) and the selected variables is taken and R squared values are computed based on the second halves of observations. Finally, the R squared values are averaged over the B splits and over the different data sets if multiple data sets are supplied.

For a continuous response, the adjusted R squared values is calculated for a given cluster or group of variables. The Nagelkerke's R squared values is computed for a binary response using the function [NagelkerkeR2](#).

If `colnames.cluster` is not supplied, the R squared value of the full model is computed.

### Value

The returned value is the R squared value.

### References

Renaux, C. et al. (2018), Hierarchical inference for genome-wide association studies: a view on methodology with software. (arXiv:1805.02988)

Nagelkerke, N. J. et al. (1991). A note on a general definition of the coefficient of determination. *Biometrika*, 78:691–692.

### See Also

[test\\_hierarchy](#).

### Examples

```
n <- 200
p <- 500
library(MASS)
set.seed(3)
x <- mvrnorm(n, mu = rep(0, p), Sigma = diag(p))
colnames(x) <- paste0("Var", 1:p)
beta <- rep(0, p)
beta[c(5, 20, 46)] <- 1
y <- x %*% beta + rnorm(n)

dendr <- cluster_var(x = x)
set.seed(47)
sign.clusters <- test_hierarchy(x = x, y = y, dendr = dendr,
                              family = "gaussian")

compute_r2(x = x, y = y, res.test.hierarchy = sign.clusters,
           family = "gaussian",
           colnames.cluster = c("Var1", "Var5", "Var8"))
```

### Description

The hierinf package provides the functions to perform hierarchical inference. The main workflow consists of two function calls.

## Functions

The building of the hierarchical tree can be achieved by either of the functions `cluster_var` or `cluster_position`. The function `test_hierarchy` performs the hierarchical testing by going top down through the hierarchical tree and obviously requires the hierarchical tree as an input.

It is possible to calculate the R squared value of a given cluster using `compute_r2`.

The hierarchical testing consists of two steps which can be evaluated separately if desired. Instead of calling `test_hierarchy`, the multi-sample splitting step is performed by `multisplit` and its output is used by the function `test_only_hierarchy` to test for significant clusters by going top down through the hierarchical tree.

---

multisplit

*Multi-sample splitting*

---

## Description

The data is randomly split in two halves w.r.t. the observations and variable selection using Lasso is performed on one half. Whereas the second half and the selected variables are later used for testing by the function `test_only_hierarchy`. This is repeated multiple times.

## Usage

```
multisplit(x, y, clvar = NULL, B = 50, proportion.select = 1/6,
  standardize = FALSE, family = c("gaussian", "binomial"),
  parallel = c("no", "multicore", "snow"), ncpus = 1L, cl = NULL,
  check.input = TRUE)
```

## Arguments

x	a matrix or list of matrices for multiple data sets. The matrix or matrices have to be of type numeric and are required to have column names / variable names. The rows and the columns represent the observations and the variables, respectively.
y	a vector, a matrix with one column, or list of the aforementioned objects for multiple data sets. The vector, vectors, matrix, or matrices have to be of type numeric. For <code>family = "binomial"</code> , the response is required to be a binary vector taking values 0 and 1.
clvar	a matrix or list of matrices of control variables.
B	number of sample splits.
proportion.select	proportion of variables to be selected by Lasso in the multi-sample splitting step.
standardize	a logical value indicating whether the variables should be standardized.
family	a character string naming a family of the error distribution; either "gaussian" or "binomial".
parallel	type of parallel computation to be used. See the 'Details' section.
ncpus	number of processes to be run in parallel.



- `cl` an optional **parallel** or **snow** cluster used if `parallel = "snow"`. If not supplied, a cluster on the local machine is created.
- `check.input` a logical value indicating whether the function should check the input. This argument is used to call `multisplit` within `test_hierarchy`.

## Details

A given data with `nobs` is randomly split in two halves w.r.t. the observations and `nobs * proportion.select` variables are selected using Lasso (implemented in `glmnet`) on one half. Control variables are not penalized if supplied using the argument `clvar`. This is repeated `B` times for each data set if multiple data sets are supplied. Those splits (i.e. second halves of observations) and corresponding selected variables are used to perform hierarchical testing by the function `test_only_hierarchy`.

The multi-sample split step can be run in parallel across the different sample splits (`B` corresponds to number of sample splits) by specifying the arguments `parallel` and `ncpus`. There is an optional argument `cl` if `parallel = "snow"`. There are three possibilities to set the argument `parallel`: `parallel = "no"` for serial evaluation (default), `parallel = "multicore"` for parallel evaluation using forking, and `parallel = "snow"` for parallel evaluation using a parallel socket cluster. It is recommended to select `RNGkind("L'Ecuyer-CMRG")` and set a seed to ensure that the parallel computing of the package `hierinf` is reproducible. This way each processor gets a different sub-stream of the pseudo random number generator stream which makes the results reproducible if the arguments (as `sort.parallel` and `ncpus`) remain unchanged. See the vignette or the reference for more details.

## Value

The returned value is an object of class `"hierM"`, consisting of a list with number of elements corresponding to the number of data sets. Each element (corresponding to a data set) contains the indices of the second half of variables (which were not used to select the variables). The second matrix contains the column names / variable names of the selected variables.

## References

- Renaux, C. et al. (2018), Hierarchical inference for genome-wide association studies: a view on methodology with software. (arXiv:1805.02988)
- Meinshausen, N., Meier, L. and Bühlmann, P. (2009), P-values for high-dimensional regression, *Journal of the American Statistical Association* 104, 1671-1681.

## See Also

`cluster_var`, `cluster_position`, `test_only_hierarchy`, `test_hierarchy`, and `compute_r2`.

## Examples

```
n <- 200
p <- 500
library(MASS)
set.seed(3)
x <- mvrnorm(n, mu = rep(0, p), Sigma = diag(p))
colnames(x) <- paste0("Var", 1:p)
```

```

beta <- rep(0, p)
beta[c(5, 20, 46)] <- 1
y <- x %*% beta + rnorm(n)

set.seed(84)
res.multisplit <- multisplit(x = x, y = y, family = "gaussian")

```

---

print.hierT

*Print Object of Class hierT*


---

### Description

Print significant clusters or groups of variables of an object of class hierT.

### Usage

```

## S3 method for class 'hierT'
print(x, n.terms = 5L, digits = max(3,
  getOption("digits") - 3), right = FALSE, ...)

```

### Arguments

x	an object of class hierT
n.terms	maximum number of column names or variables names to be printed per cluster or group of variables.
digits	number of significant digits to be used.
right	logical value indicating whether the values should or should not be right-aligned.
...	additional arguments to <a href="#">print.data.frame</a>

### Details

The function prints the significant clusters or groups of variables of an object of class hierT. By default, it prints at most the first n.terms column or variable names per significant cluster and the number of omitted column names are printed in square brackets (if any).

### Value

The returned values is a invisible copy of the object x.

### References

Renaux, C. et al. (2018), Hierarchical inference for genome-wide association studies: a view on methodology with software. (arXiv:1805.02988)

### See Also

[invisible.](#)

**Examples**

```

n <- 200
p <- 500
library(MASS)
set.seed(3)
x <- mvrnorm(n, mu = rep(0, p), Sigma = diag(p))
colnames(x) <- paste0("Var", 1:p)
beta <- rep(0, p)
beta[c(5, 20, 46)] <- 1
y <- x %*% beta + rnorm(n)

dendr <- cluster_var(x = x)
sign.clusters <- test_hierarchy(x = x, y = y, dendr = dendr,
                              family = "gaussian")

# The argument n.terms is useful if there is one or multiple
# significant groups containing many variables.
# print(sign.clusters, n.terms = 4)

print(sign.clusters, right = TRUE)

print(sign.clusters, digits = 4)

```

---

simGWAS

*Simulated GWAS data set*


---

**Description**

The data set simGWAS was simulated using PLINK where the SNPs were binned into different allele frequency ranges. There are 250 controls and 250 cases, i.e. a binary response and 500 subjects. The variables age and sex are two additional control variables. The variables SNP.1 till SNP.990 were simulated to have no association with the response and the variables SNP.991 till SNP.1000 have a population odds ratio of 2.

**Usage**

```
data(simGWAS)
```

**Format**

A list with three elements:

- x a matrix with 500 rows and 1000 columns where the rows and columns correspond to the subjects and variables, respectively. The variables are named SNP.1, ..., SNP.1000.
- y binary response vector with 500 elements where the elements correspond to the subjects.
- clvar a matrix with 500 rows and 2 columns where the rows and columns correspond to the subjects and variables, respectively. The age of the subject is stored in the variable age. The variable sex takes the value 0 for men and 1 for women.

**Source**

Buzdugan L (2018). hierGWAS: Assessing statistical significance in predictive GWA studies. R package version 1.10.0.

**Examples**

```
data(simGWAS)
sim.geno <- simGWAS$x
sim.pheno <- simGWAS$y
sim.clvar <- simGWAS$clvar

dendr <- cluster_var(x = sim.geno)
set.seed(1234)
result <- test_hierarchy(x = sim.geno, y = sim.pheno,
                        dendr = dendr, clvar = sim.clvar,
                        family = "binomial")
```

---

test\_hierarchy

*Hierarchical Testing*


---

**Description**

Hierarchical testing based on multi-sample splitting.

**Usage**

```
test_hierarchy(x, y, dendr, clvar = NULL, family = c("gaussian",
"binomial"), B = 50, proportion.select = 1/6, standardize = FALSE,
alpha = 0.05, global.test = TRUE, agg.method = c("Tippett",
"Stouffer"), verbose = FALSE, sort.parallel = TRUE,
parallel = c("no", "multicore", "snow"), ncpus = 1L, cl = NULL)
```

**Arguments**

x	a matrix or list of matrices for multiple data sets. The matrix or matrices have to be of type numeric and are required to have column names / variable names. The rows and the columns represent the observations and the variables, respectively.
y	a vector, a matrix with one column, or list of the aforementioned objects for multiple data sets. The vector, vectors, matrix, or matrices have to be of type numeric. For family = "binomial", the response is required to be a binary vector taking values 0 and 1.
dendr	the output of one of the functions <a href="#">cluster_var</a> or <a href="#">cluster_position</a> .
clvar	a matrix or list of matrices of control variables.
family	a character string naming a family of the error distribution; either "gaussian" or "binomial".
B	number of sample splits.

proportion.select	proportion of variables to be selected by Lasso in the multi-sample splitting step.
standardize	a logical value indicating whether the variables should be standardized.
alpha	the significant level at which the FWER is controlled.
global.test	a logical value indicating whether the global test should be performed.
agg.method	a character string naming an aggregation method which aggregates the p-values over the different data sets for a given cluster; either "Tippett" (Tippett's rule) or "Stouffer" (Stouffer's rule). This argument is only relevant if multiple data sets are specified in the function call.
verbose	logical value indicating whether the progress of the computation should be printed in the console.
sort.parallel	a logical indicating whether the values are sorted with respect to the size of the block. This can reduce the run time for parallel computation.
parallel	type of parallel computation to be used. See the 'Details' section.
ncpus	number of processes to be run in parallel.
cl	an optional <b>parallel</b> or <b>snow</b> cluster used if parallel = "snow". If not supplied, a cluster on the local machine is created.

## Details

The hierarchical testing requires the output of one of the functions `cluster_var` or `cluster_position` as an input (argument `dendr`).

The function first performs multi-sample splitting step. A given data with `nobs` is randomly split in two halves w.r.t. the observations and `nobs * proportion.select` variables are selected using Lasso (implemented in `glmnet`) on one half. Control variables are not penalized if supplied using the argument `clvar`. This is repeated `B` times for each data set if multiple data sets are supplied.

Those splits (i.e. second halves of observations) and corresponding selected variables are used to perform hierarchical testing by going top down through the hierarchical tree. Testing only continues if at least one child of a given cluster is significant.

The multi-sample splitting step can be run in parallel across the different sample splits where the argument `B` corresponds to number of sample splits. If the argument `block` was supplied for the building of the hierarchical tree (i.e. in the function call of either `cluster_var` or `cluster_position`), i.e. the second level of the hierarchical tree was given, the hierarchical testing step can be run in parallel across the different blocks by specifying the arguments `parallel` and `ncpus`. There is an optional argument `cl` if `parallel = "snow"`. There are three possibilities to set the argument `parallel`: `parallel = "no"` for serial evaluation (default), `parallel = "multicore"` for parallel evaluation using forking, and `parallel = "snow"` for parallel evaluation using a parallel socket cluster. It is recommended to select `RNGkind("L'Ecuyer-CMRG")` and set a seed to ensure that the parallel computing of the package `hierinf` is reproducible. This way each processor gets a different substream of the pseudo random number generator stream which makes the results reproducible if the arguments (as `sort.parallel` and `ncpus`) remain unchanged. See the vignette or the reference for more details.

Note that if Tippett's aggregation method is applied for multiple data sets, then very small p-values are set to machine precision. This is due to rounding in floating point arithmetic.

**Value**

The returned value is an object of class "hierT", consisting of two elements, the result of the multi-sample splitting step "res.multisplit" and the result of the hierarchical testing "res.hierarchy".

The result of the multi-sample splitting step is a list with number of elements corresponding to the number of data sets. Each element (corresponding to a data set) contains a list with two matrices. The first matrix contains the indices of the second half of variables (which were not used to select the variables). The second matrix contains the column names / variable names of the selected variables.

The result of the hierarchical testing is a data frame of significant clusters with the following columns:

block	NA or the name of the block if the significant cluster is a subcluster of the block or is the block itself.
p.value	The p-value of the significant cluster.
significant.cluster	The column names of the members of the significant cluster.

There is a print method for this class; see [print.hierT](#).

**References**

Renaux, C. et al. (2018), Hierarchical inference for genome-wide association studies: a view on methodology with software. (arXiv:1805.02988)

**See Also**

[cluster\\_var](#), [cluster\\_position](#), and [compute\\_r2](#).

**Examples**

```
n <- 200
p <- 500
library(MASS)
set.seed(3)
x <- mvrnorm(n, mu = rep(0, p), Sigma = diag(p))
colnames(x) <- paste0("Var", 1:p)
beta <- rep(0, p)
beta[c(5, 20, 46)] <- 1
y <- x %*% beta + rnorm(n)

dendr1 <- cluster_var(x = x)
set.seed(68)
sign.clusters1 <- test_hierarchy(x = x, y = y, dendr = dendr1,
                               family = "gaussian")

## With block
# The column names of the data frame block are optional.
block <- data.frame("var.name" = paste0("Var", 1:p),
                  "block" = rep(c(1, 2), each = p/2),
                  stringsAsFactors = FALSE)
```

```
dendr2 <- cluster_var(x = x, block = block)
set.seed(23)
sign.clusters2 <- test_hierarchy(x = x, y = y, dendr = dendr2,
                                family = "gaussian")

# Access part of the object
sign.clusters2$res.hierarchy[, "block"]
sign.clusters2$res.hierarchy[, "p.value"]
# Column names or variable names of the significant cluster in the first row.
sign.clusters2$res.hierarchy[[1, "significant.cluster"]]
```

---

test\_only\_hierarchy    *Hierarchical Testing*

---

## Description

Hierarchical testing given the output of the function [multisplit](#).

## Usage

```
test_only_hierarchy(x, y, dendr, res.multisplit, clvar = NULL,
                   family = c("gaussian", "binomial"), alpha = 0.05,
                   global.test = TRUE, agg.method = c("Tippett", "Stouffer"),
                   verbose = FALSE, sort.parallel = TRUE, parallel = c("no",
                                "multicore", "snow"), ncpus = 1L, cl = NULL, check.input = TRUE,
                   unique.colnames.x = NULL)
```

## Arguments

x	a matrix or list of matrices for multiple data sets. The matrix or matrices have to be of type numeric and are required to have column names / variable names. The rows and the columns represent the observations and the variables, respectively.
y	a vector, a matrix with one column, or list of the aforementioned objects for multiple data sets. The vector, vectors, matrix, or matrices have to be of type numeric. For family = "binomial", the response is required to be a binary vector taking values 0 and 1.
dendr	the output of one of the functions <a href="#">cluster_var</a> or <a href="#">cluster_position</a> .
res.multisplit	the output of the function <a href="#">multisplit</a> .
clvar	a matrix or list of matrices of control variables.
family	a character string naming a family of the error distribution; either "gaussian" or "binomial".
alpha	the significant level at which the FWER is controlled.
global.test	a logical value indicating whether the global test should be performed.

<code>agg.method</code>	a character string naming an aggregation method which aggregates the p-values over the different data sets for a given cluster; either "Tippett" (Tippett's rule) or "Stouffer" (Stouffer's rule). This argument is only relevant if multiple data sets are specified in the function call.
<code>verbose</code>	a logical value indicating whether the progress of the computation should be printed in the console.
<code>sort.parallel</code>	a logical indicating whether the values are sorted with respect to the size of the block. This can reduce the run time for parallel computation.
<code>parallel</code>	type of parallel computation to be used. See the 'Details' section.
<code>ncpus</code>	number of processes to be run in parallel.
<code>cl</code>	an optional <b>parallel</b> or <b>snow</b> cluster used if <code>parallel = "snow"</code> . If not supplied, a cluster on the local machine is created.
<code>check.input</code>	a logical value indicating whether the function should check the input. This argument is used to call <code>test_only_hierarchy</code> within <code>test_hierarchy</code> .
<code>unique.colnames.x</code>	a character vector containing the unique column names of <code>x</code> . This argument is used to call <code>test_only_hierarchy</code> within <code>test_hierarchy</code> .

## Details

The function `test_only_hierarchy` requires the output of one of the functions `cluster_var` or `cluster_position` as an input (argument `dendr`). Furthermore it requires the output of the function `multisplit` as an input (argument `res.multisplit`). Hierarchical testing is performed by going top down through the hierarchical tree. Testing only continues if at least one child of a given cluster is significant.

If the argument `block` was supplied for the building of the hierarchical tree (i.e. in the function call of either `cluster_var` or `cluster_position`), i.e. the second level of the hierarchical tree was given, the hierarchical testing step can be run in parallel across the different blocks by specifying the arguments `parallel` and `ncpus`. There is an optional argument `cl` if `parallel = "snow"`. There are three possibilities to set the argument `parallel`: `parallel = "no"` for serial evaluation (default), `parallel = "multicore"` for parallel evaluation using forking, and `parallel = "snow"` for parallel evaluation using a parallel socket cluster. It is recommended to select `RNGkind("L'Ecuyer-CMRG")` and set a seed to ensure that the parallel computing of the package `hierinf` is reproducible. This way each processor gets a different substream of the pseudo random number generator stream which makes the results reproducible if the arguments (as `sort.parallel` and `ncpus`) remain unchanged. See the vignette or the reference for more details.

Note that if Tippett's aggregation method is applied for multiple data sets, then very small p-values are set to machine precision. This is due to rounding in floating point arithmetic.

## Value

The returned value is an object of class "hierT", consisting of two elements, the result of the multi-sample splitting step "`res.multisplit`" and the result of the hierarchical testing "`res.hierarchy`".

The result of the multi-sample splitting step is a list with number of elements corresponding to the number of data sets. Each element (corresponding to a data set) contains a list with two matrices. The first matrix contains the indices of the second half of variables (which were not used to select





```
family = "gaussian")

# Access part of the object
sign.clusters2$res.hierarchy[, "block"]
sign.clusters2$res.hierarchy[, "p.value"]
# Column names or variable names of the significant cluster in the first row.
sign.clusters2$res.hierarchy[[1, "significant.cluster"]]
```

# Index

## \* datasets

simGWAS, 11

cluster\_position, 2, 5, 8, 9, 12–17

cluster\_var, 3, 4, 8, 9, 12–17

compute\_r2, 6, 8, 9, 14, 17

cor, 4

dendrogram, 3, 5

dist, 4

glmnet, 9, 13

hclust, 4

hierinf, 7

hierinf-package (hierinf), 7

invisible, 10

multisplit, 6, 8, 8, 9, 15–17

NagelkerkeR2, 7

print.data.frame, 10

print.hierT, 10, 14, 17

RNGkind, 3, 5, 9, 13, 16

simGWAS, 11

test\_hierarchy, 3, 5–9, 12, 16, 17

test\_only\_hierarchy, 6, 8, 9, 15, 16