

Multiple Decision Making in the Face of Uncertainty

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- ▶ Some Motivating Problems.
- ▶ Multiple Decision Problems.
- ▶ Mathematical Framework (Decision Functions, Losses, Risks).
- ▶ **Special Case:** Optimal Choice Between Two Actions.
- ▶ Multiple Decision Processes.
- ▶ Multiple Decision Size Function.
- ▶ Class of FWER-Controlling MDFs.
- ▶ Class of FDR-Controlling MDFs.
- ▶ An Application to a Microarray Data Set.
- ▶ Towards Optimal MDFs.
- ▶ Applicability and Some Comparisons.

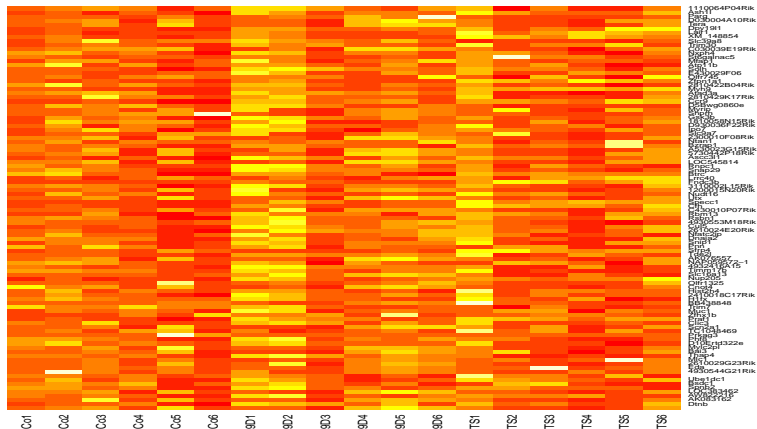
Some Motivating Questions and Areas of Relevance

- ▶ **Microarray data analysis:** Which genes are relevant?
- ▶ **Variable selection:** Which of many predictors are relevant?
- ▶ **Survival analysis:** Which predictors affects a lifetime variable?
- ▶ **Reliability:** Which components in a system are relevant?
- ▶ **Epidemiology:** Spread of a disease in a geographical area.
- ▶ **Oil (mineral) exploration:** Where to dig?
- ▶ **Business:** Locations of business ventures.
- ▶ **US Presidential Election:** Where to focus resources to optimize electoral votes?
- ▶ **Sporting Events:** Predicting outcomes of World Cup soccer games.

A Microarray Data: HeatMap of Gene Expression Levels

First 100 genes out of 41267 genes in a colon cancer study at USC (M Peña's Lab). Three groups (Control; 9 Days; 2 Weeks) with 6 replicates each.

HeatMap of First 100 Genes



A Typical Variable Selection Problem

- ▶ Model.

$$Y = \beta_0 + \sum_{j=1}^M \beta_j X_j + \epsilon$$

- ▶ M is large, but many β_j s are equal to zero.
- ▶ **Observed Data:** For $j = 1, 2, \dots, n$,

$$(Z_j, \delta_j, X_{1j}, X_{2j}, \dots, X_{Mj})$$

with

$$Z_j = \min(Y_j, C_j) \quad \text{and} \quad \delta_j = I\{Y_j \leq C_j\}$$

- ▶ **Goal:** To select the relevant predictor variables.

A Reliability (or Biological Pathways) Problem

- ▶ System is composed of components.
- ▶ Structure function, ϕ , relates components to system: series, parallel, series-parallel, etc.
- ▶ M potential components that could constitute a system. We do not know which components are relevant nor do we know the structure function.
- ▶ **Question:** Given data regarding states or lifetimes of system and components, to determine relevant components.
- ▶ Component lifetimes may be **censored** by system lifetime.
- ▶ Highly **nonlinear** types of relationships.

General Multiple Decision Problem

- ▶ **Discover** the value of a **parameter**

$$\theta = (\theta_1, \theta_2, \dots, \theta_M) \in \Theta = \{0, 1\}^M$$

- ▶ $\theta_m = 1$ means m th component is **relevant**; $\theta_m = 0$ means m th component is **not relevant**.
- ▶ **Choose** an **action**

$$a = (a_1, a_2, \dots, a_M) \in \mathfrak{A} = \{0, 1\}^M$$

- ▶ $a_m = 1$ means declare that $\theta_m = 1$, a **discovery**; $a_m = 0$ means declare $\theta_m = 0$, a **non-discovery**.

Assessing Actions via Losses

- ▶ Family-wise error indicator (FWEI):

$$L_0(a, \theta) = I \left\{ \sum_{m=1}^M a_m(1 - \theta_m) > 0 \right\}$$

- ▶ False Discovery Proportion (FDP):

$$L_1(a, \theta) = \frac{\sum_{m=1}^M a_m(1 - \theta_m)}{\max\{\sum_{m=1}^M a_m, 1\}}$$

- ▶ Missed Discovery Proportion (MDP):

$$L_2(a, \theta) = \frac{\sum_{m=1}^M (1 - a_m)\theta_m}{\max\{\sum_{m=1}^M \theta_m, 1\}}$$

Illustration

- ▶ $M = 10$ Decisions to Make.

Truth or State of Reality:	$\theta = (1, 1, 0, 1, 0, 0, 0, 0, 0, 1)$
Action Taken:	$a = (0, 1, 0, 1, 1, 0, 0, 0, 0, 0)$

- ▶ Agreements and Disagreements (in Tabular Form):

Truth (θ)	Action (a)		Total
	0	1	
0	5	1	6
1	2	2	4
Total	7	3	10

- ▶ Family wise error indicator (FWEI) = 1 (Type I)
- ▶ False discovery proportion (FDP) = $1/3 = .33$ (Type I)
- ▶ Missed discovery proportion (MDP) = $2/4 = .50$ (Type II)

Nostalgia: Paul, the Oracle!



Life is Tough: No Oracles, Just Statisticians!

- ▶ Obtain a BIG data (e.g., microarrays, Netflix):

$$X \in \mathfrak{X}$$

- ▶ Observable is Random:

$$X \sim P = \text{Unknown Probability Function}$$

- ▶ Marginal Components:

$$X_m = z_m(X) \in \mathfrak{X}_m \quad \text{and} \quad X_m \sim P_m = P z_m^{-1}$$

- ▶ Parameters of Interest:

$$\theta_m = \theta_m(P_m)$$

- ▶ Example:

$$\theta_m = 1 \iff P_m \in \{N(\mu, \sigma^2) : \mu > 0, \sigma^2 > 0\}$$

Multiple Decision Functions

- ▶ Multiple Decision Function:

$$\delta : \mathfrak{X} \rightarrow \mathfrak{A} = \{0, 1\}^M \quad \text{Note : } |\mathfrak{A}| = 2^M$$

- ▶ Components:

$$\delta = (\delta_1, \delta_2, \dots, \delta_M)$$

$$\delta_m : \mathfrak{X} \rightarrow \{0, 1\}$$

- ▶ \mathfrak{D} : space or collection of multiple decision functions.
- ▶ $\mathcal{M}_0 = \{m : \theta_m = 0\}$ and $\mathcal{M}_1 = \{m : \theta_m = 1\}$
- ▶ **Structure**: $\{\delta_m(X) : m \in \mathcal{M}_0\}$ is an independent collection, and is independent of $\{\delta_m(X) : m \in \mathcal{M}_1\}$.
- ▶ $\{\delta_m(X) : m \in \mathcal{M}_1\}$ need **NOT** be an independent collection.

Risk Functions: Averaged Losses over Possible Data

- ▶ Given a $\delta \in \mathfrak{D}$:
- ▶ Family-Wise Error Rate (FWER):

$$R_0(\delta, P) = E[L_0(\delta(X), \theta(P))]$$

- ▶ False Discovery Rate (FDR):

$$R_1(\delta, P) = E[L_1(\delta(X), \theta(P))]$$

- ▶ Missed Discovery Rate (MDR):

$$R_2(\delta, P) = E[L_2(\delta(X), \theta(P))]$$

- ▶ Expectations are with respect to $X \sim P$.
- ▶ **Our Goal:** Choose $\delta \in \mathfrak{D}$ with small risks, **whatever P is.**

Special Case: A Pair of Choices ($M = 1$)

- ▶ $\theta \in \Theta = \{0, 1\}$
- ▶ $a \in \mathfrak{A} = \{0, 1\}$
- ▶ $L_0(a, \theta) = L_1(a, \theta) = aI(\theta = 0)$
- ▶ $L_2(a, \theta) = (1 - a)I(\theta = 1)$
- ▶ $X \sim P$ with $P \in \{P_0, P_1\}$.
- ▶ Assume P_0 and P_1 have respective densities:

$$f_0(x) \quad \text{and} \quad f_1(x)$$

- ▶ $R_0(\delta, \theta) = R_1(\delta, \theta) = P_0(\delta(X) = 1)I(\theta = 0)$
- ▶ $R_2(\delta, \theta) = [1 - P_1(\delta(X) = 1)]I(\theta = 1)$

Types I and II Errors, Power, and Optimality

- ▶ $R_0(\delta, \theta)$: Type I error probability.
- ▶ $R_2(\delta, \theta)$: Type II error probability.
- ▶ Note

$$R_2(\delta, \theta = 1) = 1 - \pi(\delta)$$

where

$$\pi(\delta) = P_1(\delta(X) = 1) = \text{POWER of } \delta.$$

- ▶ **Desired Goal:** Given Type I level $\alpha \in [0, 1]$, find $\delta^*(\cdot; \alpha)$ with

$$R_0(\delta^*, \theta) \leq \alpha, \quad \text{for all } \theta,$$

and

$$R_1(\delta^*, \theta) \leq R_1(\delta, \theta), \quad \text{for all } \theta,$$

for any other δ with $R_1(\delta, \theta) \leq \alpha, \forall \theta$.

Neyman-Pearson MP Test δ_α^*

- ▶ Neyman and Pearson (1933): **optimal** [most powerful] **decision function** of form

$$\delta_\alpha^*(x) = \begin{cases} 1 & \text{if } f_1(x) > c(\alpha)f_0(x) \\ \gamma(x) & \text{if } f_1(x) = c(\alpha)f_0(x) \\ 0 & \text{if } f_1(x) < c(\alpha)f_0(x) \end{cases}$$

where $c(\alpha)$ and $\gamma(\alpha)$ satisfy

$$R_0(\delta_\alpha^*, \theta = 0) = \alpha.$$

- ▶ **Remark:** Depends on α , hence power depends on α .
- ▶ Leads to the notion of a **decision process**.

Concrete Example of a Decision Process

- ▶ **Model:** $X = (X_1, X_2, \dots, X_n) \stackrel{iid}{\sim} N(\mu, \sigma^2)$.
- ▶ **Problem:** Test $H_0 : \mu \leq \mu_0$ [$\theta = 0$] vs $H_1 : \mu > \mu_0$ [$\theta = 1$]
- ▶ **Decision Function:** t -test of size α given by

$$\delta(X; \alpha) = I \left\{ \frac{\sqrt{n}(\bar{X} - \mu_0)}{S} \geq t_{n-1; \alpha} \right\}$$

- ▶ Decision function depends on the size index α .
- ▶ **Decision Process:**

$$\Delta = (\delta(\alpha) \equiv \delta(\cdot; \alpha) : \alpha \in [0, 1])$$

- ▶ **Size Condition:**

$$\sup\{E_P[\delta(X; \alpha)] : \theta(P) = 0\} \leq \alpha$$

Multiple Decision Process

- ▶ Multiple decision problem with M components.
- ▶ **Multiple Decision Process:**

$$\Delta = (\Delta_m : m \in \mathcal{M} = \{1, 2, \dots, M\})$$

- ▶ Decision Process for m th Component:

$$\Delta_m = (\delta_m(\alpha) : \alpha \in [0, 1])$$

- ▶ **Example:** t -test decision process for each component.
- ▶ **Usual Approach:** Pick a δ_m from Δ_m using the **same** α .
- ▶ **Common Choices for α :** (weak) FWER Threshold of q use:

Bonferroni: $\alpha = q/M$

Sidak: $\alpha = 1 - (1 - q)^{1/M}$

Notion of Size Functions

- ▶ **Size Function:**

$$A : [0, 1] \rightarrow [0, 1]$$

continuous, strictly increasing, $A(0) = 0$ and $A(1) \leq 1$, and possibly differentiable.

- ▶ **Bonferroni** size function: $A(\alpha) = \alpha/M$

- ▶ **Sidak** size function: $A(\alpha) = 1 - (1 - \alpha)^{1/M}$

- ▶ \mathfrak{S} : collection of possible size functions.

- ▶ For decision process Δ and size function A , choose decision function from Δ via

$$\delta[A(\alpha)].$$

Multiple Decision Size Function

- ▶ For a multiple decision problem with M components, a multiple decision size function is

$$\mathbf{A} = (A_m : m \in \mathcal{M}) \quad \text{with} \quad A_m \in \mathfrak{S}.$$

- ▶ **Condition:**

$$1 - \prod_{m \in \mathcal{M}} [1 - A_m(\alpha)] \leq \alpha$$

- ▶ Given a $\Delta = (\Delta_m : m \in \mathcal{M})$ and an $\mathbf{A} = (A_m : m \in \mathcal{M})$, multiple decision function is

$$\delta(\alpha) = (\delta_m[A_m(\alpha)] : m \in \mathcal{M})$$

- ▶ Weak FWER of $\delta(\alpha)$:

$$R_0(\delta(\alpha), P) = 1 - \prod [1 - A_m(\alpha)] \leq \alpha$$

Neyman-Pearson Paradigm

- ▶ Control Type I error rate; minimize Type II error rate.
- ▶ Desired Type I error threshold: $q \in (0, 1)$
- ▶ **Weak Control:** For P with $\theta_m(P) = 0$ for all m , want a δ with

$$R_0(\delta, P) \leq q \quad \text{or} \quad R_1(\delta, P) \leq q.$$

- ▶ **Strong Control:** Whatever P is, want a δ such that

$$R_0(\delta, P) \leq q \quad \text{or} \quad R_1(\delta, P) \leq q.$$

- ▶ And, if above Type I error control is achieved, we want to have $R_2(\delta, P)$ small, if not optimal.

Towards Strong FWER Control

Given a MDP $\Delta = (\Delta_m)$ and MDS $\mathbf{A} = (A_m)$, for the chosen δ at α , its FWER is

$$\begin{aligned} R_0(\delta, P) &= E_P \left\{ I \left(\sum \delta_m [A_m(\alpha)] [1 - \theta_m(P)] > 0 \right) \right\} \\ &= P \left\{ \sum_{\mathcal{M}_0} \delta_m [A_m(\alpha)] > 0 \right\} \\ &= 1 - \prod_{\mathcal{M}_0} [1 - A_m(\alpha)] \\ &= 1 - \prod [1 - A_m(\alpha)]^{1 - \theta_m(P)} \end{aligned}$$

Question: Given a threshold of q , what is the best α ?

'Best' Choice of α

- **Oracle Paul's** Choice:

$$\alpha^\dagger(q; P) = \inf \left\{ \alpha \in [0, 1] : \prod [1 - A_m(\alpha)]^{1 - \theta_m(P)} < 1 - q \right\}$$

- But, **P is unknown**, hence $\theta_m(P)$ is also unknown. But we could estimate $\theta_m(P)$ by

$$\delta_m[A_m(\alpha)-].$$

- The Oracle's choice is then estimated by

$$\alpha^\dagger(q) = \inf \left\{ \alpha \in [0, 1] : \prod [1 - A_m(\alpha)]^{1 - \delta_m[A_m(\alpha)-]} < 1 - q \right\}$$

Strong FWER-Controlling MDF

- Chosen Multiple Decision Function:

$$\delta^\dagger(q) = \left(\delta_m[A_m(\alpha^\dagger(q))] : m \in \mathcal{M} \right)$$

- Theorem

Given a $\Delta = (\Delta_m)$ and an $\mathbf{A} = (A_m)$, the $\delta^\dagger(q)$ defined above has

$$R_0(\delta^\dagger(q), P) \leq q$$

*whatever P is. That is, $\delta^\dagger(q)$ is an MDF achieving **strong FWER control** at level q .*

Generalized P -Values

► Definition

The m th component of the vector of generalized P -value statistic associated with Δ and \mathbf{A} is

$$\alpha_m \equiv \alpha_m(\Delta, \mathbf{A}) = \inf\{\alpha \in [0, 1] : \delta_m[A_m(\alpha)] = 1\}$$

- Smallest size to decide in favor of $\theta_m = 1$ under (Δ, \mathbf{A}) .
- Ordered Generalized P -Value Statistics:

$$0 \equiv \alpha_{(0)} < \alpha_{(1)} < \alpha_{(2)} < \dots < \alpha_{(M)} < \alpha_{(M+1)} \equiv 1$$

- Observe that for

$$\alpha \in [\alpha_{(k)}, \alpha_{(k+1)}) \iff \sum \delta_m[A_m(\alpha)] = k$$

- ▶ Given MDP $\Delta = (\Delta_m)$ and MDS $\mathbf{A} = (A_m)$, the MDF

$$\delta(\alpha) = (\delta_m[A_m(\alpha)] : m \in \mathcal{M})$$

has FDR

$$R_1(\delta(\alpha), P) = E_P \left\{ \frac{\sum \delta_m[A_m(\alpha)](1 - \theta_m(P))}{\sum \delta_m[A_m(\alpha)]} \right\}$$

- ▶ Observe:

$$E_P \left\{ \sum \delta_m[A_m(\alpha)](1 - \theta_m(P)) \right\} \leq \sum A_m(\alpha)$$

Optimal Choice of α

- ▶ Preceding considerations heuristically suggest the α :

$$\alpha^*(q) = \sup \left\{ \alpha \in [0, 1] : \sum A_m(\alpha) \leq q \sum \delta_m[A_m(\alpha)] \right\}$$

- ▶ Chosen Multiple Decision Function:

$$\delta^*(q) = (\delta_m[A_m(\alpha^*(q))] : m \in \mathcal{M})$$

- ▶ Theorem

Given a pair (Δ, \mathbf{A}) , the MDF $\delta^*(q)$ achieves *FDR control* at level q in that

$$R_1(\delta^*(q), P) \leq q.$$

Classes of MDFs Controlling FWER and FDR

- ▶ A class of **strong FWER-controlling MDFs** at threshold q is:

$$\mathfrak{D}^\dagger = \left\{ \delta^\dagger(q; \Delta, \mathbf{A}) : \Delta \in \mathfrak{D}, \mathbf{A} \in \mathfrak{G} \right\}$$

- ▶ A class of **FDR-controlling MDFs** at threshold q is:

$$\mathfrak{D}^* = \{ \delta^*(q; \Delta, \mathbf{A}) : \Delta \in \mathfrak{D}, \mathbf{A} \in \mathfrak{G} \}$$

- ▶ **Remark:** Sidak's sequential step-down strong FWER controlling MDF belongs to \mathfrak{D}^\dagger .
- ▶ **Remark:** Benjamini-Hochberg's step-up FDR controlling MDF belongs to \mathfrak{D}^* .
- ▶ **Potential Utility:** May choose best MDF in \mathfrak{D}^\dagger or \mathfrak{D}^* wrt the missed discovery rate.

Famous FDR-Controlling MDF

- ▶ **Benjamini-Hochberg** (JRSS B, '95) paper. Most well-known FDR-controlling procedure.
- ▶ Let P_1, P_2, \dots, P_M be the **ordinary P -values** from the M tests.
- ▶ Let $P_{(1)} < P_{(2)} < \dots < P_{(M)}$ be the ordered P -values.
- ▶ For FDR-threshold equal to q , define

$$K = \max \left\{ k \in \{0, 1, 2, \dots, M\} : P_{(k)} \leq \frac{qk}{M} \right\}.$$

- ▶ BH MDF $\delta^{BH}(q) = (\delta_m^{BH} : m \in \mathcal{M})$ has

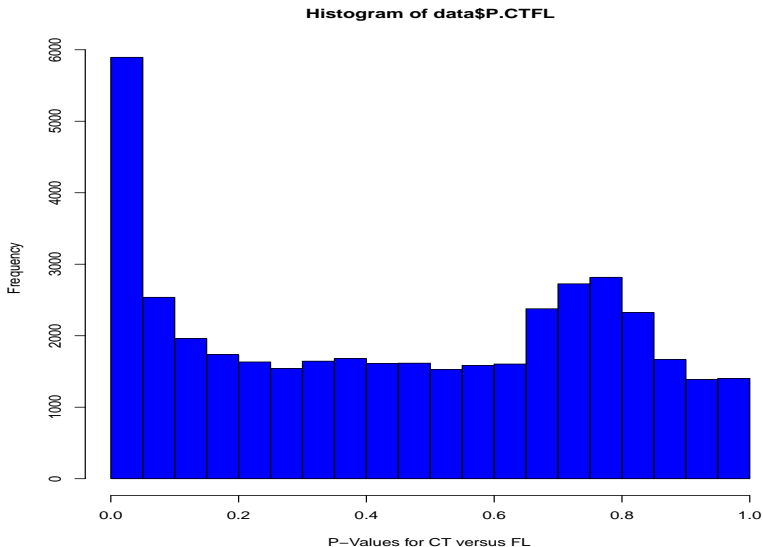
$$\delta_m^{BH}(X) = I \{ P_m \leq P_{(K)} \}, \quad m \in \mathcal{M}.$$

- ▶ Simple and easy-to-implement, **but is it the BEST?**

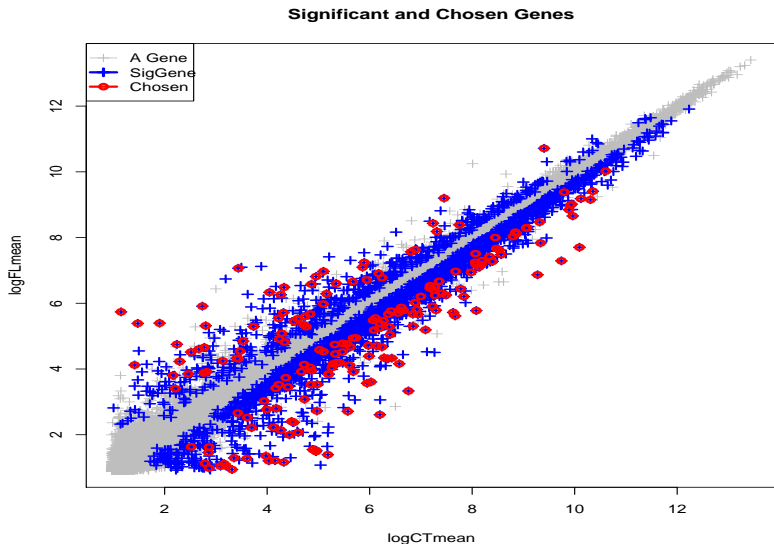
Applying BH Procedure to a Two-Group Microarray Data

- ▶ Agilent Technology microarray data set from M. Peña's lab. Jim Ryan of NOAA did the microarray analysis.
- ▶ $M = 41267$ genes.
- ▶ 2 groups, each group with 5 replicates.
- ▶ Applied t -test for each gene, using logged expression values. P -values obtained.
- ▶ Applied **Benjamini-Hochberg Procedure** with $q = .15$ to pick out the significant genes from the $M = 41267$ genes.
- ▶ Procedure picked out **2599** significant genes.
- ▶ Further analyzed the top (wrt to their p -values) 200 genes from these selected genes.
- ▶ Performed a cluster analysis on these 200 genes.

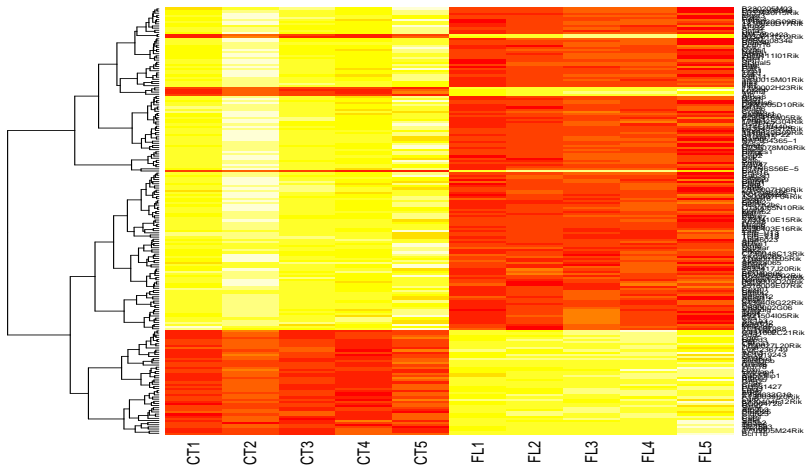
Histogram of the P -Values from the t -Tests



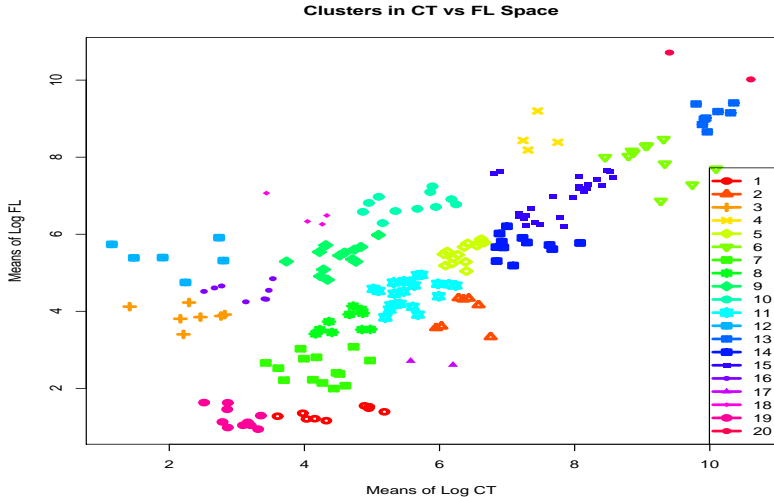
Scatterplot of the Pairwise Gene Means



Heatmap of the 200 Top Genes



Pictorial Depiction of Gene Clusters of Top 200 Genes



BUT, Can We Obtain a Better MDF than BH?

- ▶ **IDEA:** Given MDP $\Delta = (\Delta_m : m \in \mathcal{M})$, find **optimal** MDS $\mathbf{A}^* \equiv \mathbf{A}^*(\Delta) \in \mathfrak{S}$ achieving **smallest MDR**

$$R_2[(\Delta \circ \mathbf{A})(\alpha), P_1] = \frac{1}{M} \sum \{1 - \pi_m[A_m(\alpha)]\}.$$

- ▶ $\pi_m(\alpha) =$ **POWER** of $\delta_m(\alpha)$
- ▶ **FWER-controlling MDF:**

$$\delta^\dagger(q) = \delta^\dagger(q; \Delta, \mathbf{A}^*(\Delta))$$

- ▶ **FDR-controlling MDF:**

$$\delta^*(q) = \delta^*(q; \Delta, \mathbf{A}^*(\Delta))$$

- ▶ Use the best MDP Δ , e.g., MPs; UMPs; UMPUs; UMPIs.

Role of Power or ROC Functions

- ▶ *P*-value based procedures **ignore** differences in powers.
- ▶ **Neyman and Pearson**: power germane in search for optimality.
- ▶ Power of *m*th Test: $\pi_m(\alpha) = E_{P_{m1}}\{\delta_m(X; \alpha)\}$
- ▶ **ROC Function** for *m*th Decision Process Δ_m :

$$\alpha \mapsto \pi_m(\alpha)$$

- ▶ ROC functions in the missed discovery rate.
- ▶ Enables exploiting differences in the ROC functions.
- ▶ **Why Power or ROC Differences?** Different effect sizes, decision processes, or dispersion parameters.
- ▶ **EXCHANGEABILITY: EXCEPTION rather than RULE!**

Case with Simple Nulls and Simple Alternatives

- ▶ Neyman-Pearson Most Powerful Decision Process for each m .
- ▶ ROC Functions:

$$\alpha \mapsto \pi_m(\alpha)$$

- ▶ ROC functions are concave, continuous, and increasing.
- ▶ Assume that they are also twice-differentiable.

Theorem

Multiple decision size function $(\alpha \mapsto A_m(\alpha) : m \in \mathcal{M})$ is *optimal* if it satisfies the $M + 1$ equilibrium conditions

$$\forall m \in \mathcal{M} : \quad \pi'_m(A_m)(1 - A_m) = \lambda \quad \text{for some } \lambda \in \mathbb{R};$$

$$\sum_{\mathcal{M}} \log(1 - A_m) = \log(1 - \alpha).$$

Example: Optimal Multiple Decision Size Function

- ▶ $M = 2000$
- ▶ For each m : $X_m \sim N(\mu_m, \sigma = 1)$
- ▶ **Multiple Decision Problem:** To test

$$H_{m0} : \mu_m = 0 \quad \text{versus} \quad H_{m1} : \mu_m = \gamma_m.$$

- ▶ **Effect Sizes:** $\gamma_m \stackrel{iid}{\sim} |N(0, 3)|$
- ▶ For each m , Neyman-Pearson MP decision process.

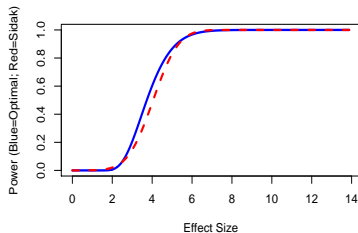
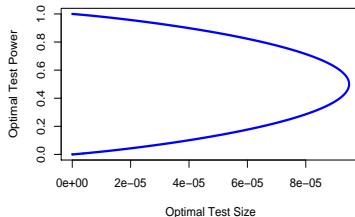
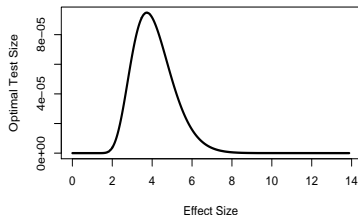
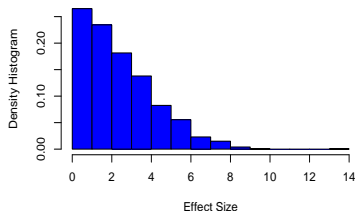
$$\Delta_m = (\delta_m(\alpha) : \alpha \in [0, 1])$$

$$\delta_m(x_m; \alpha) = I\{x_m \geq \Phi^{-1}(1 - \alpha)\}$$

- ▶ **Power or ROC Function for the m th NP MP Decision Process:**

$$\alpha \mapsto \pi_m(\alpha) = 1 - \Phi[\Phi^{-1}(1 - \alpha) - \gamma_m]$$

Optimal Test Sizes vs Effect Sizes



Economic Aspect: A Size-Investing Strategy

- ▶ **Do not invest** your size on those where you will not make discoveries (small power) or those that you will certainly make discoveries (high power)!
- ▶ Rather, **concentrate** on those where it is a bit uncertain, since your differential gain in overall discovery rate would be greater!
- ▶ Some **Wicked** Consequences
 - ▶ Departmental Merit Systems.
 - ▶ Graduate Student Advising.

BH MDF versus $\delta^*(q)$: $q^* = .1$; $M = 20$; 1000 Reps

ν	p	δ_F^* -FDR	δ_F^* -MDR*	δ^{BH} -FDR	δ^{BH} -MDR*
1	0.1	8.03	70.80	8.43	72.64
1	0.2	7.55	79.64	8.77	81.99
1	0.4	6.05	77.47	6.65	80.30
2	0.1	7.70	54.42	8.43	55.80
2	0.2	7.39	56.32	7.59	57.31
2	0.4	6.47	47.82	6.21	49.38
4	0.1	9.14	8.62	9.48	10.30
4	0.2	7.80	7.34	6.97	9.20
4	0.4	6.15	3.58	5.65	5.53

BH MDF versus $\delta^*(q)$: $q^* = .1$; $M = 100$; 1000 Reps

ν	p	δ_F^* -FDR	δ_F^* -MDR*	δ^{BH} -FDR	δ^{BH} -MDR*
1	0.1	9.14	87.10	9.02	90.02
1	0.2	8.21	84.05	8.78	87.38
1	0.4	5.92	80.12	5.88	83.73
2	0.1	9.79	66.10	9.24	67.93
2	0.2	7.68	58.25	7.94	59.93
2	0.4	5.74	49.29	6.10	50.90
4	0.1	8.37	10.44	8.62	12.36
4	0.2	7.72	5.93	7.81	8.22
4	0.4	5.69	3.80	6.14	5.72

Potential Applications and Concluding Remarks

- ▶ Microarray data analysis: which genes are important?
- ▶ Systems analysis (**Biological Pathways?**): which components (subsystems of genes) are relevant?
- ▶ Variable selection: which predictor variables are important?
- ▶ For each gene, component, or predictor variable, apply a decision function to decide whether, say, **independence** or **dependence** holds with respect to the response variable.
- ▶ Test for Independence: Kendall's procedure, for example.
- ▶ Use MDFs $\delta^\dagger(q)$ or $\delta^*(q)$.
- ▶ Issues of determining effect sizes to determine power or ROC functions still need further studies.
- ▶ Comparison with other methods, such as those using regularization?

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- ▶ Co-author Wensong Wu, my PhD student at USC Stat; joining Florida International University as Asst Prof this August.
- ▶ Co-author Josh Habiger, former PhD student at USC Stat; now Asst Prof at Oklahoma State University.
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