# THE ANOVA STATISTICS OF PROTEIN DATABASES VIA ENTROPY MEASURES 

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## Formation and evolution of Protein Families

Statistical Analysis of amino acids distribution.
The Sample space is organized by selecting blocks of amino acids of $m$ rows (protein domains) and $n$ columns (amino acids) as obtained from a protein database.


Figure: $(m \times n)$ block of amino acids - a representation of a protein family - an element of the Sample space.

In order to organize a block, we consider rows with $n_{l}$ amino acids, $n_{l}=n_{1}, n_{2}, \ldots, n_{m}$. All domains such that $n_{l}<n$ are deleted as well as $\left(n_{l}-n\right)$ amino acids on all other domains.

## Pfam Database

Biological Almanac instead of Astronomical Almanac (Ephemerides).

Table: Pfam Database Evolution

| Pfam DATABASE |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: |
| version | year | $\mathrm{n}^{\text {o }}$ of families | $\mathbf{n}^{\circ}$ of families <br> class. into clans | "Clans" |  |
| 18.0 | 2005 | 7973 | 1181 | 172 |  |
| 19.0 | 2005 | 8183 | 1399 | 205 |  |
| 20.0 | 2006 | 8296 | 1560 | 239 |  |
| 21.0 | 2006 | 8957 | 1683 | 262 |  |
| 22.0 | 2007 | 9318 | 1815 | 283 |  |
| 23.0 | 2008 | 10340 | 2016 | 303 |  |
| 24.0 | 2009 | 11912 | 3132 | 423 |  |
| 25.0 | 2011 | 12273 | 3439 | 458 |  |
| 26.0 | 2011 | 13672 | 4243 | 499 |  |
| 27.0 | 2013 | 14831 | 4563 | 515 |  |
| 28.0 | 2015 | 16230 | 4939 | 541 |  |
| 29.0 | 2015 | 16295 | 5282 | 559 |  |
| 30.0 | 2016 | 16306 | 5423 | 595 |  |
| 31.0 | 2017 | 16712 | 5996 | 604 |  |

The work with version 27.0 allows for comparison with data of previous versions and the continuous prevision of data for future versions.

## Pfam Database — Version 27.0

$\mathrm{N}^{\circ}$ of families: 14831
Adopted restrictions for One-way ANOVA Statistical Analysis:

| Restrictions | $\mathrm{n}^{\mathrm{o}}$ of families <br> class. into clans | $\mathrm{n}^{\text {o }}$ of Clans |
| :---: | :---: | :---: |
| none | 4563 | 515 |
| $100 \times 200$ blocks, <br> one block per family | 1441 | 267 |
| Clans with 5 or <br> more families | 1069 | 68 |

## Probability Distribution

We associate a vector $p_{j}$ to each column of $m$ rows:

$$
\begin{gathered}
p_{j}=\left(\begin{array}{c}
p_{j}(A) \\
\vdots \\
p_{j}(Y)
\end{array}\right), n \text { vectors of } 20 \text { components } \\
p_{j}(a)=\frac{n_{j}(a)}{m}
\end{gathered}
$$

$n_{j}(a)$ is the number of occurrences of amino acid " $a$ " in the $j^{\text {th }}$ column.

$$
\begin{gathered}
a=\mathrm{A}, \mathrm{C}, \mathrm{D}, \mathrm{E}, \mathrm{~F}, \mathrm{G}, \mathrm{H}, \mathrm{I}, \mathrm{~K}, \mathrm{~L}, \mathrm{M}, \mathrm{~N}, \mathrm{P}, \mathrm{Q}, \mathrm{R}, \mathrm{~S}, \mathrm{~T}, \mathrm{~V}, \mathrm{~W}, \mathrm{Y} \\
\\
\sum_{a} p_{j}(a)=1, j=1,2, \ldots, n
\end{gathered}
$$

## Probability Distribution

We now consider the joint probability $p_{j k}(a, b)$ of finding the amino acid $a$ in column $j$ and the amino acid $b$ in column $k$ :

$$
p_{j k}(a, b)=\frac{n_{j k}(a, b)}{m}
$$

$$
\sum_{a} \sum_{b} p_{j k}(a, b)=1, \quad \begin{gathered}
j=1,2, \ldots,(n-1) \\
k=(j+1),(j+2), \ldots, n
\end{gathered}
$$

For a block $(m \times n)$ we have:

$$
p_{j k}=\left(\begin{array}{ccc}
p_{j k}(A, A) & \cdots & p_{j k}(A, Y) \\
\vdots & \ddots & \vdots \\
p_{j k}(Y, A) & \cdots & p_{j k}(Y, Y)
\end{array}\right), \frac{n(n-1)}{2} \quad \begin{gathered}
\text { square matrices of } 400 \\
\text { elements each }
\end{gathered}
$$

## Sharma-Mittal Set of Entropy Measures

$$
\begin{gathered}
(S M)_{j}(r, s)=-\frac{1}{1-r}\left(1-\left(\sum_{a}\left(p_{j}(a)\right)^{s}\right)^{\frac{1-r}{1-s}}\right) \\
\xrightarrow{r \rightarrow s} H_{j}(s)=-\frac{1}{1-s}\left(1-\sum_{a}\left(p_{j}(a)\right)^{s}\right) \begin{array}{c}
\text { Havrda-Charvat } \\
\text { Entropy }
\end{array} \\
\xrightarrow{s \rightarrow 1} S_{j}=-\sum_{a} p_{j}(a) \log p_{j}(a) \quad \text { Shannon Entropy } \\
(S M)_{j k}(r, s)=-\frac{1}{1-r}\left(1-\left(\sum_{a} \sum_{b}\left(p_{j k}(a, b)\right)^{s}\right)^{\frac{1-r}{1-s}}\right) \\
\xrightarrow{r \rightarrow s} H_{j k}(s)=-\frac{1}{1-s}\left(1-\sum_{a} \sum_{b}\left(p_{j k}(a, b)\right)^{s}\right) \begin{array}{c}
\text { Havrda-Charvat } \\
\text { Entropy }
\end{array} \\
\xrightarrow{s \rightarrow 1} S_{j k}=-\sum_{a} \sum_{b} p_{j k}(a, b) \log p_{j k}(a, b) \quad \text { Shannon Entropy }
\end{gathered}
$$

## Mutual Information

$$
\begin{gathered}
M_{j k}(r, s)=\frac{1}{1-r}\left(1-\left(\frac{\sum_{a} \sum_{b}\left(p_{j k}(a, b)\right)^{s}}{\sum_{a} \sum_{b}\left(p_{j}(a) p_{k}(b)\right)^{s}}\right)^{\frac{1-r}{1-s}}\right) \\
\xrightarrow{r \rightarrow s} M_{j k}(s)=\frac{1}{1-s}\left(1-\frac{\sum_{a} \sum_{b}\left(p_{j k}(a, b)\right)^{s}}{\sum_{a} \sum_{b}\left(p_{j}(a) p_{k}(b)\right)^{s}}\right) \\
\xrightarrow{s \rightarrow 1} M_{j k}(1)=S_{j}+S_{k}-S_{j k} \\
M_{j k}(r, s) \geq 0, \quad(S M)_{j k}(r, s)-M_{j k}(r, s) \geq 0 \\
0 \leq(S M)_{j k}(r, s)-M_{j k}(r, s) \leq(S M)_{j k}(r, s) \\
0 \leq 1-\frac{M_{j k}(r, s)}{\left(S M_{j k}(r, s)\right.} \leq 1
\end{gathered}
$$

## Jaccard Entropy Measure

$$
\begin{aligned}
J_{j k}(r, s) & =1-\frac{M_{j k}(r, s)}{(S M)_{j k}(r, s)} \\
& \xrightarrow{r} J_{j k}(s)=1-\frac{M_{j k}(s)}{H_{j k}(s)}
\end{aligned}
$$

The corresponding mean Jaccard measure is given by:

$$
J(r, s)=\frac{2}{n(n-1)} \sum_{j} \sum_{k} J_{j k}(r, s)
$$

The mean Sharma-Mittal for simple and joint probability are, respectively:

$$
\begin{aligned}
& (S M)(r, s)=\frac{1}{n} \sum_{j}(S M)_{j}(r, s) \\
& (S M)(r, s)=\frac{2}{n(n-1)} \sum_{j} \sum_{k}(S M)_{j k}(r, s)
\end{aligned}
$$

## Mean Jaccard X Mean Havrda-Charvat (Joint Probability)



Figure: Histograms of Mean Jaccard (left side) and Mean Havrda-Charvat (right side) of 1069 families with $s=0.1$.

## Mean Jaccard X Mean Havrda-Charvat (Joint Probability)




Figure: Histograms of Mean Jaccard (left side) and Mean Havrda-Charvat (right side) of 1069 families with $s=0.5$.

## Mean Jaccard X Mean Havrda-Charvat (Joint Probability)



Mean Havrda-Charvat of Joint Probability s $=1$, \#Clans $=68$,


Figure: Histograms of Mean Jaccard (left side) and Mean Havrda-Charvat (right side) of 1069 families with $s=1.0$.

## Mean Jaccard X Mean Havrda-Charvat (Joint Probability)

Mean Jaccard for Havrda-Charvat $s=1.3$, \#Clans $=68$,
\#Families = 1069


Mean Havrda-Charvat of Joint Probability s=1.3, \#Clans $=$ 68. \#Families $=1069$


Figure: Histograms of Mean Jaccard (left side) and Mean Havrda-Charvat (right side) of 1069 families with $s=1.3$.

## F-test: F $\rightarrow$ Fisher - ANOVA

Groups of protein families ("Clans") CL0001, CL0002, ..., CL000N with $\Phi_{1}, \Phi_{2}, \ldots, \Phi_{N}$ protein families, respectively and $\varphi_{1}, \varphi_{2}, \ldots, \varphi_{N}$ the number of protein families on each statistical sample after the restriction to families containing $m \times n$ blocks of amino acids, respectively.

$\left\langle(S M)_{j}\left(\Phi_{1}\right)\right\rangle,\left\langle(S M)_{j}\left(\Phi_{2}\right)\right\rangle, \ldots,\left\langle(S M)_{j}\left(\Phi_{N}\right)\right\rangle$ - generic means around the "Clans".
$\left\langle(S M)_{j}\left(\varphi_{1}\right)\right\rangle,\left\langle(S M)_{j}\left(\varphi_{2}\right)\right\rangle, \ldots,\left\langle(S M)_{j}\left(\varphi_{N}\right)\right\rangle$ — means per columns of the $(m \times n)$ blocks of amino acids.

## F-test: F $\rightarrow$ Fisher - ANOVA

The entropy measure variables will be $(S M)_{j}^{p}\left(\varphi_{l}\right)$, where $j=1,2, \ldots, n$ (columns), $p=1,2, \ldots, \varphi_{l}$ (families of the $l^{\text {th }}$ "Clan"), $l=1,2, \ldots, N$ ("Clans").

$$
\left\langle(S M)_{j}\right\rangle=\frac{1}{\sum_{l=1}^{N} \varphi_{l}} \sum_{l=1}^{N} \sum_{p=1}^{\varphi_{l}}(S M)_{j}^{p}\left(\varphi_{l}\right)-\begin{gathered}
\text { overall mean per column of } \\
(m \times n) \text { blocks of amino acids }
\end{gathered}
$$

$$
\left\langle(S M)_{j}\left(\varphi_{l}\right)\right\rangle=\frac{1}{\varphi_{l}} \sum_{p=1}^{\varphi_{l}}(S M)_{j}^{p}\left(\varphi_{l}\right)-\begin{aligned}
& \text { "Clan" mean per column } \mathrm{j} \text { of the } \\
& (m \times n) \text { blocks of amino acids }
\end{aligned}
$$

The standard deviations can be obtained from:

$$
\begin{aligned}
\left(\sum_{l=1}^{N} \varphi_{l}-1\right) \sigma_{j}^{2} & =\sum_{l=1}^{N} \sum_{p=1}^{\varphi_{l}}\left((S M)_{j}^{p}\left(\varphi_{l}\right)-\left\langle(S M)_{j}\left(\varphi_{l}\right)\right\rangle\right)^{2} \\
\left(\varphi_{l}-1\right) \sigma_{j_{\varphi_{l}}}^{2} & =\sum_{p=1}^{\varphi_{l}}\left((S M)_{j}^{p}\left(\varphi_{l}\right)-\left\langle(S M)_{j}\left(\varphi_{l}\right)\right\rangle\right)^{2}
\end{aligned}
$$

## F-test: F $\rightarrow$ Fisher - ANOVA

We then have:


To check $\mathrm{n}^{\circ}$ of independent terms:

$$
\sum_{l=1}^{N} \varphi_{l}-1=\sum_{l=1}^{N}\left(\varphi_{l}-1\right)+N-1=\sum_{l=1}^{N} \varphi_{l}-N+N-1
$$

## F-test: F $\rightarrow$ Fisher - ANOVA

Groups of protein families ("Clans") CL0001, CL0002, ..., CL000N with $\Phi_{1}, \Phi_{2}, \ldots, \Phi_{N}$ protein families, respectively and $\varphi_{1}, \varphi_{2}, \ldots, \varphi_{N}$ the number of protein families on each statistical sample after the restriction to families containing $m \times n$ blocks of amino acids, respectively.

$\left\langle(S M)_{j k}\left(\Phi_{1}\right)\right\rangle,\left\langle(S M)_{j k}\left(\Phi_{2}\right)\right\rangle, \ldots,\left\langle(S M)_{j k}\left(\Phi_{N}\right)\right\rangle$ - generic means around the "Clans".
$\left\langle(S M)_{j k}\left(\varphi_{1}\right)\right\rangle,\left\langle(S M)_{j k}\left(\varphi_{2}\right)\right\rangle, \ldots,\left\langle(S M)_{j k}\left(\varphi_{N}\right)\right\rangle$ - means by a pair of columns $j k$ of the $(m \times n)$ blocks of amino acids.

## F-test: F $\rightarrow$ Fisher - ANOVA

The entropy measure variables will be $(S M)_{j k}^{p}\left(\varphi_{l}\right)$, where $j=1,2, \ldots, n-1, k=(j+1),(j+2), \ldots, n, p=1,2, \ldots, \varphi_{l}$ (families of the $l^{\text {th }}$ "Clan"), $l=1,2, \ldots, N$ ("Clans").

$$
\begin{gathered}
\left\langle(S M)_{j k}\right\rangle=\frac{1}{\sum_{l=1}^{N} \varphi_{l}} \sum_{l=1}^{N} \sum_{p=1}^{\varphi_{l}}(S M)_{j k}^{p}\left(\varphi_{l}\right)-\begin{array}{c}
\text { overall mean per column of } \\
(m \times n) \text { blocks of amino acids }
\end{array} \\
\left\langle(S M)_{j k}\left(\varphi_{l}\right)\right\rangle=\frac{1}{\varphi_{l}} \sum_{p=1}^{\varphi_{l}}(S M)_{j k}^{p}\left(\varphi_{l}\right)-\text { "Clan" mean per column } j \text { of the } \\
(m \times n) \text { blocks of amino acids }
\end{gathered}
$$

The standard deviations can be obtained from:

$$
\begin{aligned}
\left(\sum_{l=1}^{N} \varphi_{l}-1\right) \sigma_{j k}^{2} & =\sum_{l=1}^{N} \sum_{p=1}^{\varphi_{l}}\left((S M)_{j k}^{p}\left(\varphi_{l}\right)-\left\langle(S M)_{j k}\left(\varphi_{l}\right)\right\rangle\right)^{2} \\
\left(\varphi_{l}-1\right) \sigma_{j k_{\varphi_{l}}}^{2} & =\sum_{p=1}^{\varphi_{l}}\left((S M)_{j k}^{p}\left(\varphi_{l}\right)-\left\langle(S M)_{j k}\left(\varphi_{l}\right)\right\rangle\right)^{2}
\end{aligned}
$$

## F-test: F $\rightarrow$ Fisher - ANOVA

We then have:

$$
\begin{aligned}
& \underbrace{\left(\sum_{l=1}^{N} \varphi_{l}-1\right) \sigma_{j k}^{2}}_{\text {SST }}=\underbrace{\sum_{l=1}^{N}\left(\varphi_{l}-1\right) \sigma_{j k_{\varphi_{l}}}^{2}}_{\text {SSE }}+\underbrace{\sum_{l=1}^{N} \varphi_{l}\left(\left\langle(S M)_{j k}\left(\varphi_{l}\right)\right\rangle-\left\langle(S M)_{j k}\right\rangle\right)^{2}}_{\text {SSG }} \\
& \text { Sum of squares total } \\
& \text { measures - variation of the } \\
& \text { Variability within group } \\
& \text { mean - variation of the } \\
& \text { data }(S M)_{j k}^{p}\left(\varphi_{l}\right) \text { around the data }(S M)_{j k}^{p}\left(\varphi_{l}\right) \text { around its } \\
& \text { overall mean }\left\langle(S M)_{j k}\right\rangle \quad \text { group mean }\left\langle(S M)_{j k}\left(\varphi_{l}\right)\right\rangle \\
& \text { Variability between group means } \\
& \text { - variation of the group } \\
& \text { means }\left\langle(S M)_{j k}\left(\varphi_{l}\right)\right\rangle \text { around the } \\
& \text { overall mean }\left\langle(S M)_{j k}\right\rangle
\end{aligned}
$$

To check $\mathrm{n}^{\circ}$ of independent terms:

$$
\sum_{l=1}^{N} \varphi_{l}-1=\sum_{l=1}^{N}\left(\varphi_{l}-1\right)+N-1=\sum_{l=1}^{N} \varphi_{l}-N+N-1
$$

## F-test: F $\rightarrow$ Fisher - ANOVA

$p_{j}(a), H_{j}(s), J_{j}(s)$
n ANOVA Tests on the $(m \times n)$ block samples

$$
F_{j}=\frac{\frac{\operatorname{SSG}}{N-1}}{\frac{\mathrm{SSE}}{\sum_{l=1}^{N} \varphi_{l}-N}}=\left(\frac{\sum_{l=1}^{N} \varphi_{l}-N}{N-1}\right) \cdot\left(\frac{\left(\sum_{l=1}^{N} \varphi_{l}-1\right) \sigma_{j}^{2}}{\sum_{l=1}^{N}\left(\varphi_{l}-1\right) \sigma_{j_{\varphi}}^{2}}-1\right), j=1,2, \ldots, n
$$

$\underline{p_{j k}(a, b), H_{j k}(s), J_{j k}(s)}$
$\frac{\mathbf{n}(\mathbf{n}-\mathbf{1})}{\mathbf{2}}$ ANOVA Tests on the $(m \times n)$ block samples

$$
F_{j k}=\frac{\frac{\mathrm{SSG}}{\mathrm{SSE}-1}}{\frac{\sum_{l=1}^{N} \varphi_{l}-N}{\sum_{l=1}^{N} \varphi_{l}-N}}=\left(\frac{\left(\sum_{l=1}^{N} \varphi_{l}-1\right) \sigma_{j k}^{2}}{\sum_{l=1}^{N}\left(\varphi_{l}-1\right) \sigma_{j k_{\varphi_{l}}}^{2}}-1\right), \begin{gathered}
j=1,2, \ldots, n-1 \\
k=(j+1),(j+2), \ldots, n
\end{gathered}
$$

## F-test: F $\rightarrow$ Fisher - ANOVA

Comparison with:
pdf:

$$
f(\mu, \nu ; t)=\frac{\Gamma\left(\frac{\mu+\nu}{2}\right)}{\Gamma\left(\frac{\mu}{2}\right) \Gamma\left(\frac{\nu}{2}\right)} \mu^{\frac{\mu}{2}} \nu^{\frac{\nu}{2}} \frac{t^{\frac{\mu}{2}-1}}{(\mu t+\nu)^{\frac{\mu+\nu}{2}}}
$$

cdf:

$$
g\left(\mu, \nu ; F_{\mu \nu \alpha}\right)=\int_{0}^{F_{\mu \nu \alpha}} f(\mu, \nu ; t) \mathrm{d} t=1-\alpha
$$




## F-test: F $\rightarrow$ Fisher - ANOVA

$\mu=$ numerator degrees of freedom $=(N-1)$,
$\nu=$ denominator degrees of freedom $=\left(\sum_{l-1}^{N} \varphi_{l}-N\right)$, $\alpha=$ significance level

$$
\begin{gathered}
1-\alpha=\frac{\Gamma\left(\frac{\mu+\nu}{2}\right)}{\Gamma\left(\frac{\mu}{2}\right) \Gamma\left(\frac{\nu}{2}\right)} \mu^{\frac{\mu}{2}} \nu^{\frac{\nu}{2}} \int_{0}^{F_{\mu \nu \alpha}} \frac{t^{\frac{\mu}{2}-1}}{(\mu t+\nu)^{\frac{\mu+\nu}{2}}} \\
1-\alpha=\frac{\Gamma\left(\frac{\mu+\nu}{2}\right)}{\Gamma\left(\frac{\mu}{2}\right) \Gamma\left(\frac{\nu}{2}\right)}\left(\frac{\mu F_{\mu \nu \alpha}}{\nu}\right)^{\frac{\mu}{2}} \int_{0}^{1} \frac{v^{\frac{\mu}{2}-1}}{\left(1+\frac{\mu}{\nu} v F_{\mu \nu \alpha}\right)^{\frac{\mu+\nu}{2}}} \mathrm{~d} v
\end{gathered}
$$

## F-test: F $\rightarrow$ Fisher - ANOVA

For $\mu \gg 1, \frac{\mu}{\nu} \ll 1$, we can write:

$$
\begin{gathered}
\left(1+\frac{\mu}{\nu} v F_{\mu \nu \alpha}\right)^{\frac{\mu+\nu}{2}} \approx e^{\frac{\mu F_{\mu \nu \alpha}}{2}\left(1+\frac{\mu}{\nu}\right) v} \approx e^{\frac{\mu F_{\mu \nu \alpha}}{2} v} \\
1-\alpha \approx \frac{\Gamma\left(\frac{\mu+\nu}{2}\right)}{\Gamma\left(\frac{\mu}{2}\right) \Gamma\left(\frac{\nu}{2}\right)}\left(\frac{\mu F_{\mu \nu \alpha}}{\nu}\right)^{\frac{\mu}{2}} \int_{0}^{1} v^{\frac{\mu}{2}-1} e^{-\frac{\mu F_{\mu \nu \alpha}}{2} v} \mathrm{~d} v \\
\int_{0}^{1} v^{A-1} e^{-B v} \mathrm{~d} v=\frac{B^{-\frac{1}{2}(A+1)}}{A} e^{-\frac{1}{2} B} \text { Whittaker }\left(\frac{1}{2}(A-1), \frac{1}{2} A, B\right) \\
1-\alpha \approx \frac{\Gamma\left(\frac{\mu+\nu}{2}\right)}{\Gamma\left(\frac{\mu}{2}\right) \Gamma\left(\frac{\nu}{2}\right)}\left(\frac{\mu F_{\mu \nu \alpha}}{\nu}\right)^{\frac{\mu}{2}} \frac{\left(\frac{\mu F_{\mu \nu \alpha}}{2}\right)^{-\frac{1}{2}\left(\frac{\mu}{2}+1\right)}}{\frac{\mu}{2}} e^{-\frac{\mu F_{\mu \nu \alpha}}{4}} \\
\quad \cdot \text { Whittaker }\left(\frac{1}{2}\left(\frac{\mu}{2}-1\right), \frac{\mu}{4}, \frac{\mu F_{\mu \nu \alpha}}{2}\right)
\end{gathered}
$$

## Hypothesis Testing

Null hypothesis:
$H_{0}:\left\langle(S M)_{j k}\left(\Phi_{1}\right)\right\rangle=\left\langle(S M)_{j k}\left(\Phi_{2}\right)\right\rangle=\ldots=\left\langle(S M)_{j k}\left(\Phi_{N}\right)\right\rangle \Rightarrow$ invalidation of the "Clan" concept.

Alternative hypothesis:
$H_{a}:\left\langle(S M)_{j k}\left(\Phi_{1}\right)\right\rangle \neq\left\langle(S M)_{j k}\left(\Phi_{2}\right)\right\rangle \neq \ldots \neq\left\langle(S M)_{j k}\left(\Phi_{N}\right)\right\rangle$ (not all necessarily unequal) $\Rightarrow$ existence of "Clans".

Reject $H_{0}$ if $F_{j}>F_{\mu \nu \alpha} \Rightarrow$ Validity of the clan concept.
If $F_{j}<F_{\mu \nu \alpha}$ we cannot say unequivocally that "Clans" do not exist.

## Some Technical Requirements for Data Validation

Assumptions for data to be used on ANOVA:

1. The $(m \times n)$ blocks from the $N$ populations ("Clans") are independent.
2. The ( $m \mathrm{x} n$ ) blocks should be normally distributed.
3. The $(m \times n)$ blocks should be selected from populations with equal variance $\sigma_{j_{\Phi_{l}}}^{2}$.

Some comments are now in order:
Assumptions 2, 3 can be more or less relaxed by trusting on the robustness of ANOVA statistics and F-test.

We consider that assumption 3 is not violated if the "spreads" (differences between the extremum values of entropy measures for the ( $m \times n$ ) blocks on each "Clan") are approximately the same.

## F-test $\alpha=0.01$



Figure: Variation of $F$ experimental values with column number for a fixed number of clans $=8 . F$ theoretical value is given by the height of the straight line (probabilities $p_{j}(a)$ ).

## F-test $\alpha=0.01$



Figure: Variation of $F$ experimental values with column number for a fixed number of clans $=23 . F$ theoretical value is given by the height of the straight line (probabilities $p_{j}(a)$ ).

## F-test $\alpha=0.01$



Figure: Variation of $F$ experimental values with column number for a fixed number of clans $=26 . F$ theoretical value is given by the height of the straight line (probabilities $\left.p_{j}(a)\right)$.

## F-test $\alpha=0.01$

Hayrda-Charvat of Joint Probability $s=0.1$, \#Clans=8, \#Families=372


Havrda-Charvat of Joint Probability $s=1.0$ (Sharnon), \#Clens $=8$, \#Families $=372$
 \#Families=372


Havr da-Charvat of Joint Probability $s=13$. \#Clans $=8$. 4Families $=372$


Figure: Variation of $F$ experimental values with the ordered pair of columns for a fixed number of clans $=8 . F$ theoretical value is given by the height of the plan (probabilities $p_{j k}(a, b)$ ).

## F-test $\alpha=0.01$

Haorda-Charyat of Joint Probability $\mathrm{s}=0.1$, 卉lans $=23$, \#F amilies=509


Havrda-Charvat of Joint Probability $s=1.0$ (Sharnon) \#Clans=23, \#F amilies =509
 \#F amilies $=509$


Hawrda-Charvat of Joint Frobability $s=1.3$. \#Clans $=23$, \#Families $=509$


Figure: Variation of $F$ experimental values with the ordered pair of columns for a fixed number of clans $=23 . F$ theoretical value is given by the height of the plan (probabilities $p_{j k}(a, b)$ ).

## F-test $\alpha=0.01$

Haorda-Charyat of Joint Probability $\mathrm{s}=0.1$, 倝 Cl ans $=26$, \#Families=584


Hawrda-Charvat of Joint Probability $s=1.0$ (Sharnon), $\#$ Clans $=26$, $\#$ F amilies $=584$
 \#Families $=584$


Hawrda-Charvat of Joint Frobability $s=1.3$. \#Clans $=26$, \#Families $=584$


Figure: Variation of $F$ experimental values with the ordered pair of columns for a fixed number of clans $=26 . F$ theoretical value is given by the height of the plan (probabilities $p_{j k}(a, b)$ ).

Table: The number of "Clans" in successive experiments and the corresponding number of families.

| $\mathrm{n}^{\circ}$ of Clans | $\mathrm{n}^{\circ}$ of Families |
| :---: | :---: |
| 4 | 290 |
| 6 | 325 |
| 8 | 372 |
| 13 | 412 |
| 19 | 471 |
| 21 | 490 |
| 22 | 500 |
| 23 | 509 |
| 24 | 557 |
| 26 | 584 |
| 29 | 605 |
| 30 | 639 |
| 31 | 658 |
| 33 | 688 |
| 36 | 712 |
| 38 | 726 |
| 48 | 884 |
| 56 | 953 |
| 59 | 980 |
| 61 | 1029 |
| 68 | 1069 |

We have created "Pseudo-Clans" by exchanging families between the original "Clans".

## F-test $\alpha=0.01$



Figure: Number of $F$ experimental values above the $F$ theoretical value ( $F_{\exp }>F_{\text {theor }}$ ) for the cummulative number of families (probabilities $p_{j}(a)$ ). "Clans" are represented in blue and the "Pseudo-Clans" are represented in red.

## F-test $\alpha=0.01$



Figure: Number of $F$ experimental values above the $F$ theoretical value ( $F_{\text {exp }}>F_{\text {theor }}$ ) for the cummulative number of families (probabilities $p_{j k}(a, b)$ ). "Clans" are represented in blue and the "Pseudo-Clans" are represented in red.

## F-test $\alpha=0.01$



Figure: Number of $F$ experimental values above the $F$ theoretical value ( $F_{\text {exp }}>F_{\text {theor }}$ ) for the cummulative number of families. "Clans" are represented in blue and the "Pseudo-Clans" are represented in red.

## Conclusions and Suggestions for Improvement

- For blocks of $(100 \times 200)$ amino acids, we cannot say that these protein families are not classified into clans. This also means that we are not able to declare the existence of "clans".
- The rejection of $H_{0}$ increases with the number of families. However, the rejection increases if natural clans are taken into account.
- ANOVA Statistics is not robust enough to the non-normality of data distribution. Use of other statistics to improve the results obtained by using Fisher's like Levine or Forsyth, could be advisable.
- A more rigorous validation of data for the F-test. Maybe the exclusion of "clans" with a greater spread of data.
- Considering an equal number of families on each clan.
- Greater number of families $\Rightarrow m<100, n<200$ ?

