

Article

Calculation and statistic test of partial correlation of general correlation measures

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Abstract

It is well known that Pearson linear correlations between more than two attributes (nodes, taxa, variables, etc) can be adjusted to partial linear correlations for eliminating indirect between-attribute interactions of other attributes not being tested. In present study I first proposed three correlation measures, revised Dice coefficient, overlap coefficient, and proportion correlation. In addition, I proposed partial correlation measures for some correlation measures, of which Jaccard correlation, revised Dice coefficient, overlap coefficient, and point correlation are for binary attributes; Spearman rank correlation and proportion correlation are for interval value attributes. The full algorithm and Matlab codes (Pearson linear correlation is included also) are given. Users can add other general correlation measures in the Matlab codes.

Keywords partial correlation; correlation measures; proportion correlation; statistic test; data analysis.

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1 Introduction

To eliminate indirect between-attribute interactions of other attributes not being tested, partial linear correlation of Pearson linear correlation measure has been widely used. However for most other general correlation measures, partial correlation measures are not available. In present study, I proposed some correlation measures and partial correlation measures for some correlation measures. The full algorithm and Matlab codes were given. Users can add other general correlation measures in the Matlab codes.

2 Methods

2.1 Methods

2.1.1 Correlation measures

There are a variety of correlation measures (Zhang, 2007, 2011, 2012a, 2012b; Zhang et al., 2014). Here I propose three correlation measures, revised Dice coefficient, overlap coefficient, and proportion correlation, and use more correlation measures to derive their partial correlations, in exception of Pearson linear correlation

which has been affiliated with partial linear correlation (Zhang, 2011, 2012a; Zhang and Li, 2015), among which Jaccard correlation, revised Dice coefficient, overlap coefficient, and point correlation are for binary attributes (nodes, taxa, variables, etc), and Spearman rank correlation and proportion correlation are for interval value attributes (nodes, taxa, variables, etc).

First, assume there are m attributes (nodes, taxa, variables, etc) and n samples (components, members, etc), and the raw data is a matrix (x_{ij}) , $i=1, 2, \dots, m; j=1, 2, \dots, n$.

Jaccard correlation is:

$$r_{ij}=(e-(c+b))/(e+c+b) \quad i, j=1, 2, \dots, m$$

where $-1 \leq r_{ij} \leq 1$, c is the number of sample pairs of 1 for attribute i but not for j ; b is the number of sample pairs of 1 for attribute j but not for i ; e is the number of sample pairs of 1 for both attribute i and attribute j .

Revised Dice coefficient is:

$$r_{ij}=4*e/(b+c)-1 \quad i, j=1, 2, \dots, m$$

where $-1 \leq r_{ij} \leq 1$, b is the number of sample of 1 for attribute i ; c is the number of sample of 1 for attribute j ; e is the number of sample pairs of 1 for both attribute i and attribute j .

Point correlation is (Zhang, 2007)

$$r_{ij}=(ad-bc)/((a+b)(c+d)(a+c)(b+d))^{1/2} \quad i, j=1, 2, \dots, m$$

where $-1 \leq r_{ij} \leq 1$, both attribute i and attribute j take values 0 or 1. a is number of both attribute i and attribute j take value 0, b is number of attribute i takes 0 and attribute j takes 1, c is number of attribute i takes 1 and attribute j takes 0, and d is number of both attribute i and attribute j take value 1.

Overlap coefficient is:

$$r_{ij}=2e/(e+b)-1 \quad i, j=1, 2, \dots, m$$

where $-1 \leq r_{ij} \leq 1$, b is the number of sample pairs with different values; e is the number of sample pairs of 1 for both attribute i and attribute j .

Proportion correlation is:

$$r_{ij}=2\sum_{k=1}^n (p_{ik} p_{jk})/(\sum_{k=1}^n p_{ik}^2 \sum_{k=1}^n p_{jk}^2)^{1/2}-1 \quad i, j=1, 2, \dots, m$$

where $-1 \leq r_{ij} \leq 1$, and $p_{il}=x_{il}/\sum_{k=1}^n x_{ik}$, $p_{jl}=x_{jl}/\sum_{k=1}^n x_{jk}$, $l=1, 2, \dots, n$. It is used specifically to the situations of $r_{ij} \geq 0$, $i=1, 2, \dots, m; j=1, 2, \dots, n$.

Spearman rank correlation is (Spearman, 1904; Schoenly and Zhang, 1999):

$$r_{ij}=1-6*\sum d^2/[n(n^2-1)] \quad i, j=1, 2, \dots, m$$

where $-1 \leq r_{ij} \leq 1$, $d=r(i)-r(j)$, and $r(i)$ and $r(j)$ are rank of an element in the attribute i and attribute j , from the smaller to the larger values in n samples.

For the correlation measures, calculate $t=|r_{ij}|/[(1-r_{ij}^2)/(n-2)]^{1/2}$, and if $t > t_{\alpha}(n-2)$, the correlation (either

positive or negative correlation) between attributes i and j is statistically significant.

2.1.2 Partial correlations

The partial correlation between two attributes eliminates the indirect effects produced by the remaining attributes. Let $R=(r_{ij})$, where r_{ij} are correlations calculated above. Calculate

$$\begin{aligned} \sum_{k=1}^m r_{ik} r_{kj} &= 0 & i, j=1, 2, \dots, m; i \neq j \\ \sum_{k=1}^m r_{ik} r_{ki} &= 1 & i=1, 2, \dots, m \end{aligned}$$

That is, calculate $R^{-1}=(r_{ij}^{-1})$ such that $RR^{-1}=I$ and I is the unit matrix. Partial correlation between attributes i and j is

$$parr_{ij} = -r_{ij}^{-1} / (r_{ii}^{-1} * r_{jj}^{-1})^{1/2} \quad i, j=1, 2, \dots, m; i \neq j$$

where $-1 \leq parr_{ij} \leq 1$. It should be noted that a singular or ill-condition matrix, R , will result in wrong results.

For the partial correlation measures, calculate $t = |parr_{ij}| / [(1 - parr_{ij}^2) / (n - m)]^{1/2}$, and if $t > t_{\alpha}(n - m)$, the partial correlation (either positive or negative correlation) between attributes i and j is statistically significant, and there is a direct interaction/interdependence between attributes i and j in terms of the correlation measure being used.

2.2 Matlab codes

The Matlab codes of the full algorithm above and of finding interactions are listed as follows, of which the Pearson linear correlation measure (for interval value attributes) is included also:

```
%Reference: Zhang WJ. 2015. Calculation and statistic test of partial correlation of general correlation measures.
% Selforganizology, 2(4): 65-77
str=input('Input the file name of raw data matrix (e.g., raw.txt, raw.xls, etc. The file has m rows (taxa) and n columns
(samples)): ','s');
X=load(str);
measure=input('Input a number for correlation measure (1: Pearson linear correlation; 2: Spearman rank correlation; 3:
Proportion correlation; 4: Point correlation; 5: Jaccard correlation; 6: Revised Dice coefficient; 7: Overlap coefficient)');
sig=input('Input significance level(e.g., 0.01)');
%X is m*n raw data matrix. m: number of attributes (taxa, etc); n: number of samples.
dim=size(X);
m=dim(1); n=dim(2);
r=zeros(m);
switch measure
    case 1
        for i=1:m-1; for j=i+1:m; r(i,j)=linearcorre(X(i,:),X(j,:));end;end;
    case 2
        for i=1:m-1; for j=i+1:m; r(i,j)=spearman(X(i,:),X(j,:));end;end;
    case 3
        for i=1:m-1; for j=i+1:m; r(i,j)=propcorre(X(i,:),X(j,:));end;end;
    case 4
        for i=1:m-1; for j=i+1:m; r(i,j)=pointcorre(X(i,:),X(j,:));end;end;
    case 5
        for i=1:m-1; for j=i+1:m; r(i,j)=jaccard(X(i,:),X(j,:));end;end;
```

```

case 6
    for i=1:m-1; for j=i+1:m; r(i,j)=reviseddice(X(i,:),X(j,:));end;end;
case 7
    for i=1:m-1; for j=i+1:m; r(i,j)=overlap(X(i,:),X(j,:));end;end;
end
for i=1:m-1; for j=i+1:m; r(j,i)=r(i,j);end;end;
for i=1:m; r(i,i)=1;end;
disp('Correlation matrix')
r
tvalues=abs(r)./sqrt((1-r.^2)/(n-2));
alpha=(1-tcdf(tvalues,n-2))*2;
sigmat=alpha<sig;
sigmat=sigmat.*r-eye(m);
sigmatr= sigmat;
disp('Pairs with statistically significant correlation')
if (sigmat~=ones(m))
[pairx,pairy,rvalues]=find(sigmat);
temp1=pairx; temp2=pairy;
pairxs=pairx(temp1<temp2);
pairys=pairy(temp1<temp2);
rvalues=rvalues(temp1<temp2);
PairsAndCorrelations=[pairxs pairys rvalues]
else
disp('No significant pairs')
end
inversr=inv(r);
for i=1:m-1; for j=i+1:m; parr(i,j)=-inversr(i,j)/sqrt(inversr(i,i)*inversr(j,j));end;end;
for i=1:m-1; for j=i+1:m; parr(j,i)=parr(i,j);end;end;
for i=1:m; parr(i,i)=1;end;
disp('Partial correlation matrix')
parr
if (n>m)
tvalues=abs(parr)./sqrt((1-parr.^2)/(n-m));
alpha=(1-tcdf(tvalues,n-m))*2;
else
disp('The number of samples is not enough to support the required statistic test (DF=n-m) of partial correlations. Here
use the statistic test with DF=n-2 (not recommended). Please input the proportion of statistically significant pairs based
on DF=n-m vs. statistically significant pairs based on DF=n-2 (y, %) as the following. For Pearson linear correlation
measure, the estimation formula,  $y=88.748 \exp(-0.045m)$ , is suggested for use, and for Spearman rank correlation
measure,  $y=120.687 \exp(-0.045m)$ , is suggested, where m is the number of attributes (taxa, etc). If it is hard to be
estimated, the full percent, 100, can be input. ')
y=input('Input the proportion (a value between 0 and 100)')
tvalues=abs(parr)./sqrt((1-parr.^2)/(n-2));
alpha=(1-tcdf(tvalues,n-2))*2;
end

```

```

sigmat=alpha<sig;
sigmat=sigmat.*parr-eye(m);
if (n<=m) threshr=rrank(sigmat,y); sigmat=sigmat>=threshr; sigmat=sigmat.*parr; end;
sigmatparr= sigmat;
disp('Pairs with statistically significant partial correlation')
if (sigmat~=ones(m))
[pairx,pairy,rvalues]=find(sigmat);
temp1=pairx; temp2=pairy;
pairxs=pairx(temp1<temp2);
pairys=pairy(temp1<temp2);
rvaluess=rvalues(temp1<temp2);
PairsAndPartialCorrelations=[pairxs pairys rvaluess]
else
disp('No significant pairs')
end
x=sigmatparr & (~sigmatr);
y=(~sigmatparr) & sigmatr;
z=sigmatparr & sigmatr;
for i=1:3;
switch i
    case 1
        mat=x; s='Significant partial correlation but insignificant linear correlation';
    case 2
        mat=y; s='Significant linear correlation but insignificant partial correlation';
    case 3
        mat=z; s='Significant both partial correlation and correlation';
end;
[pairx,pairy]=find(mat);
temp1=pairx; temp2=pairy;
pairxs=pairx(temp1<temp2);
pairys=pairy(temp1<temp2);
disp([s])
SignificantPairs=[pairxs pairys]
end;

```

Eight M function files, linearcorre.m, spearman.m, propcorre.m, pointcorre.m, jaccard.m, reviseddice.m, and overlap.m are as follows:

```

function linearcor = linearcorre(x,y)    %x and y: two column vectors to be tested.
m=max(size(x));
if (m~=max(size(y)))
    error('Array sizes do not match. ');
end
if ((min(size(x))~=1) | (min(size(y))~=1))
    error('Both x and y are vectors');

```

```

end
xbar=mean(x);
ybar=mean(y);
aa=sum((x-xbar).*(y-ybar));
bb=sum((x-xbar).^2);
cc=sum((y-ybar).^2);
linearcor=aa/sqrt(bb*cc);

function spearman =spearman(x,y)      %x and y: two column vectors to be tested.
if (max(size(x))~=max(size(y)))
    error('Array sizes do not match.');
```

```

end
if ((min(size(x))~=1) | (min(size(y))~=1))
    error('Both x and y are vectors');
```

```

end
n=max(size(x));
for i=1:n
    rx(i)=0;ry(i)=0;xx(i)=0;yy(i)=0;
end
for j=1:n
    nx=1;ny=1;
    for i=1:n
        if (x(i)<x(j)) nx=nx+1; end
        if (y(i)<y(j)) ny=ny+1; end
    end
    rx(j)=nx;
    ry(j)=ny;
end
for j=1:n
    if (rx(j)==(n+1)) continue; end
    nx=rx(j);
    ntie=-1;
    for i=1:n
        if (rx(i)~=nx) continue; end
        ntie=ntie+1;
        xx(i)=rx(i);
        rx(i)=0;
    end
    for i=1:n
        if (rx(i)~=0) continue; end
        xx(i)=xx(i)+(ntie*0.5);
        rx(i)=n+1;
    end
end
end
```

```

for j=1:n
if (ry(j)==(n+1)) continue; end
ny=ry(j);
ntie=-1;
for i=1:n
if (ry(i)~=ny) continue; end
ntie=ntie+1;
yy(i)=ry(i);
ry(i)=0;
end
for i=1:n
if (ry(i)~=0) continue; end
yy(i)=yy(i)+ntie*0.5;
ry(i)=n+1;
end
end
rs=0;
rs=sum((xx-yy).^2);
spearm=1-((6*rs)/(n*(n^2-1)));

```

```

function prop = propcorre(x,y)      %x and y: two column vectors to be tested.
m=max(size(x));
if (m~=max(size(y)))
    error('Array sizes do not match. ');
end
if ((min(size(x))~=1) | (min(size(y))~=1))
    error('Both x and y are vectors');
end
xp=x/sum(x);
yp=y/sum(y);
aa=sum(xp.*yp);
bb=sum(xp.^2);
cc=sum(yp.^2);
prop=2*aa/sqrt(bb*cc)-1;

```

```

function pointcor = pointcorre(x,y)      %x and y: two column vectors to be tested.
if (max(size(x))~=max(size(y)))
    error('Array sizes do not match. ');
end
if ((min(size(x))~=1) | (min(size(y))~=1))
    error('Both x and y are vectors');
end
aa=sum((x==0) & (y==0));

```

```

bb=sum((x==0) & (y~=0));
cc=sum((x~=0) & (y==0));
dd=sum((x~=0) & (y~=0));
pointcor=(aa*dd-bb*cc)/sqrt((aa+bb)*(cc+dd)*(aa+cc)*(bb+dd));

```

```

function jac = jaccard(x,y)           %x and y: two column vectors to be tested.
if (max(size(x))~=max(size(y)))
    error('Array sizes do not match. ');
end
if ((min(size(x))~=1) | (min(size(y))~=1))
    error('Both x and y are vectors');
end
bb=sum((x==0) & (y~=0));
cc=sum((x~=0) & (y==0));
dd=sum((x~=0) & (y~=0));
jac=(dd-(cc+bb))/(dd+cc+bb);

```

```

function dic = reviseddice(x,y)      %x and y: two column vectors to be tested.
if (max(size(x))~=max(size(y)))
    error('Array sizes do not match. ');
end
if ((min(size(x))~=1) | (min(size(y))~=1))
    error('Both x and y are vectors');
end
dd=sum((x~=0) & (y~=0));
bb=sum(x~=0);
cc=sum(y~=0);
dic=4*dd/(bb+cc)-1;

```

```

function overl = overlap(x,y)       %x and y: two column vectors to be tested.
if (max(size(x))~=max(size(y)))
    error('Array sizes do not match. ');
end
if ((min(size(x))~=1) | (min(size(y))~=1))
    error('Both x and y are vectors');
end
bb=sum(x~=y);
dd=sum((x~=0) & (y~=0));
overl=2*dd/(dd+bb)-1;

```

```

function threshr = rrank(mat,percent)
dim=size(mat); m=dim(1);

```



```

len=(m*m-m)/2;
vec=zeros(1,len);
n=0;
for i=1:m-1;
for j=i+1:m;
if (mat(i,j)~=0) n=n+1; vec(n)=mat(i,j); end;
end;
end;
num=round(percent/100*n);
vecc=sort(vec,'descend');
if (num~=0) threshr=vecc(num);
else threshr=1;
end;

```

3 Application Examples

3.1 Interval value measures

An example data matrix of interval values, with 8 attributes and 15 samples, is

8.086	9.237	4.679	7.099	3.494	4.031	7.806	8.979	9.522	8.973	4.173	4.657	6.372	2.269	2.666
9.263	3.459	9.396	8.262	0.779	4.744	8.577	3.713	10.097	2.649	8.391	6.628	5.198	6.423	9.539
4.801	2.963	8.367	0.335	1.715	8.500	3.183	6.501	5.818	9.800	6.831	1.292	0.000	3.548	2.698
9.029	7.547	10.988	4.680	8.904	8.480	7.240	2.471	1.818	3.454	5.803	0.432	3.340	7.943	8.667
6.929	10.521	7.038	7.137	7.891	2.905	7.887	8.060	1.722	2.432	9.061	5.016	2.952	0.418	5.178
1.730	5.232	0.000	2.721	3.334	5.610	2.029	3.682	3.150	3.825	3.399	8.984	8.920	7.983	10.128
3.489	8.489	8.913	7.107	10.699	4.618	1.490	5.042	8.660	6.084	8.527	9.167	3.053	5.302	1.999
5.579	1.624	9.796	0.000	0.981	6.859	5.168	7.071	3.519	7.133	8.417	1.106	0.738	2.701	3.171

3.1.1 Spearman rank correlation

I used Spearman rank correlation measure, the calculated Spearman rank correlations between attributes are

1	0.0036	0.1679	-0.4357	0.175	-0.3964	-0.0036	0.1393
0.0036	1	0.0143	0.1143	-0.1714	-0.3	-0.1571	0.1929
0.1679	0.0143	1	0.1714	-0.1357	-0.2821	0.0321	0.9214
-0.4357	0.1143	0.1714	1	0.1643	-0.3071	-0.1	0.2107
0.175	-0.1714	-0.1357	0.1643	1	-0.325	0.1429	0.0536
-0.3964	-0.3	-0.2821	-0.3071	-0.325	1	-0.175	-0.3393
-0.0036	-0.1571	0.0321	-0.1	0.1429	-0.175	1	-0.0464
0.1393	0.1929	0.9214	0.2107	0.0536	-0.3393	-0.0464	1

The statistically significant attribute pair and corresponding Spearman rank correlation are as follows ($p < 0.01$)

3 8 0.9214

Partial correlation of Spearman rank correlation is

1	0.0634	0.314	-0.7077	0.3017	-0.5402	-0.357	-0.2754
0.0634	1	-0.6399	0.0795	-0.6029	-0.3583	0.0274	0.6346
0.314	-0.6399	1	0.268	-0.7346	-0.0889	0.3137	0.9652
-0.7077	0.0795	0.268	1	0.2899	-0.4961	-0.3631	-0.2199
0.3017	-0.6029	-0.7346	0.2899	1	-0.2061	0.2744	0.6994
-0.5402	-0.3583	-0.0889	-0.4961	-0.2061	1	-0.317	0.0476
-0.357	0.0274	0.3137	-0.3631	0.2744	-0.317	1	-0.3126
-0.2754	0.6346	0.9652	-0.2199	0.6994	0.0476	-0.3126	1

and the statistically significant attribute pair and corresponding partial correlation of Spearman rank correlation is ($p < 0.01$)

3 8 0.9652

3.1.2 Proportion correlation

Using proportion correlation measure, the calculated proportion correlations between attributes are

1	0.6866	0.602	0.5116	0.7181	0.408	0.6786	0.5388
0.6866	1	0.5153	0.6725	0.612	0.5036	0.5921	0.5836
0.602	0.5153	1	0.5541	0.4076	0.1481	0.5426	0.9324
0.5116	0.6725	0.5541	1	0.6947	0.3927	0.5809	0.599
0.7181	0.612	0.4076	0.6947	1	0.312	0.705	0.5056
0.408	0.5036	0.1481	0.3927	0.312	1	0.4377	0.078
0.6786	0.5921	0.5426	0.5809	0.705	0.4377	1	0.4533
0.5388	0.5836	0.9324	0.599	0.5056	0.078	0.4533	1

The statistically significant attribute pairs and corresponding proportion correlations are as follows ($p < 0.01$)

1	2	0.6866
2	4	0.6725
1	5	0.7181
4	5	0.6947
1	7	0.6786
5	7	0.7050
3	8	0.9324

Partial correlations of proportion correlations are

1	0.6115	0.7121	-0.4884	0.751	0.0237	-0.3648	-0.6351
0.6115	1	-0.612	0.4499	-0.4902	0.3324	0.4215	0.6454
0.7121	-0.612	1	0.4058	-0.7929	0.1334	0.6794	0.9611
-0.4884	0.4499	0.4058	1	0.5797	0.1557	-0.228	-0.2963
0.751	-0.4902	-0.7929	0.5797	1	-0.0116	0.6816	0.7432
0.0237	0.3324	0.1334	0.1557	-0.0116	1	0.0612	-0.2382
-0.3648	0.4215	0.6794	-0.228	0.6816	0.0612	1	-0.6406
-0.6351	0.6454	0.9611	-0.2963	0.7432	-0.2382	-0.6406	1

and the statistically significant attribute pair and corresponding partial correlation of proportion correlation is ($p < 0.01$)

3 8 0.9611

3.2 Binary value measures

The example data matrix of binary values, with 8 attributes and 15 samples, is

1	1	0	1	0	0	1	1	1	1	0	0	1	0	0
1	0	1	0	0	0	1	0	1	0	1	1	0	1	1
0	0	0	1	0	1	0	1	0	1	1	0	0	0	0
1	1	1	0	1	0	1	0	0	0	1	0	0	1	1
0	1	0	1	1	0	1	1	0	0	1	1	0	0	0
1	0	1	0	0	0	0	0	0	1	0	0	1	1	1
0	1	0	0	0	0	0	1	0	0	1	1	0	0	0
1	0	1	0	0	1	0	1	0	0	1	0	1	0	0

I chosen point correlation measure for example use. The calculated point correlations between attributes are

1.0000	-0.3393	0.0945	-0.3393	0.0714	-0.0546	-0.0403	-0.0546
-0.3393	1.0000	-0.4725	0.4643	-0.1964	0.2182	-0.0403	-0.0546
0.0945	-0.4725	1.0000	-0.4725	0.1890	-0.2887	0.2132	0.2887
-0.3393	0.4643	-0.4725	1.0000	0.0714	0.2182	-0.0403	-0.0546
0.0714	-0.1964	0.1890	0.0714	1.0000	-0.7638	0.6447	-0.2182
-0.0546	0.2182	-0.2887	0.2182	-0.7638	1.0000	-0.4924	0.1667
-0.0403	-0.0403	0.2132	-0.0403	0.6447	-0.4924	1.0000	0.1231
-0.0546	-0.0546	0.2887	-0.0546	-0.2182	0.1667	0.1231	1.0000

The statistically significant attribute pairs and corresponding point correlations are as follows ($p < 0.01$)

5 6 -0.7638
5 7 0.6447

Partial correlations of point correlations are

1.0000	-0.1882	-0.1497	-0.3168	0.1984	0.1549	-0.1232	0.0246
-0.1882	1.0000	-0.2813	0.3081	-0.2678	-0.1202	0.2186	-0.0692
-0.1497	-0.2813	1.0000	-0.3430	0.1231	-0.0425	-0.0123	0.3384
-0.3168	0.3081	-0.3430	1.0000	0.5152	0.4144	-0.2422	0.1883
0.1984	-0.2678	0.1231	0.5152	1.0000	-0.6919	0.5796	-0.3316
0.1549	-0.1202	-0.0425	0.4144	-0.6919	1.0000	0.1016	-0.0049
-0.1232	0.2186	-0.0123	-0.2422	0.5796	0.1016	1.0000	0.3555
0.0246	-0.0692	0.3384	0.1883	-0.3316	-0.0049	0.3555	1.0000

No significant attribute pairs were found with partial correlations of point correlations.

3.3 Comparison of results of statistic test of partial correlations with $DF=n-m$ and $DF=n-2$

Comparisons between statistic tests of partial correlations with $DF=n-m$ and $DF=n-2$, based on the datasets from Zhang (2011), were made ($p<0.01$). It is obvious that the results of statistic tests with different degrees of freedom (DFs) are somewhat different. However, the statistically significant pairs with $DF=n-m$ fall in the scope of that with $DF=n-2$. Therefore, for non-strict uses only, e.g., coarse screening of interactions (Zhang, 2015), we may permit the number of samples less than the number of attributes (nodes, taxa, variables, etc), i.e., $n<m$, and the statistic test with $DF=n-2$ can be carefully used in this situation.

The proportion of statistically significant pairs based on $DF=n-m$ vs. statistically significant pairs based on $DF=n-2$ (y , %) is related to significance level p (in present study, $p<0.01$) and number of attributes (nodes, taxa, variables, etc) (m). For this case study, the regression relationships are as follows

$$y=88.748e^{-0.045m}, r^2=0.579, p=0.047 \quad (\text{for Pearson partial linear correlation})$$

$$y=120.687e^{-0.045m}, r^2=0.956, p<0.00001 \quad (\text{for partial Spearman rank correlation})$$

For example, if Pearson linear correlation is used and $m=50$, then $y=9.4\%$. Therefore, the first approximately 9.4% of statistically significant pairs based on $DF=n-2$, which have the greatest partial correlations, should be the statistically significant pairs based on $DF=n-m$. Table 1 lists the $y-m$ relationship based on the two regression equations. Matlab algorithm in present study has provided both situations.

Table 1 Relationship between the proportion of statistically significant pairs based on $DF=n-m$ vs. statistically significant pairs based on $DF=n-2$ (y , %) and number of taxa (m).

No. Taxa (m)	10	20	30	40	50	60	70	80	90	100	150	200
For Pearson partial linear correlation (y , %)	56.59	36.08	23.01	14.67	9.35	5.96	3.80	2.42	1.55	0.99	0.10	0.01
For Spearman partial rank correlation (y , %)	76.52	48.79	31.11	19.84	12.65	8.06	5.14	3.28	2.09	1.33	0.14	0.01

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