## PRIB Tutorial: Gaussian Processes and Gene Regulation

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## Outline

Motivation

Probabilistic Model for $f(t)$

Cascade Differential Equations

Discussion

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## Probabilistic Model for $f(t)$

## Cascade Differential Equations

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## Can a Biologist Fix a Radio? Lazebnik (2002)

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"It is difficult to find a black cat in a dark room, especially if there is no cat."

- Biological systems are immensely complicated.
- Lazebnik argues the need for models that are quantitative.
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* Build mechanistic models (based on biochemical knowledge) of the system.
- Identify modules, submodules, and parameterize the models.


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## Coregulation of Gene Expression

- Gene Expression to Transcriptional Regulation.
- A "data exploration" problem (computational biology/bioinformatics):
- Use gene expression data to speculate on coregulated genes.
- Traditionally use clustering of gene expression profiles.
- Contrast with (computational) systems biology approach:
- Detailed mechanistic model of the system is created.
- Fit parameters of the model to data.
- Problematic for large data (genome wide).
- Need to deal with unobserved biochemical species (TFs).


## General Approach

Broadly Speaking: Two approaches to modeling
data modeling mechanistic modeling

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| data modeling | mechanistic modeling |
| :---: | :---: |
| let the data "speak" |  |
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## General Approach

## Broadly Speaking: Two approaches to modeling

| data modeling | mechanistic modeling |
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| let the data "speak" | impose physical laws <br> computational models <br> adaptive models <br> PCA, clustering |
| differential equations models |  |
| SDE, ODE models |  |

- We advocate an approach between systems and computational biology.
- Introduce aspects of systems biology to the computational approach.
- There is a computational penalty, but it may be worth paying.
- Ideally there should be a smooth transition from pure computational (PCA, clustering, SVM classification) to systems (non-linear (stochastic) differential equations).
- This work is one part of that transition.


## Radiation Damage in the Cell

- Radiation can damages molecules including DNA.
- Most DNA damage is quickly repaired-single strand breaks, backbone break.
- Double strand breaks are more serious-a complete disconnect along the chromosome.
- Cell cycle stages:
- $\mathrm{G}_{1}$ : Cell is not dividing.
- $\mathrm{G}_{2}$ : Cell is preparing for meitosis, chromosomes have divided.
- S: Cell is undergoing meitosis (DNA synthesis).
- Main problem is in $G_{1}$. In $G_{2}$ there are two copies of the chromosome. In $\mathrm{G}_{1}$ only one copy.


## p53 "Guardian of the Cell"

- Responsible for Repairing DNA damage
- Activates DNA Repair proteins
- Pauses the Cell Cycle (prevents replication of damage DNA)
- Initiates apoptosis (cell death) in the case where damage can't be repaired.
- Large scale feeback loop with NF- $\kappa$ B.


## p53 DNA Damage Repair



Figure: p53. Left unbound, Right bound to DNA. Images by David S. Goodsell from http://www.rcsb.org/ (see the"Molecule of the Month" feature).


Figure: Repair of DNA damage by p53. Image from Goodsell (1999).

## Some p53 Targets

DDB2 DNA Damage Specific DNA Binding Protein 2. (also governed by C/ EBP-beta, E2F1, E2F3,...).
p21 Cycline-dependent kinase inhibitor 1A (CDKN1A). A regulator of cell cycle progression. (also goverened by SREBP-1a, Sp1, Sp3,... ).
hPA26/SESN1 sestrin 1 Cell Cycle arrest.
BIK BCL2-interacting killer. Induces cell death (apoptosis)
TNFRSF10b tumor necrosis factor receptor superfamily, member 10b. A transducer of apoptosis signals.

## Modelling Assumption

- Assume p53 affects targets as a single input module network motif (SIM).


Figure: p53 SIM network motif as modelled by Barenco et al. 2006.

- Assume that coregulated genes will cluster in the same groups.
- Perform clustering, and look for clusters containing target genes.
- These are candidates, look for confirmation in the literature etc.


## Mathematical Model

- Differential equation model of system.

$$
\frac{\mathrm{d} x_{j}(t)}{\mathrm{d} t}=b_{j}+s_{j} f(t)-d_{j} x_{j}(t)
$$

rate of mRNA transcription, baseline transcription rate, transcription factor activity, mRNA decay

- We have observations of $x_{j}(t)$ from gene expression. .


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- Jointly estimate $f(t)$ at observations of time points along with $\left\{b_{j}, d_{j}, s_{j}\right\}_{j=1}^{g}$.
- Fit parameters by maximum likelihood or MCMC sampling.


## Mathematical Model

- Clustering model is equivalent to assuming $d_{j}, b_{j}$, and $s_{j}$ are v. large.

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- Reorder differential equation and ignore gradient term.
- This suggests genes are scaled and offset versions of the TF.
- By normalizing data and clustering we hope to find those TFs.


## Mathematical Model

## Method

## Ranked prediction of p53 targets using hidden variable dynamic modeling <br> Martino Barenco* ${ }^{* \dagger}$, Daniela Tomescu*, Daniel Brewer ${ }^{* \dagger}$, Robin Callard ${ }^{*+}$, Jaroslav Stark ${ }^{\dagger \ddagger}$ and Michael Hubank ${ }^{* \dagger}$

Addresses: *Institute of Child Health, University College London, Guilford Street, London WC1N 1EH, UK. ${ }^{+}$CoMPLEX (Centre for Mathematics and Physics in the Life Sciences and Experimental Biology), University College London, Stephenson Way, London, NW1 2HE, UK. *Department of Mathematics, Imperial College London, London SW7 2AZ, UK.

Correspondence: Michael Hubank. Email: m.hubank@ich.ucl.ac.uk

## Response of p53

(a)

Basal transcription rate


Sensitivity


Degredation rate

(b)


Figure: Results from Barenco et al. (2006). Top is parameter estimates. Bottom is inferred profile.

## Respose to p53 ...




Figure: Results from Barenco et al. (2006). Activity profile of p53 was measured by Western blot to determine the levels of ser-15 phosphorylated p53 (ser15P-p53).

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## Gaussian Distribution

## Zero mean Gaussian distribution

- A multi-variate Gaussian distribution is defined by a mean and a covariance matrix.

$$
\mathcal{N}(\mathbf{f} \mid \mu, \mathbf{K})=\frac{1}{(2 \pi)^{\frac{n}{2}}|\mathbf{K}|^{\frac{1}{2}}} \exp \left(-\frac{(\mathbf{f}-\mu)^{\top} \mathbf{K}^{-1}(\mathbf{f}-\mu)}{2}\right)
$$

- We will consider the special case where the mean is zero,

$$
\mathcal{N}(\mathbf{f} \mid \mathbf{0}, \mathbf{K})=\frac{1}{(2 \pi)^{\frac{n}{2}}|\mathbf{K}|^{\frac{1}{2}}} \exp \left(-\frac{\mathbf{f}^{\top} \mathbf{K}^{-1} \mathbf{f}}{2}\right)
$$

## Sampling a Function

## Multi-variate Gaussians

- We will consider a Gaussian with a particular structure of covariance matrix.
- Generate a single sample from this 25 dimensional Gaussian distribution, $\mathbf{f}=\left[f_{1}, f_{2} \ldots f_{25}\right]$.
- We will plot these points against their index.


## Gaussian Distribution Sample



Figure: A sample from a 25 dimensional Gaussian distribution.

## Covariance Function

The covariance matrix

- Covariance matrix shows correlation between points $f_{i}$ and $f_{j}$ if $i$ is near to $j$.
- Less correlation if $i$ is distant from $j$.
- Our ordering of points means that the function appears smooth.
- Let's focus on the joint distribution of two points from the 25.


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demGpCov2D ([1 2 [1)


Figure: Covariance for $\left[\begin{array}{l}f_{1} \\ f_{2}\end{array}\right]$ is $\mathbf{K}_{12}=\left[\begin{array}{cc}1 & 0.966 \\ 0.966 & 1\end{array}\right]$.

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## Covariance Functions

Exponentiated Quadratic Kernel Function (RBF, Squared Exponential, Gaussian)

$$
k\left(t, t^{\prime}\right)=\alpha \exp \left(-\frac{\left\|t-t^{\prime}\right\|^{2}}{2 \ell^{2}}\right)
$$

- Covariance matrix is built using the inputs to the function $t$.
- For the example above it was based on Euclidean distance.
- The covariance function is
 also know as a kernel.


## Covariance Samples

demCovFuncSample


Figure: Exponentiated quadratic kernel with $\ell=0.3, \alpha=1$

## Covariance Samples

demCovFuncSample


Figure: Exponentiated quadratic kernel with $\ell=1, \alpha=1$

## Covariance Samples

demCovFuncSample


Figure: Exponentiated quadratic kernel with $\ell=0.3, \alpha=4$

## Covariance Samples

## demCovFuncSample



Figure: Linear covariance function, $\alpha=16$.

## Covariance Samples

demCovFuncSample


Figure: $\quad$ MLP covariance function, $\sigma_{w}^{2}=100, \sigma_{b}^{2}=100, \alpha=8$.

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Figure: $\quad$ MLP covariance function, $\sigma_{w}^{2}=100, \sigma_{b}^{2}=0, \alpha=8$.

## Covariance Samples

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Figure: $\quad$ Bias term, $\alpha=4$

## Covariance Samples

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Figure:
Exponentiated quadratic $\ell=0.3, \alpha=1$ plus bias term with $\alpha=1$ plus white noise with $\alpha=0.01$.

## Covariance Samples

demCovFuncSample


Figure: $\quad$ Ornstein-Uhlenbeck (stationary Gauss-Markov) covariance function $\ell=1, \alpha=4$.

## Gaussian Process Interpolation

demInterpolation


Figure: Real example: BACCO (see e.g. (Oakley and O'Hagan, 2002)). Interpolation through outputs from slow computer simulations (e.g. atmospheric carbon levels).

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## Noise Models

Graph of a GP

- Relates input variables, $\mathbf{t}$, to vector, $\mathbf{x}$, through $\mathbf{f}$ given kernel parameters $\boldsymbol{\theta}$.
- Plate notation indicates independence of $x_{i} \mid f_{i}$.
- Noise model, $p\left(x_{i} \mid f_{i}\right)$ can take several forms.
- Simplest is Gaussian noise.


Figure: The Gaussian process depicted graphically.

## Gaussian Noise

- Gaussian noise model,

$$
p\left(x_{i} \mid f_{i}\right)=\mathcal{N}\left(x_{i} \mid f_{i}, \sigma^{2}\right)
$$

where $\sigma^{2}$ is the variance of the noise.

- Equivalent to a covariance function of the form

$$
k\left(t_{i}, t_{j}\right)=\delta_{i, j} \sigma^{2}
$$

where $\delta_{i, j}$ is the Kronecker delta function.

- Additive nature of Gaussians means we can simply add this term to existing covariance matrices.


## Gaussian Process Regression



Figure: Examples include WiFi localization, C14 callibration curve.

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## Learning Kernel Parameters

Can we determine length scales and noise levels from the data?



$$
\log \mathcal{N}(\mathbf{x} \mid \mathbf{0}, \mathbf{K})=-\frac{n}{2} \log 2 \pi-\frac{1}{2} \log |\mathbf{K}|-\frac{\mathbf{x}^{\top} \mathbf{K}^{-1} \mathbf{x}}{2}
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## Example: Transcriptional Regulation

- First Order Differential Equation

$$
\frac{\mathrm{d} x_{j}(t)}{\mathrm{d} t}=b_{j}+s_{j} f(t)-d_{j} x_{j}(t)
$$

- It turns out that our Gaussian process assumption for $f(t)$, implies $x(t)$ is also a Gaussian process.
- The new Gaussian process is over $f(t)$ and all its targets: $x_{1}(t), x_{2}(t), \ldots$ etc.
- Our new covariance matrix gives correlations between all these functions.
- This gives us a probabilistic model for transcriptional regulation.


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- It turns out that our Gaussian process assumption for $f(t)$, implies $x(t)$ is also a Gaussian process.
- The new Gaussian process is over $f(t)$ and all its targets: $x_{1}(t), x_{2}(t), \ldots$ etc.
- Our new covariance matrix gives correlations between all these functions.

This gives us a probabilistic model for transcriptional regulation.

## Example: Transcriptional Regulation

- First Order Differential Equation

$$
\frac{\mathrm{d} x_{j}(t)}{\mathrm{d} t}=b_{j}+s_{j} f(t)-d_{j} x_{j}(t)
$$

- It turns out that our Gaussian process assumption for $f(t)$, implies $x(t)$ is also a Gaussian process.
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## Covariance for Transcription Model

## RBF covariance function for $f(t)$

$$
x_{i}(t)=\frac{b_{i}}{d_{i}}+s_{i} \exp \left(-d_{i} t\right) \int_{0}^{t} f(u) \exp \left(d_{i} u\right) \mathrm{d} u
$$

- Joint distribution for $x_{1}(t), x_{2}(t)$, $x_{3}(t)$, and $f(t)$.
- Here:

| $d_{1}$ | $s_{1}$ | $d_{2}$ | $s_{2}$ | $d_{3}$ | $s_{3}$ |
| :---: | :---: | :---: | :---: | :---: | :---: |
| 5 | 5 | 1 | 1 | 0.5 | 0.5 |



## Covariance for Transcription Model

## RBF covariance function for $f(t)$

$$
x=b / d+\sum_{i} \mathbf{e}_{i}^{\top} \mathbf{f} \quad \mathbf{f} \sim \mathcal{N}\left(\mathbf{0}, \Sigma_{i}\right) \rightarrow x \sim \mathcal{N}\left(b / d, \sum_{i} \mathbf{e}_{i}^{\top} \Sigma_{i} \mathbf{e}_{i}\right)
$$

- Joint distribution for $x_{1}(t), x_{2}(t)$, $x_{3}(t)$, and $f(t)$.
- Here:

| $d_{1}$ | $s_{1}$ | $d_{2}$ | $s_{2}$ | $d_{3}$ | $s_{3}$ |
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## Joint Sampling of $f(t)$ and $x(t)$

- simSample


Figure: Joint samples from the ODE covariance, black: $f(t)$, red: $x_{1}(t)$ (high decay/sensitivity), green: $x_{2}(t)$ (medium
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## Artificial Example: Inferring $f(t)$

## Inferring TF activity from artificially sampled genes.



True "gene profiles" and noisy observations.


Inferred transcription factor activity.

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# Gaussian process modelling of latent chemical species: applications to inferring transcription factor activities 

Pei Gao ${ }^{1}$, Antti Honkela², Magnus Rattray ${ }^{1}$ and Neil D. Lawrence ${ }^{1, *}$<br>${ }^{1}$ School of Computer Science, University of Manchester, Kilburn Building, Oxford Road, Manchester, M13 9PL and<br>${ }^{2}$ Adaptive Informatics Research Centre, Helsinki University of Technology, PO Box 5400, FI-02015 TKK, Finland

## ABSTRACT

Motivation: Inference of latent chemical species in biochemical interaction networks is a key problem in estimation of the structure

A challenging problem for parameter estimation in ODE models occurs where one or more chemical species influencing the dynamics are controlled outside of the sub-system being modelled. For

## p53 Results with GP

(Gao et al., 2008)


## Ranking with ERK Signalling

- Target Ranking for Elk-1.
- Elk-1 is phosphorylated by ERK from the EGF signalling pathway.
- Predict concentration of Elk-1 from known targets.
- Rank other targets of Elk-1.


## Elk-1 (MLP covariance)

## Jennifer Withers





Training Gane 4



Training Gena 5


## Elk-1 target selection

Fitted model used to rank potential targets of Elk-1



## Outline

## Motivation <br> Probabilistic Model for $f(t)$

Cascade Differential Equations

Discussion

## Cascaded Differential Equations

# Model-based method for transcription factor target identification with limited data 

Antti Honkela ${ }^{\mathrm{a}, 1}$, Charles Girardot ${ }^{\mathrm{b}}$, E. Hilary Gustafson ${ }^{\mathrm{b}}$, Ya-Hsin Liu ${ }^{\mathrm{b}}$, Eileen E. M. Furlong ${ }^{\mathrm{b}}$, Neil D. Lawrence ${ }^{c, 1}$, and Magnus Rattray ${ }^{c, 1}$<br>${ }^{\text {a }}$ Department of Information and Computer Science, Aalto University School of Science and Technology, Helsinki, Finland; ${ }^{\mathrm{b}}$ Genome Biology U European Molecular Biology Laboratory, Heidelberg, Germany; and 'School of Computer Science, University of Manchester, Manchester, Unite<br>Edited by David Baker, University of Washington, Seattle, WA, and approved March 3, 2010 (received for review December 10, 2009)<br>We present a computational method for identifying potential targets of a transcription factor (TF) using wild-type gene expression time series data. For each putative target gene we fit a simple differential equation model of transcriptional regulation, and the<br>used for genome-wide scoring of putative target gen is required to apply our method is wild-type time seri، lected over a period where TF activity is changing. Ou allows for complementary evidence from expression

## Cascaded Differential Equations

(Honkela et al., 2010)

- Transcription factor protein also has governing mRNA.
- This mRNA can be measured.
- In signalling systems this measurement can be misleading because it is activated (phosphorylated) transcription factor that counts.
- In development phosphorylation plays less of a role.


## Drosophila Mesoderm Development

## Collaboration with Furlong Lab in EMBL Heidelberg.

- Mesoderm development in Drosophila melanogaster (fruit fly).
- Mesoderm forms in triplobastic animals (along with ectoderm and endoderm). Mesoderm develops into muscles, and circulatory system.
- The transcription factor Twist initiates Drosophila mesoderm development, resulting in the formation of heart, somatic muscle, and other cell types.
- Wildtype microarray experiments publicly available.
- Can we use the cascade model to predict viable targets of Twist?


## Cascaded Differential Equations

(Honkela et al., 2010)
We take the production rate of active transcription factor to be given by

$$
\begin{aligned}
\frac{\mathrm{d} f(t)}{\mathrm{d} t} & =\sigma y(t)-\delta f(t) \\
\frac{\mathrm{d} x_{j}(t)}{\mathrm{d} t} & =b_{j}+s_{j} f(t)-d_{j} x_{j}(t)
\end{aligned}
$$

The solution for $f(t)$, setting transient terms to zero, is

$$
f(t)=\sigma \exp (-\delta t) \int_{0}^{t} y(u) \exp (\delta u) \mathrm{d} u
$$

## Covariance for Translation/Transcription Model

RBF covariance function for $y(t)$

$$
\begin{aligned}
f(t) & =\sigma \exp (-\delta t) \int_{0}^{t} y(u) \exp (\delta u) \mathrm{d} u \\
x_{i}(t) & =\frac{b_{i}}{d_{i}}+s_{i} \exp \left(-d_{i} t\right) \int_{0}^{t} f(u) \exp \left(d_{i} u\right) \mathrm{d} u .
\end{aligned}
$$

- Joint distribution for $x_{1}(t), x_{2}(t)$, $f(t)$ and $y(t)$.



## Joint Sampling of $y(t), f(t)$, and $x(t)$

- disimSample


Figure: Joint samples from the ODE covariance, blue: $y(t)$ (mRNA of TF), black: $f(t)$ (TF concentration), red: $x_{1}(t)$ (high decay target) and green: $x_{2}(t)$ (low decay target)

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## Twist Results

- Use mRNA of Twist as driving input.
- For each gene build a cascade model that forces Twist to be the only TF.
- Compare fit of this model to a baseline (e.g. similar model but sensitivity zero).
- Rank according to the likelihood above the baseline.
- Compare with correlation, knockouts and time series network identification (TSNI) (Della Gatta et al., 2008).


## Results for Twi using the Cascade model



Figure: Model for flybase gene identity FBgn0002526.

## Results for Twi using the Cascade model




FBgn0003486



Figure: Model for flybase gene identity FBgn0003486.

## Results for Twi using the Cascade model



Figure: Model for flybase gene identity FBgn0011206.

## Results for Twi using the Cascade model



Figure: Model for flybase gene identity FBgn00309055.

## Results for Twi using the Cascade model



Figure: Model for flybase gene identity FBgn0031907.

## Results for Twi using the Cascade model



Figure: Model for flybase gene identity FBgn0035257.

## Results for Twi using the Cascade model



Figure: Model for flybase gene identity FBgn0039286.

## Evaluation methods

- Evaluate the ranking methods by taking a number of top-ranked targets and record the number of "positives" (Zinzen et al., 2009):
- targets with ChIP-chip binding sites within 2 kb of gene
- (targets differentially expressed in TF knock-outs)
- Compare against
- Ranking by correlation of expression profiles
- Ranking by $q$-value of differential expression in knock-outs
- Optionally focus on genes with annotated expression in tissues of interest


## Results

Global ChIP: twi


Global ChIP: mef2


Focused ChIP: twi


Focused ChIP: mef2


Single-target GP
Multiple-target GP
Knock-outs
Correlation
Filtered

-     -         - Random

$$
'^{* * * '}: p<0.001,{ }^{\prime * * '}: p<0.01,{ }^{\prime *} \cdot: p<0.05
$$

## Summary

- Cascade models allow genomewide analysis of potential targets given only expression data.
- Once a set of potential candidate targets have been identified, they can be modelled in a more complex manner.
- We don't have ground truth, but evidence indicates that the approach can perform as well as knockouts.


## Outline

## Motivation

## Probabilistic Model for $f(t)$

## Cascade Differential Equations

Discussion

## Discussion and Future Work

- Integration of probabilistic inference with mechanistic models.
- Applications in modeling gene expression.
- Cascade model introduces model of translation.
- Challenges:
- Non linear response and non linear differential equations.
- Scaling up to larger systems.
- Stochastic differential equations.


## Acknowledgements

- Investigators: Neil Lawrence and Magnus Rattray
- Researchers: Pei Gao, Antti Honkela, Guido Sanguinetti, and Jennifer Withers
- Martino Barenco and Mike Hubank at the Institute of Child Health in UCL (p53 pathway).
- Charles Girardot and Eileen Furlong of EMBL in Heidelberg (mesoderm development in D. Melanogaster).
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## Outline

Experimental Structure of Arrays

Nonlinear Response

## Molecular biology time series

## Antti Honkela

- Biological systems are dynamic, observing their time evolution very helpful
- Time series measurements of gene expression, protein activity, protein binding, ...
- Problem: most of these assays are highly disruptive to the sample
- Therefore: time series $=$ series of independent experiments run for different lengths of time
- This has implications for modelling...


## Simulated molecular biology time series

Simulated Mef2 protein


Simulated FBgn0030955 mRNA


## Simulated molecular biology time series

Simulated Mef2 protein


Simulated FBgn0030955 mRNA


## Simulated molecular biology time series

Simulated Mef2 protein


Simulated FBgn0030955 mRNA


## Simulated molecular biology time series

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Simulated Mef2 protein


Simulated FBgn0030955 mRNA


## Simulated molecular biology time series

Simulated Mef2 protein


Simulated FBgn0030955 mRNA


## Simulated molecular biology time series

Simulated Mef2 protein


Simulated FBgn0030955 mRNA


## Simulated molecular biology time series

Simulated Mef2 protein


Simulated FBgn0030955 mRNA


## Real gene expression time series

FBgn0011656



FBgn0025712


FBgn0087002


FBgn0035257


FBgn0011591



## Example model: Linear ODE model of transcription

- Linear Activation Model (Barenco et al., 2006, Genome Biology)

$$
\frac{\mathrm{d} x_{j}(t)}{\mathrm{d} t}=b_{j}+s_{j} f(t)-d_{j} x_{j}(t)
$$

- $x_{j}(t)$ - concentration of gene $j$ 's mRNA
- $f(t)$ - concentration of active transcription factor
- Model parameters: baseline $b_{j}$, sensitivity $s_{j}$ and decay $d_{j}$
- Placing a Gaussian process (GP) prior on $f(t)$ leads to a joint GP over all concentration profiles (Gao et al., 2008, Bioinformatics)


## How to connect the model to data?

1. Assume independent profiles for each complete (biological) repeat

- Loses statistical power for extra independence assumptions
- Is it meaningful to order the repeats?

2. Assume one shared underlying profile with independent observations

- Potentially sensitive to outliers


## Exchangeability analysis

Assume $x_{j}^{k}\left(t_{i}\right)$ observation of $k$ th repeat of $j$ th gene at $i$ th time

$$
x_{:}^{k}\left(t_{i}\right) \leftrightarrow x_{:}^{k^{\prime}}\left(t_{i}\right) \quad x_{j}^{k}\left(t_{i}\right) \leftrightarrow x_{j}^{k^{\prime}}\left(t_{i}\right)
$$ "swap arrays" "swap single gene"

"Reality"

1. Independent profiles
2. Shared profile

## Yes

No
Yes Yes

## Solution: hierarchical GP model

- Assume the underlying $f(t)$ is composed of a shared and an experiment-specific part $f_{i k}(t)$

$$
\frac{\mathrm{d} x_{j}(t)}{\mathrm{d} t}=b_{j}+s_{j}\left[f_{\text {shared }}(t)+f_{i k}(t)\right]-d_{j} x_{j}(t)
$$

- Covariance is of the same form as usual
- Introduces additional covariance terms for measurements from the same experiment
- Alternative parametrisations of variance of $f_{i k}(t)$
- Shared across all experiments
- Sampled independently for each experiment


## Exchangeability analysis revisited

Assume $x_{j}^{k}\left(t_{i}\right)$ observation of $k$ th repeat of $j$ th gene at $i$ th time

$$
\begin{array}{cc}
x_{:}^{k}\left(t_{i}\right) \leftrightarrow x_{:}^{k^{\prime}}\left(t_{i}\right) & x_{j}^{k}\left(t_{i}\right) \leftrightarrow x_{j}^{k^{\prime}}\left(t_{i}\right) \\
\text { "swap arrays" } & \text { "swap single gene" } \\
\hline
\end{array}
$$

"Reality"

1. Independent profiles
2. Shared profile
3. Hierarchical model

Yes
No
Yes
Yes

No
No
Yes
No

## ODE model of translation and transcription

- Assume TF is transcriptionally regulated with related mRNA $y(t)$
- This yields a system of ODEs (Gao et al., 2008)

$$
\begin{aligned}
\frac{\mathrm{d} f(t)}{\mathrm{d} t} & =\sigma y(t)-\delta f(t) \\
\frac{\mathrm{d} x_{j}(t)}{\mathrm{d} t} & =b_{j}+s_{j} f(t)-d_{j} x_{j}(t)
\end{aligned}
$$

- The corresponding GP model can be derived analogously to the previous case


## Independent profiles

FBgn0011656 mRNA (input)


Inferred TF Protein Concentration


FBgn0010434 mRNA


FBgn0011656 mRNA (input)


Inferred TF Protein Concentration


FBgn0010434 mRNA


FBgn0011656 mRNA (input)


Inferred TF Protein Concentration


FBgn0010434 mRNA


## Hierarchical model

FBgn0011656 mRNA (input)


Inferred TF Protein Concentration


FBgn0010434 mRNA


## Outline

## Experimental Structure of Arrays

Nonlinear Response

## Nonlinear Response Models

Consider the model of transcription,

$$
\frac{\mathrm{d} x_{j}(t)}{\mathrm{d} t}=b_{j}+s_{j} g(f(t))-d_{j} x_{j}(t)
$$

where $g(\cdot)$ is a non-linear function. The differential equation can still be solved,

$$
x_{j}(t)=\frac{b_{j}}{d_{j}}+s_{j} \int_{0}^{t} e^{-d_{j}(t-u)} g_{j}(f(u)) \mathrm{d} u
$$

## MAP-Laplace Approximation

Laplace's method: approximate posterior mode as Gaussian

$$
p(\mathbf{f} \mid x)=N\left(\hat{\mathbf{f}}, \mathbf{A}^{-1}\right) \propto \exp \left(-\frac{1}{2}(\mathbf{f}-\hat{\mathbf{f}})^{\top} \mathbf{A}(\mathbf{f}-\hat{\mathbf{f}})\right)
$$

where $\hat{\mathbf{f}}=\operatorname{argmaxp}(\mathbf{f} \mid \mathbf{x})$ and $\mathbf{A}=-\left.\nabla \nabla \log p(\mathbf{f} \mid \mathbf{x})\right|_{\mathbf{f}=\hat{\mathbf{f}}}$ is the Hessian of the negative posterior at that point. To obtain $\hat{\mathbf{f}}$ and $\mathbf{A}$,
we define the following function $\psi(\mathbf{f})$ as:

$$
\log p(\mathbf{f} \mid \mathbf{x}) \propto \psi(\mathbf{f})=\log p(\mathbf{x} \mid \mathbf{f})+\log p(\mathbf{f})
$$

## MAP-Laplace Approximation

Assigning a GP prior distribution to $f(t)$, it then follows that

$$
\log p(\mathbf{f})=-\frac{1}{2} \mathbf{f}^{\top} \mathbf{K}^{-1} \mathbf{f}-\frac{1}{2} \log |\mathbf{K}|-\frac{n}{2} \log 2 \pi
$$

where $\mathbf{K}$ is the covariance matrix of $f(t)$. Hence,

$$
\begin{aligned}
\nabla \psi(\mathbf{f}) & =\nabla \log p(\mathbf{x} \mid \mathbf{f})-\mathbf{K}^{-1} \mathbf{f} \\
\nabla \nabla \psi(\mathbf{f}) & =\nabla \nabla \log p(\mathbf{x} \mid \mathbf{f})-\mathbf{K}^{-1}=-\mathbf{W}-\mathbf{K}^{-1}
\end{aligned}
$$

## Estimation of $\psi(\mathbf{f})$

Newton's method is applied to find the maximum of $\psi(\mathbf{f})$ as

$$
\begin{aligned}
\mathbf{f}^{\text {new }} & =\mathbf{f}-(\nabla \nabla \psi(\mathbf{f}))^{-1} \nabla \psi(\mathbf{f}) \\
& =\left(\mathbf{W}+\mathbf{K}^{-1}\right)^{-1}(\mathbf{W} \mathbf{f}-\nabla \log p(\mathbf{x} \mid \mathbf{f}))
\end{aligned}
$$

In addition, $\mathbf{A}=-\nabla \nabla \psi(\hat{f})=\mathbf{W}+\mathbf{K}^{-1}$ where $\mathbf{W}$ is the negative Hessian matrix. Hence, the Laplace approximation to the posterior is a Gaussian with mean $\hat{\mathbf{f}}$ and covariance matrix $\mathbf{A}^{-1}$ as

$$
p(\mathbf{f} \mid \mathbf{x}) \simeq N\left(\hat{\mathbf{f}}, \mathbf{A}^{-1}\right)=N\left(\hat{\mathbf{f}},\left(\mathbf{W}+\mathbf{K}^{-1}\right)^{-1}\right)
$$

## Model Parameter Estimation

The marginal likelihood is useful for estimating the model parameters $\theta$ and covariance parameters $\ell$

$$
p(\mathbf{x} \mid \boldsymbol{\theta}, \phi)=\int p(\mathbf{x} \mid \mathbf{f}, \boldsymbol{\theta}) p(\mathbf{f} \mid \phi) \mathrm{d} f=\int \exp (\psi(\mathbf{f})) \mathrm{d} f
$$

Using Taylor expansion of $\psi(\mathbf{f})$,

$$
\log p(\mathbf{x} \mid \boldsymbol{\theta}, \boldsymbol{\phi})=\log p(\mathbf{x} \mid \hat{\mathbf{f}}, \boldsymbol{\theta}, \boldsymbol{\phi})-\frac{1}{2} \mathbf{f}^{\top} \mathbf{K}^{-1} \mathbf{f}-\frac{1}{2} \log |\mathbf{I}+\mathbf{K W}|
$$

The parameters $\boldsymbol{\eta}=\{\boldsymbol{\theta}, \boldsymbol{\phi}\}$ can be then estimated by using

$$
\frac{\partial \log p(\mathbf{x} \mid \boldsymbol{\eta})}{\partial \boldsymbol{\eta}}=\left.\frac{\partial \log p(\mathbf{x} \mid \boldsymbol{\eta})}{\partial \boldsymbol{\eta}}\right|_{\text {explicit }}+\frac{\partial \log p(\mathbf{x} \mid \boldsymbol{\eta})}{\partial \hat{\mathbf{f}}} \frac{\partial \hat{\mathbf{f}}}{\partial \boldsymbol{\eta}}
$$

## Michaelis-Menten Kinetics

## Pei Gao

- The Michaelis-Menten activation model uses the following non-linearity

$$
g_{j}(f(t))=\frac{e^{f(t)}}{\gamma_{j}+e^{f(t)}},
$$

where we are using a GP $f(t)$ to model the log of the TF activity.

(a) Linear Response

(b) Laplace Approximation Nonlinear

## Valdiation of Laplace Approximation

## Michalis Titsias



Figure: Laplace approximation error bars along with samples from the true posterior distribution.

- DNA damage in bacteria may occur as a result of activity of antibiotics.
- LexA is bound to the genome preventing transcription of the SOS genes.
- RecA protein is stimulated by single stranded DNA, inactivates the LexA repessor.
- This allows several of the LexA targets to transcribe.
- The SOS pathway may be essential in antibiotic resistance Cirz et al. (2005).
- Aim is to target these proteins to produce drugs to increase efficacy of antibiotics Lee et al. (2005).


## LexA Experimental Description

- Data from Courcelle et al. (2001)
- UV irradiation of E. coli. in both wild-type cells and lexA1 mutants, which are unable to induce genes under LexA control.
- Response measured with two color hybridization to cDNA arrays.


## Khanin et al. Model

Given measurements of gene expression at N time points $\left(t_{0}, t_{1}, \ldots, t_{N-1}\right)$, the temporal profile of a gene $i, x_{i}(t)$, that solves the ODE in Eq. 1 can be approximated by

$$
\begin{aligned}
& x_{i}(t)=x_{i}^{0} e^{-d_{i} t}+\frac{b_{i}}{d_{i}}+s_{i} e^{-d_{i} t} \int_{0}^{t} g(f(u)) e^{d_{i} u} d u \\
& x_{i}(t)=x_{i}^{0} e^{-d_{i} t}+\frac{b_{i}}{d_{i}}+s_{i} e^{-d_{i} t} \frac{1}{t_{j+1}-t_{j}} \sum_{j=0}^{N-2} g\left(\bar{f}_{j}\right)\left(e^{d_{i} t_{j+1}}-e^{d_{i} t_{j}}\right)
\end{aligned}
$$

where $\bar{f}_{j}=\frac{\left(f\left(t_{j}\right)+f\left(t_{j+1}\right)\right)}{2}$ on each subinterval $\left(t_{j}, t_{j}+1\right), j=0, \ldots, N-2$. This is under the simplifying assumption that $f(t)$ is a piece-wise constant function on each subinterval $\left(t_{j}, t_{j}+1\right)$. Repression model: $g(f(t))=\frac{1}{\gamma+e^{f(t)}}$.

## Khanin et al. Results




Figure: Fig. 2 from Khanin et al. (2006): Reconstructed activity level of master repressor LexA, following a UV dose of $40 \mathrm{~J} / \mathrm{m} 2$.

## Khanin et al. Results



Figure: Fig. 3 from Khanin et al. (2006): Reconstructed profiles for four genes in the LexA SIM.

## Repression Model

## Pei Gao

- We can use the same model of repression,

$$
g_{j}(f(t))=\frac{1}{\gamma_{j}+e^{f(t)}}
$$

In the case of repression we have to include the transient term,

$$
x_{j}(t)=\alpha_{j} e^{-d_{j} t}+\frac{b_{j}}{d_{j}}+s_{j} \int_{0}^{t} e^{-d_{j}(t-u)} g_{j}(f(u)) \mathrm{d} u
$$

## Results for the repressor LexA

## Pei Gao



Figure: Our results using an MLP kernel. From Gao et al. (2008).

## Use Samples to Represent Posterior

## Michalis Titsias

- Sample in Gaussian processes

$$
p(\mathbf{f} \mid \mathbf{x}) \propto p(\mathbf{x} \mid \mathbf{f}) p(\mathbf{f})
$$

- Likelihood relates GP to data through

$$
x_{j}(t)=\alpha_{j} e^{-d_{j} t}+\frac{b_{j}}{d_{j}}+s_{j} \int_{0}^{t} e^{-d_{j}(t-u)} g_{j}(f(u)) \mathrm{d} u
$$

- We use control points for fast sampling.


## MCMC for Non Linear Response

The Metropolis-Hastings algorithm

- Initialize $\mathbf{f}^{(0)}$
- Form a Markov chain. Use a proposal distribution $Q\left(\mathbf{f}^{(t+1)} \mid \mathbf{f}^{(t)}\right)$ and accept with the M-H step

$$
\min \left(1, \frac{p\left(\mathbf{x} \mid \mathbf{f}^{(t+1)}\right) p\left(\mathbf{f}^{(t+1)}\right)}{p\left(\mathbf{x} \mid \mathbf{f}^{(t)}\right) p\left(\mathbf{f}^{(t)}\right)} \frac{Q\left(\mathbf{f}^{(t)} \mid \mathbf{f}^{(t+1)}\right)}{Q\left(\mathbf{f}^{(t+1)} \mid \mathbf{f}^{(t)}\right)}\right)
$$

- f can be very high dimensional (hundreds of points)
- How do we choose the proposal $Q\left(\mathbf{f}^{(t+1)} \mid \mathbf{f}^{(t)}\right)$ ?
- Can we use the GP prior $p(\mathbf{f})$ as the proposal?


## Sampling using control points

- Separate the points in $\mathbf{f}$ into two groups:
- few control points $\mathbf{f}_{c}$
- and the large majority of the remaining points $\mathbf{f}_{\rho}=\mathbf{f} \backslash \mathbf{f}_{c}$
- Sample the control points $\mathbf{f}_{c}$ using a proposal $q\left(\mathbf{f}_{c}^{(t+1)} \mid \mathbf{f}_{c}^{(t)}\right)$
- Sample the remaining points $\mathbf{f}_{\rho}$ using the conditional GP prior $p\left(\mathbf{f}_{\rho}^{(t+1)} \mid \mathbf{f}_{c}^{(t+1)}\right)$
- The whole proposal is

$$
Q\left(\mathbf{f}^{(t+1)} \mid \mathbf{f}^{(t)}\right)=p\left(\mathbf{f}_{\rho}^{(t+1)} \mid \mathbf{f}_{c}^{(t+1)}\right) q\left(\mathbf{f}_{c}^{(t+1)} \mid \mathbf{f}_{c}^{(t)}\right)
$$

- Its like sampling from the prior $p(\mathbf{f})$ but imposing random walk behaviour through the control points


## Sampling using control points: Regression-Examples

Sample 121 points using 10 control points


## Sampling using control points: Regression-Examples

Sample 121 points using 10 control points


## Sampling using control points: Regression-Examples

Sample 121 points using 10 control points


## Sampling using control points: Regression-Examples

Sample 121 points using 10 control points


## Sampling using control points: Regression-Examples

Sample 121 points using 10 control points


## Sampling using control points: Regression-Examples

Sample 121 points using 10 control points


## Sampling using control points

Few samples drawn during MCMC


## Results on SOS System

- Again consider the Michaelis-Menten kinetic equation

$$
\frac{\mathrm{d} x_{j}(t)}{\mathrm{d} t}=b_{j}+s_{j} \frac{1}{\exp (f(t))+\gamma_{j}}-d_{j} x_{j}(t)
$$

- We have 14 genes ( 5 kinetic parameters each)
- Gene expressions are available for $T=6$ time slots
- TF (f) is discretized using 121 points
- MCMC details:
- 6 control points are used (placed in a equally spaced grid)
- Running time was 5 hours for 2 million sampling iterations plus burn in
- Acceptance rate for $\mathbf{f}$ after burn in was between $15 \%-25 \%$


## Results in E.coli data: Predicted gene expressions



## Results in E.coli data: Predicted gene expressions



## Results in E.coli data: Predicted gene expressions



## Results in E.coli data: Protein concentration



## Results in E.coli data: Kinetic parameters



## Results in E.coli data: Genes with low sensitivity value





Sensitivities


## Results in E.coli data: Confidence intervals for the kinetic parameters



## p53 System Again

- One transcription factor (p53) that acts as an activator. We consider the Michaelis-Menten kinetic equation

$$
\frac{\mathrm{d} x_{j}(t)}{\mathrm{d} t}=b_{j}+s_{j} \frac{\exp (f(t))}{\exp (f(t))+\gamma_{j}}-d_{j} x_{j}(t)
$$

- We have 5 genes
- Gene expressions are available for $T=7$ times and there are 3 replicas of the time series data
- TF (f) is discretized using 121 points
- MCMC details:
- 7 control points are used (placed in a equally spaced grid)
- Running time $4 / 5$ hours for 2 million sampling iterations plus burn in
- Acceptance rate for $\mathbf{f}$ after burn in was between $15 \%-25 \%$


## Data used by Barenco et al. (2006): Predicted gene expressions for the 1st replica

DDB2 Gene - first Replica



BIK Gene - first Replica

p26 sesn1 Gene - first Replica


TNFRSF10b Gene - first Replica


## Data used by Barenco et al. (2006): Protein concentrations





Linear model (Barenco et al. predictions are shown as crosses)




Nonlinear (Michaelis-Menten kinetic equation)

## p53 Data Kinetic parameters



Our results (grey) compared with Barenco et al. (2006) (black). Note that Barenco et al. use a linear model

