Combinatorial Optimization in Bioinformatics

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5th IAPR International Conference on Pattern Recognition in Bioinformatics 22-24 September 2010, Nijmegen, The Netherlands

Outlines

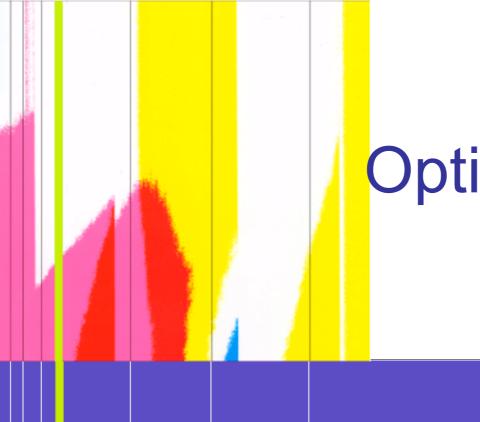
Optimization Combinatorial optimization MetaHeuristics Multi-objective optimization

Applications in Bioinformatics Combinatorial optimization for Datamining Feature selection Association rules A Genetic algorithm for Molecular docking

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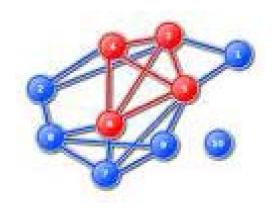


Optimization ??

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A small introduction to

COMBINATORIAL OPTIMIZATION

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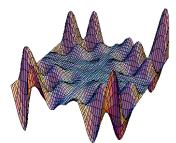
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Definition

Wikipedia

Combinatorial optimization is a topic in theoretical computer science and applied mathematics that consists of finding the least-cost solution to a mathematical problem in which each solution is associated with a numerical cost.



$$(\mathbf{P}) \qquad Opt \ F(x) \longrightarrow$$

s.c.
$$x \in C \longrightarrow$$

Cost = objective function (min/max)

Set of feasible solutions defined using constraints

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Combinatorial problem

Model: different elements to be defined

- Solutions
 - How to characterize a solution?
 - How to define feasible solutions?
- Objective function
 - What is the criterion to optimize (cost, duration...)?
 - Is there only one criterion?



An example: The traveling salesman problem (TSP)

- First formulated as a mathematical problem in 1930
- One of the most intensively studied problems in optimization (Operations Research)
- « Given a list of cities and their pairwise distances, the task is to find a shortest possible tour that visits each city exactly once. »





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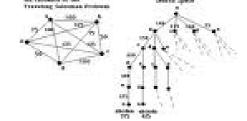


The traveling salesman problem

- NP-hard problem
 - No efficient (polynomial) algorithm
- Simple resolution: Exhaustive enumeration of all solutions If N cities → (N-1)! Possibilities
 - Ex : 5 cities \rightarrow 12 possibilities 10 cities \rightarrow 181 440 possibilities 20 cities \rightarrow 60 × 10¹⁵
- Let's suppose a computer requires 1/2 microsecond to evaluate a tour.

Need efficient combinatorial optimization methods

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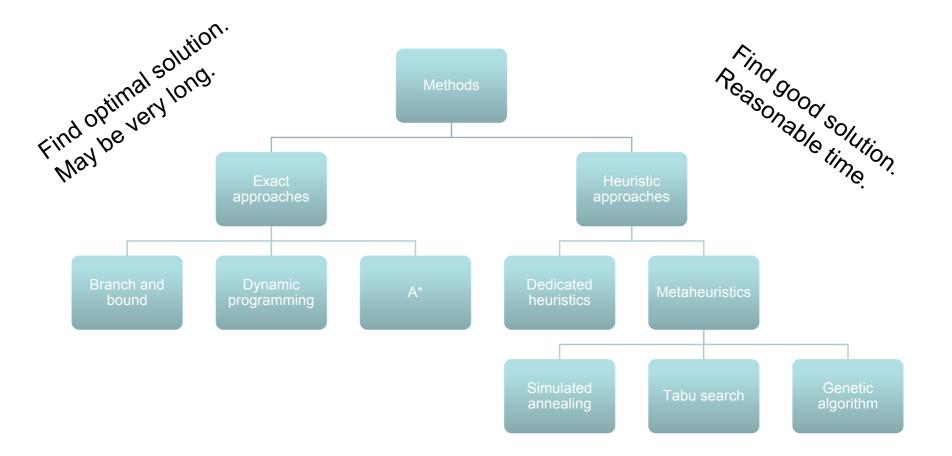
6 µsec

0,09 sec

964 years



Combinatorial optimization methods

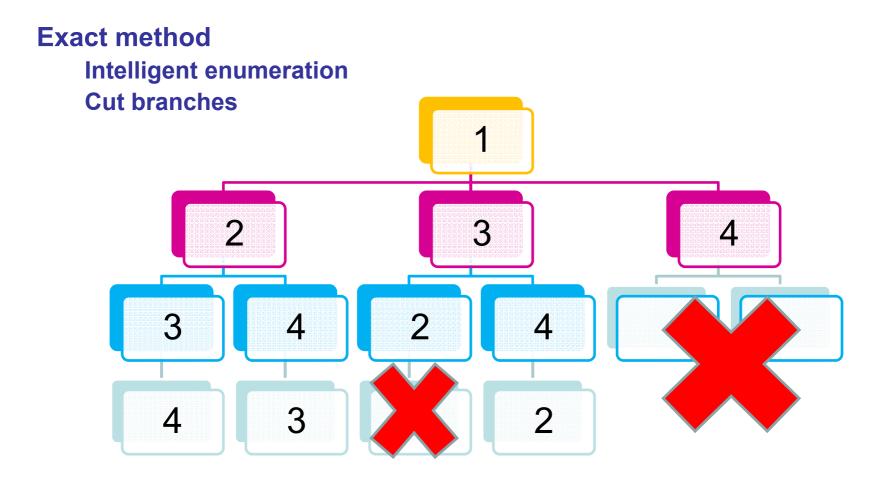


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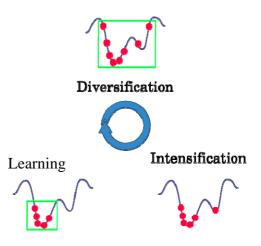
The traveling salesman problem



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Presentation

METAHEURISTICS

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Definition

Wikipedia

- In computer science, **metaheuristic** designates a **computational method** that optimizes a problem by iteratively trying to improve a candidate solution with regard to a given measure of quality.
- Metaheuristics make few or no assumptions about the problem being optimized and **can search very large spaces** of candidate solutions.
 - However, metaheuristics **do not guarantee an optimal solution** is ever found.
- Many metaheuristics implement some form of **stochastic optimization**.

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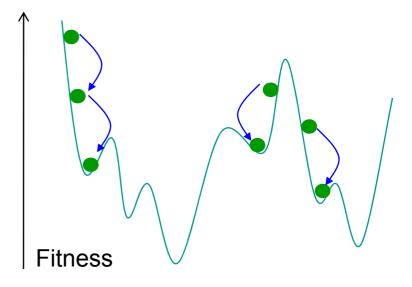


Descent method

Hill climbing Gradient method

- Neighborhood notion
 - Small modification
 - Local search
- Landscape representation
- From an initial solution
 - Look for a best neighbor
 - Move to this neighbor
 - When no better neighbor \rightarrow local optimum

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Minimization problem





Tabu search

[Glover, 1986]

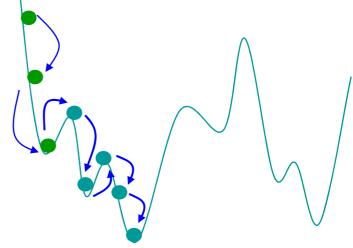
- From an initial solution
 - Look for a best neighbor
 - Move to this neighbor
 - When no better neighbor
 - May degrade the solution
 - Interdiction to come back to recently visited solution (tabu solutions)
 - Parameters:
 - Tabu move
 - Size of the Tabu list (short term memory)



Simulated annealing

- Name inspired from annealing in metallurgy
- From an initial solution
 - Look for a neighbor
 - If better solution
 - Move to this neighbor
 - If not
 - Accept to move to this neighbor according to a probability that depends on a temperature T
 - Parameters:
 - Management of temperature T

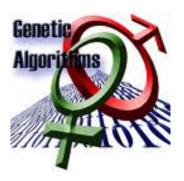


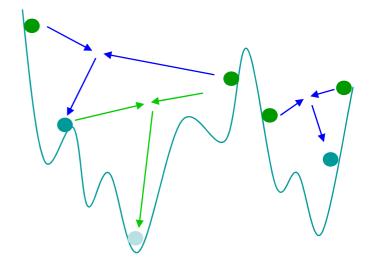


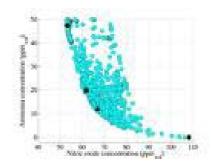
Genetic algorithm

- Population based (set of solutions)
- Inspired by natural evolution
 - Inheritance
 - Selection
 - Mutation ...
- Global improvement
- Parameters:
 - Objective function
 - Population size
 - Operators
 - Selection of parents
 - Replacement









Introduction to

MULTI-OBJECTIVE OPTIMIZATION

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Motivations

- Many real world problems are multi-objective by nature
- Objectives may be in conflict
- Not always possible to construct a single criterion



Main concepts

• Multi-objective Optimization Problem (MOP):

(MOP) =
$$\begin{cases} \min (\text{or max}) f(x) = (f_1(x), f_2(x), ..., f_n(x)) \\ \text{Subject to } x \in X \end{cases}$$

- n \geq 2 objective functions $f_1(x),\,f_2(x),\,\ldots,\,f_n(x)$
- $\mathbf{x} \in X$ is a decision vector $(\mathbf{x}_1, \mathbf{x}_2, ..., \mathbf{x}_k)$
- X is the set of feasible solutions in the decision space
- Z is the set of feasible points in the objective space

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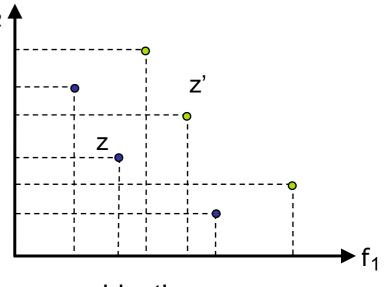


Dealing with multiple objectives

Definitions:

- $z \in Z$ dominates $z' \in Z$ iff $\forall i \in [1..n], z_i \le z_i'$ and $\exists j \in [1..n], z_j < z_j'$.
- z C Z is a non-dominated vector if there does not exist another z' C Z such f₂
 that z' dominates z.
- The **Pareto frontier** is the set of all nondominated points.
- The efficient set is the set of all efficient solution.

- non-dominated point
- dominated point



objective space

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Difficulties of MOP

- Definition of the optimality: partial order relation, final choice depend on the decision
- Number of Pareto solutions grows with the problem size and the number of criteria
- For non convex MOP, solutions are not all located on the domain boundary but also in the convex hull → difficulty to find them.
- Performance assessment is difficult (comparisons of methods = comparisons of sets of solutions)

Population based algorithms are well fitted to solve Multi-objective problems



Non-dominated Sorting GA (NSGA-II) [Deb et al. 2002]

- Initialization of population P
- Fitness assignment non-dominated sorting
 - Population divided into fronts
 - Fitness (x) = index of the front x belongs to

- Pareto based
- **Diversity** preservation ⇔ crowding distance.
- **Selection** \Leftrightarrow Binary tournament
- Recombination and mutation operators
- Replacement <> N worst individuals are removed
- Elitism \Leftrightarrow Archive A of potentially efficient solutions



Indicator-Based EA (IBEA) [Zitzler et al. 2004]

- Initialization of population P
- Fitness assignment quality indicator Q_i:
 - Fitness (x) = Q_i (x , $P \setminus \{x\}$)
- Diversity preservation <> none
- Selection <> binary tournament
- Recombination and mutation operators
- Replacement remove the worst individual and update fitness values until |P| = N
- Elitism
 Archive A of potentially efficient solutions

i -Indicator based

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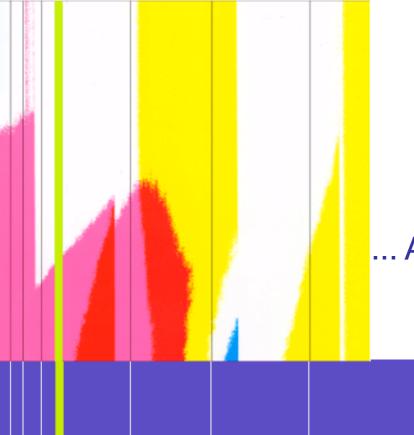
Outlines

Datamining examples

→ Modeling datamining tasks as MCOP (Multi-Objective Combinatorial Optimization Problems)

- → Clustering
- \rightarrow Association rules
- Molecular docking
 - \rightarrow New optimization model
 - → Efficient optimization methods





Datamining in Bioinformatics

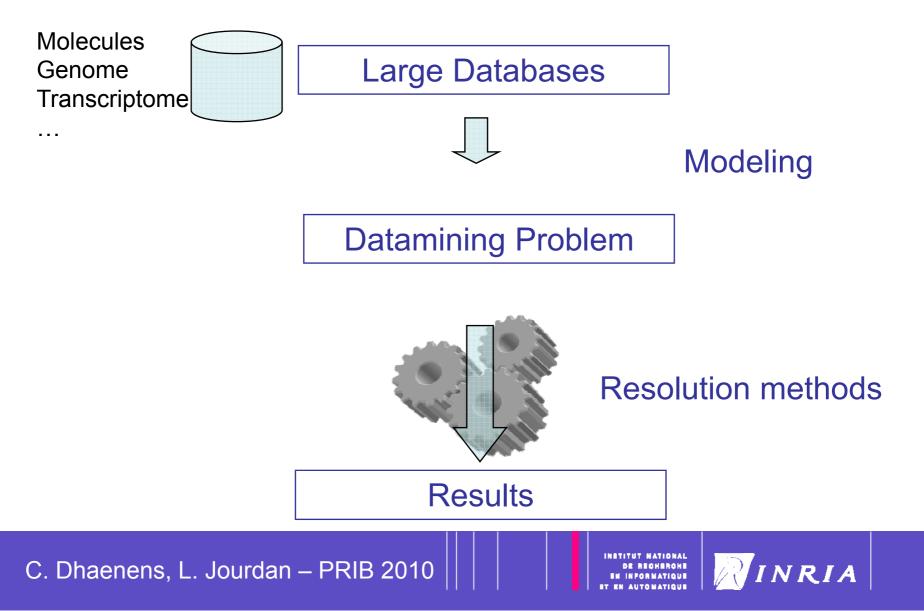
... A combinatorial optimization problem

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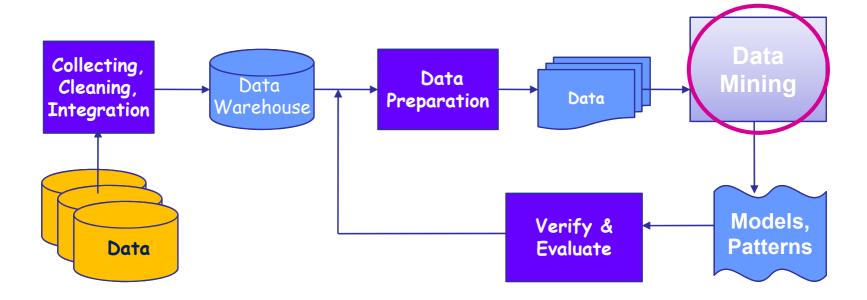


Datamining in bioinformatics



Datamining / machine learning

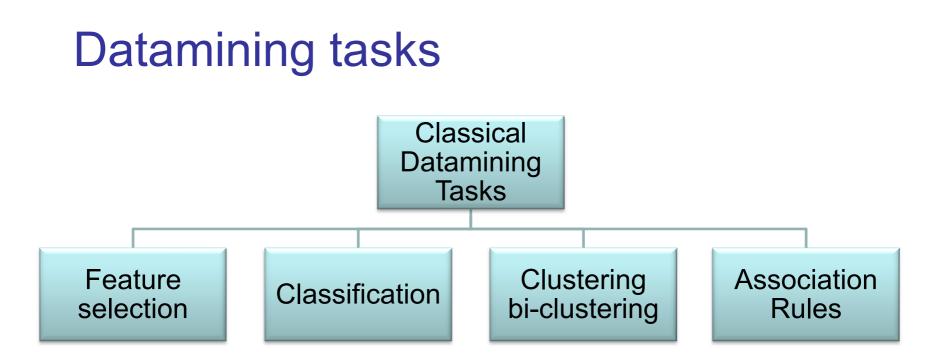
 One step of the complex Knowledge Discovery in Databases (KDD) process



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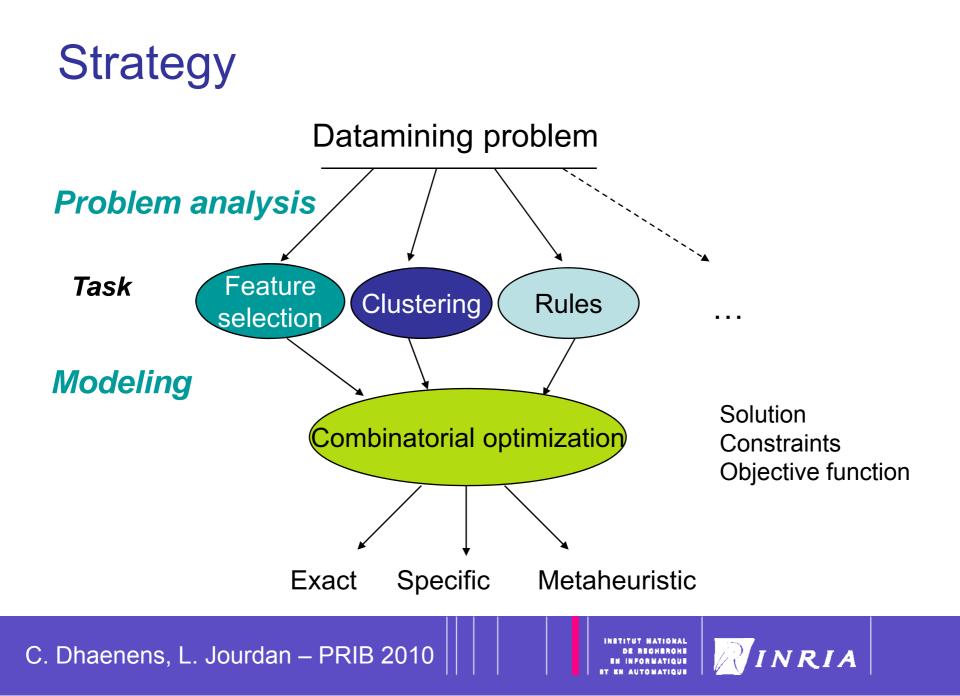
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- Feature selection: to reduce the complexity of the problem
- Classification: supervised learning
- Clustering: unsupervised classification
- Association rules: represent relation between features





Feature selection for

CANCER DIAGNOSIS

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Outline

- Context: Microarray experiment
- Feature selection presentation
- Methodology
- Results



Context: microarray technology

- Microarray experiments
 - Measure the gene expression levels of thousands of genes simultaneously
 - Allow to compare

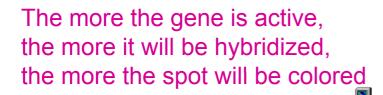
 \rightarrow several conditions: tissue, treatment or time point.

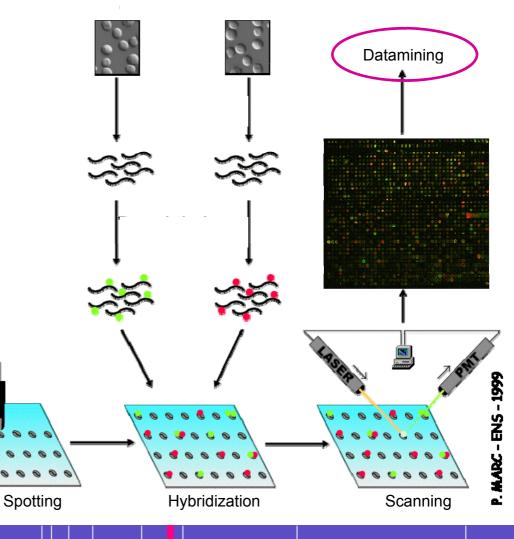
- Used to
- Identify genetic factors for some diseases (diabetes, obesity, coronary heart disease,...)
- Identify function of some genes in genome



Context: microarray experiment

- Specific receptors that may recognize genes are spotted
- Extracts of DNA are:
 - Colored (green/red)
 - Hybridized with receptors



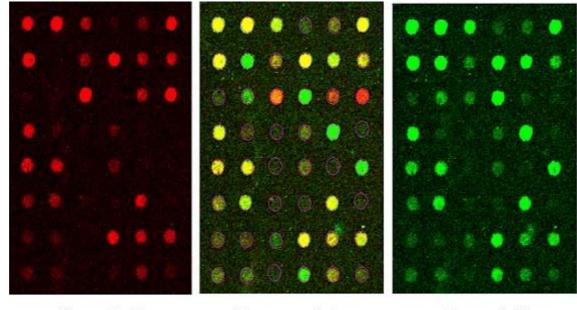


VRIA

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Pcr

Context: microarray experiment



Scan Cy5

Superposition

Scan Cy3

A result example : colors indicate over/under expressed genes

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Context: microarray data

- Different data matrices
 - Gene table
 - Rows: genes (G).
 - Columns: conditions (C)
 - Treatment table
 - Rows: Interactions (I).
 - Columns: genes (G).
- Nature of the data

Activity of genes are represented as numerical values

Discretize them into 5 values :

High Increase,Increase,No Change,Decrease,High Decrease.

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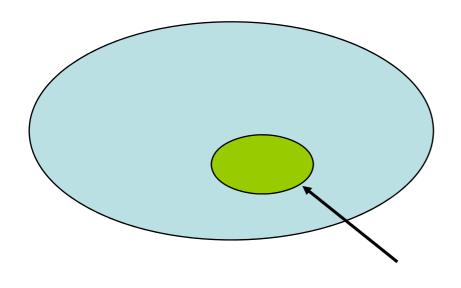
In



	G	1					
	•			·			
	•				·		
	•					•	
	G	n				•	
_							
		31	•	•	•	Gm	
:	Ι1	·					V1
	•		•				•

C1 . . . Cm

Feature selection



Large set of features (genes, products, ...)

- Redundancy
- Noise

Subset of features

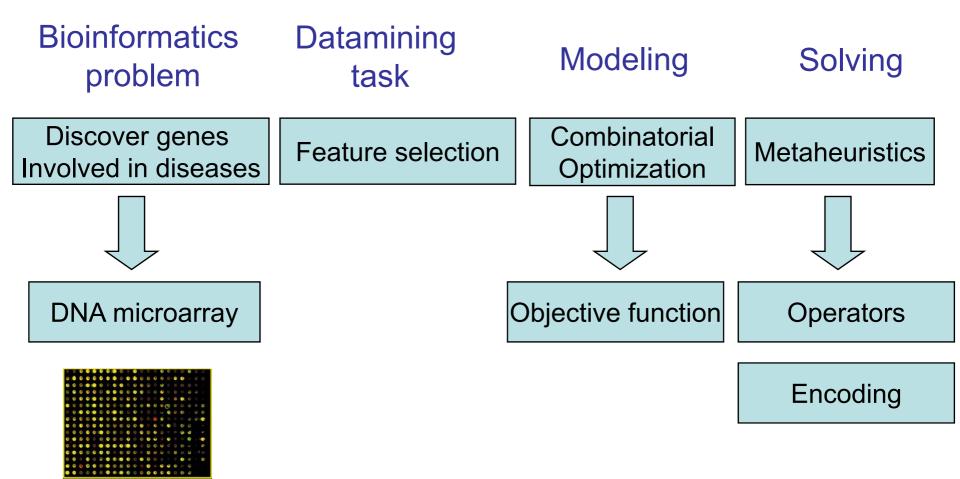
- Significant
- Improve classification

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Objectives

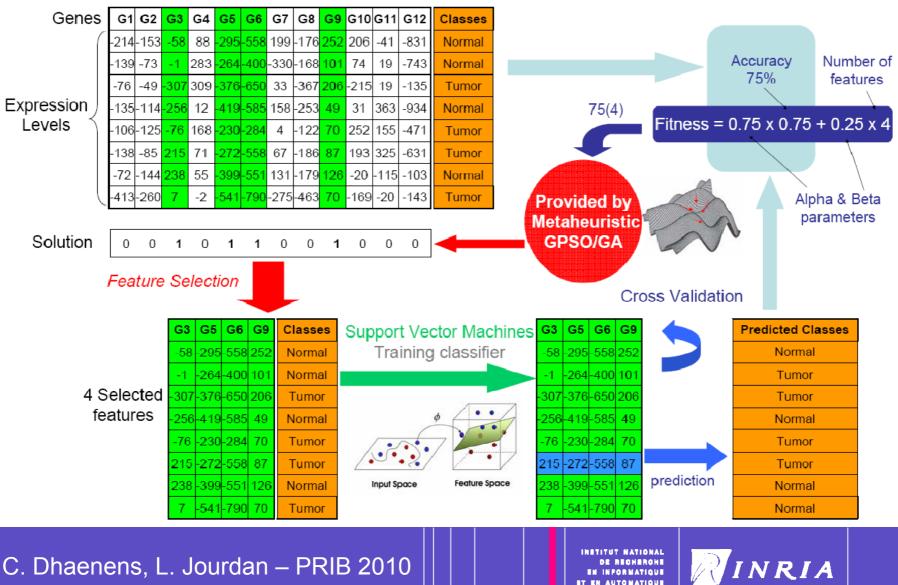
- Distinguish (Classify) tumor samples from normal ones (2 classes)
- Discover reduced subsets with informative genes, achieving high accuracies
- Classification with Support Vector Machines
- Algorithms comparisons.
 - 2 optimization algorithms (metaheuristics)
 - GPSO Geometric Particle Swarm Optimizer
 - GA Genetic Algorithm
- Experimentations using 6 public cancer datasets

E. Alba, J. Garcia-Nieto, L. Jourdan, E-G. Talbi. Sensitivity and Specifity Based Multiobjective Approach for Feature Selection: Application to Cancer Diagnosis. Information Processing Letters, Volume 109 (16), p 887-896, 2009



FS Methodology





Data Sets - Kent Ridge Bio-medical Data Set Repository

http://sdmc.lit.org.sg/GEDatasets/Datasets.html

- ALL-AML Leukemia 7129 gene expression levels and 72 samples
- Breast Cancer
- Colon Tumor
- Lung Cancer
- Ovarian Cancer
- Prostate Cancer
- (129) gene expression levels and 72 samples
 24481 gene expression levels and 97 samples
 2000 gene expression levels and 62 samples
 12533 gene expression levels and 181 samples
 15154 gene expression levels and 162 samples
 12600 gene expression levels and 136 samples

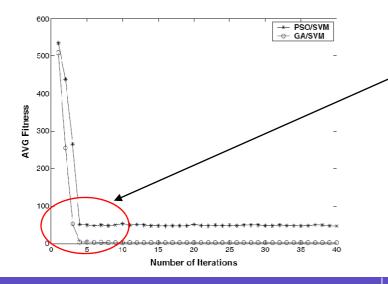
Few samples / number of genes





Performance Analysis: comparison of the two algorithms

Dataset	GPSO	GA	Huerta et al.	Juliusdotir et al.	Deb et al.	Guyon et al.	Yu et al.	Liu et al.	Shen et al.
Leukemia	97.38(3)	97.27(4)	100(25)	-	100(4)	100(2)	87.44(4)	-	-
Breast	86.35(4)	95.86(4)	-	-	-	-	79.38(67)	-	-
Colon	100(2)	100(3)	99.41(10)	94.12(37)	97(7)	98(4)	93.55(4)	85.48(-)	94(4)
Lung	99.00(4)	99.49(4)	-	-	-	-	98.34(6)	-	-
Ovarian	99.44(4)	98.83(4)	-	-	-	-	-	99.21(75)	-
Prostate	98.66(4)	98.65(4)	-	88.88(20)	-	-	-	-	-



In few iterations the average of fitness Decrease quickly

GAsvm obtains generally lower average than GPSOsvm, whose solutions have in turn higher diversity

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Examples of Selected Gene Subsets

Dataset		PSO_{SVM}		GA_{SVM}
Leukemia	100(3)	U39226_at, L12052_at,	100(4)	Z26634_at, HG870-HT870_at
Leukenna		X99101_at		X52005_at, L02840_at
Breast	90.72(4)	NM_012269, NM_002850	100(4)	NM_005014, AF060168
Dieast		AL162032, AB022847		NM_021176, NM_013242
Colon	100(2)	U29092, M55543	100(3)	M90684, M94132
Colon				X62025
Lung	99.44(4)	31820_at, 33389_at	100(4)	31573_at, 33226_at
Lung		39057_at, 40772_at		36245_at, 37076_at
Ovarian	100(4)	MZ49.784115, MZ3546.2884	100(4)	MZ420.40671, MZ825.16557
		MZ4362.0866, MZ9159.3641		MZ1024.6857, MZ1166.0749
Prostate	100(4)	35106_at, 35869_at	100(4)	41447_at, 34299_at
Trostate		36754_at, 37107_at		39556_at, 39813_s_at

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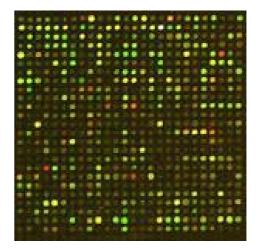


Conclusions

• Two hybrid algorithms for gene selection and classification of high dimensional DNA Microarray were presented

- New algorithm GPSO for feature selection was applied
- GPSOsvm vs. GAsvm were experimentally assessed on six well-known datasets
- Results of 100% accuracy and few genes per subset (3 and 4)
- Use of adapted initialization method
- Use of adapted operators for FS (3PMBCX & SSOCF)





Association rules for

DNA MICROARRAY

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Context: available data

	Gene 1	Gene 2	 	Gene 22000
Patient 1 / Control 1				
Patient 1 /				
Control 2				
 Patient 15 /				
Control 3				

Look for subsets of genes having linked comportments

➔ Association rules

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A general approach

Expression data often analyzed thanks to classification/clustering.

But 3 main drawbacks:

- 1. One gene participating to one relation will be classified in a single group
- 2. Difficulty to point out relations between genes belonging to a same group
- 3. Classification made according to the whole set of experiments

Association rules may overcome these drawbacks

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Association Rules: Definition

Goal : Discover patterns, associations between items (columns=attributes) of a database.

Form : *if* C *then* P C = term₁ and term₂ and... and term_n P = term_{n+1} term_i = <attribute_i, *op*, value>



Ass. Rules: examples of results

Association rules may produce different results

- Situation ⇒ Expression of particular genes Situation x ⇒ {Gene A \uparrow , Gene B ↓} [Creighton - Hanash, 03]
- − Relations between genes (general case) {Gene A ↑, Gene B ↓, Gene C ↑} ⇒ Gene D ↑ [Kotala et al, 01]
- Relations between genes (for some situations) [Becquet et al, 02] ${(Gene A ↑, Gene B ↑) in situation y} ⇒ Gene D ↑ in situation y$
- − Comportment of genes ⇒ Functional characteristics ⇒ Structural characteristics {Genes ↑ in situation y} ⇒ Function x [OPAC, IT-Omics, 03]



Ass. Rules: optimization criterion?

Association rules

Classical problem of datamining

Studied by statistic, machine learning, combinatorial optimization,... communities

\Rightarrow a lot of indicators proposed to measure rules quality

[Hilderman et Hamilton, 1999], [Tan et Kumar, 2002], [Adomavicius, 2002], [Lenca et al, 2003],...

How to choose a good indicator? No universal criterion



Ass. Rules: examples of criteria

Criteria	Math. definition	Explanation
Support S	$\frac{C \ and \ P}{N}$	% lines having C and P
Confidence C	$\frac{C \text{ and } P}{C}$	Conditional probability
Interest I	$\frac{C \text{ and } P}{C \times P}$	Favors rare pattern (small support)
Conviction V	$\frac{C \times \overline{P}}{C \text{ and } \overline{P}}$	Measures the weakness of (C, not P)
Piatetsky-		Measure dependency
Shapiro's PS	$C and P - C \times P$	
Surprise R	$\frac{\left(C \text{ and } P - C \text{ and } \overline{P}\right)}{P}$	Look for surprising rules



Statistical analysis: Matrix of linear correlations

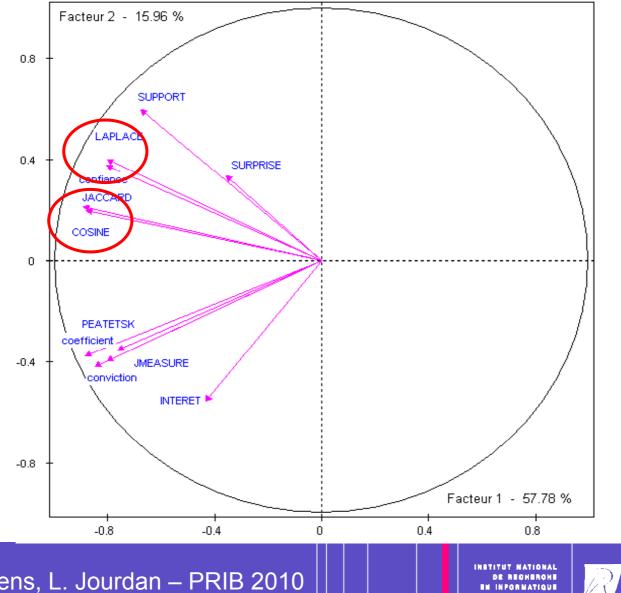
	Supp	Conf	Inte	Conv	Surp	Jacc	PhiC	Cos	JMea	Piat	Lapl
Supp	1,00										
Conf	0,62	1,00									
Inte	-0,09	0,20	1,00								
Conv	0,27	0,56	0,47	1,00							
Surp	0,17	0,48	0,07	0,17	1,00						
Jacc	0,87	0,62	0,32	0,55	0,20	1,00					
PhiC	0,38	0,50	0,62	0,81	0,26	0,76	1,00				
Cos	0,86	0,68	0,34	0,56	0,19	0,98	0,76	1,00			
JMea	0,34	0,50	0,40	0,84	0,15	0,64	0,89	0,62	1,00		
Piat	0,29	0,49	0,25	0,71	0,15	0,51	0,75	0,51	0,93	1,00	
Lapl	0,63	0,99	0,18	0,54	0,53	0,61	0,49	0,67	0,50	0,51	1,00

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Correlations between criteria





Statistical analysis: results

5 clusters

- C1 : Support, Cosine, Jaccard
- C2 : Laplace, Confidence
- C3 : Phi-Coefficient, Jmeasure, Piatetsky, Conviction
- C4 : Interest
- C5 : Surprise

Each cluster groups similar criteria \Rightarrow Redundant

Choose one criterion per cluster

Optimization with five objectives



General methodology

Statistical analysis: PCA (Principal component analysis) support, confidence, interest, surprise, conviction...

Multi-objective model for the problem

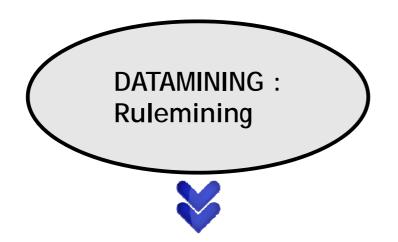
Design of efficient multi-objective optimization methods

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Rulemining: Application overview (1/2)



Set the genetic algorithm:

- Number of generations
- Population size
- Enable/Disable Support, Confidence,

J-measure, Interest, Surprise Criteria

- ...



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Rulemining: Application overview (2/2)

RESULTS

		Particle_10_min	if ((P-Flag-10-4M_10_min(78)=I)) then (Particle_10_min(65)=I)	•¬
Rules list on	tilter :		if ((P-HA-10-5M_0_min(11)=I) and (P-Flag-10-4M_10_min(78)=I)) then (Particle_10_min(65)=I)	
Rules 1	:ı T		if ((P-HA-10-5M_0_min(11)=i) and (P-Flag-10-5M_0_min(32)=i) and (P-Flag-10-4M_10_min(78)=i)) then (Particle_10_min(65)=i)	
Particle_0_min P-HA-10-6M 0 min	[1, 0, 1, 2.22507e-308] if ([Particle_0_min(5)=1) and (P-HA-10-6M_0_min(6)=1) and (P-Flag-10-6M_10_min(66)=1)) then (P-Flag-10-4M_0_min(39)=1)		if ((Particle_0_min(23)=I) and (P-HA-10-5M_0_min(1)=I) and (P-HA-10-4M_10_min(56)=I) and (P-Flag-10-4M_10_min(78)=I)) then (Particle_10_min(65)=I)	
P-Flag-10-6M_10_min P-Flag-10-4M_0_min		P-HA-10-6M_10_min	if ((Particle_0_min(23)=I) and (P-HA-10-5M_0_min(11)=I) and (P-HA-10-6M_10_min(50)=I) and (P-Flag-10-4M_10_min(80)=I)) then (Particle_0_min(25)=I)	
Rules 2			if ((P-HA-10-4M_0_min(19)=I)) then (P-HA-10-6M_10_min(50)=I)	
			if ((Particle_0_min(1)=I) and (P-HA-10-4M_0_min(19)=I)) then (P-HA-10-6M_10_min(50)=I)	N=8N=896N=898598N=898598
Particle_0_min P-HA-10-5M_0_min P-HA-10-4M 10 min	[1, 0, 1, 2.225078-308] if ((Particle_0_min(4)=1) and (P-HA-10-5M_0_min(14)=1) and (P-HA-10-4M_10_min(58)=1)) then (P-Flag-10-4M_10_min(76)=1)		if ([Particle_0_min(1)=I) and (P-HA-104M_0_min(16)=I) and (Particle_10_min(41)=I)) then (P-HA-10-6M_10_min(50)=I)	
P-Flag-10-4M_10_min P-Flag-10-4M_10_min	÷ ÷ i i	P-HA-10-5M_10_min	if ((P-HA-10-5M_10_min(55)=I) and (P-HA-10-4M_10_min(57)=I)) then (P-Flag-10-4M_0_min(40)=I)	ŝ
Rules 3			if ((Particle_0_min(4)=I) and (Particle_10_min(43)=I)) then (P-HA-10-5M_10_min(55)=I)	.] handalmatka jirahai kadhanka hanka ha
P.HA.10.4M 0 min	[1, 0, 1, 2, 22507e-308] if ((P-HA-104M 0 min(17)=1) and (P-Flag-104M 0 min(38)=1) and		if ((P-Flag-10-4M_0_min(37)=I)) then (P-HA-10-5M_10_min(55)=I)	
	(P-Flag-10-5M_10_min(72)=I)) then (P-Flag-10-6M_10_min(68)=I)		if ((Particle_0_min(4)=1) and (Particle_10_min(43)=1) and (P-Flag-10-5M_10_min(74)=1)) then $(P-HA-10-5M_10_min(55)=1)$	
P-Flag-10-6M_10_min			$\label{eq:constraint} \begin{array}{l} \text{if } (Particle_0_min(4)=l) \mbox{ and } P4ticle_10_min(43)=l) \mbox{ and } P4ticle_10_min(74)=l) \mbox{ and } P4ticle_10_min(57)=l) \mbox{ be the straint} \end{array}$	/
Rules 4			if ((Particle_10_min(64)=I) and (P-HA-10-4M_10_min(57)=I) and (P-HA-10-5M_10_min(55)=I)) the (P-Flag-10-5M_0_min(34)=I)	
Particle_0_min P-HA-10-5M 0 min	[1, 0, 1, 2.22507e-308] if ((Particle_0_min(23=)) and (P-HA-10-5M_0_min(13)=1) and (P-Flag-10-4M_0_min(40)=1)		((P-HA-10-4M 10 min(57)=1) and (P-Flag-10-6M 0 min(29)=1) and (Particle 10 min(64)=1) and	
P-Flag-10-4M_0_min	and (Particle_10_min(43)=1)) then (P-Flag-10-4M_10_min(76)=1)		(P-HA-10-5M_10_min(55)=I)) then (P-Flag-10-4M_0_min(37)=I)	
Particle_10_min P-Flag-10-4M_10_min			$\label{eq:constraint} \begin{array}{l} \text{if } (Particle_0_min(50)=1) \text{ and } (P_11A_10_4M_0_min(50)=1) \text{ and } (P_11A_10_4M_10_min(57)=1)) \text{ then } (P_Flag_10_5M_0_min(35)=1) \end{array}$	
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Validation in BASE: Plugins

BioArray Software

Environment. BASE is a

comprehensive free web-

based database solution for

the massive amounts of data

generated by microarray

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Conclusion

- This plugin has been tested on several classical databases for microarray experiments, it shows very good results
- Associated publications:

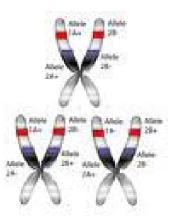
G. Even, P. Laurence, C. Dhaenens and E-G. Talbi. "Rulemining : A new analysis tool for PASE, the web-based platform for polypeptide chips experiments", Poster, JOBIM 2007.

G. Even, L. Jourdan, C. Dhaenens and E-G. Talbi. "Evolutionary feature selection plugin for BASE", Poster, JOBIM 2007.

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Association rules for

LINKAGE DESEQUILIBRIUM

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Linkage disequilibrium study

Objective:

Find set of haplotypes (of size between 3 and 6) which can explain the status of people in the context of the type 2 diabetes

Data:

- For each individual: the value of its SNPs and its status
- For each SNP: allels frequencies
- For each two by two combination of SNPs: their disequilibrium

Constraints:

- Snips of an haplotype must be independent:
 - Difference of frequencies < threshold1.
 - Linkage disequilibrium > threshold2.



Approach

- Search method : An adaptive multi-population genetic algorithm
- A specific evaluation function based on classical biological software : CLUMP and EH-DIALL

Results

Association rules such as :

- SNP₁₀=1-2 and SNP₂₀=2-2 THEN Status=ill
- SNP₁₇=1-1 and SNP₄₅=2-2 THEN Status=ill







Conclusions

- Many problems in bioinformatics are combinatorial by nature
- Operations research (optimization) may give answers to these problems in term of:
 - Modeling
 - Definition of objective functions (quality of solutions)
 - Possibility to have several quality measures
 - Possibility to use complex evaluation of solutions
 - Provide guidelines to develop efficient optimization methods (Metaheuristics)

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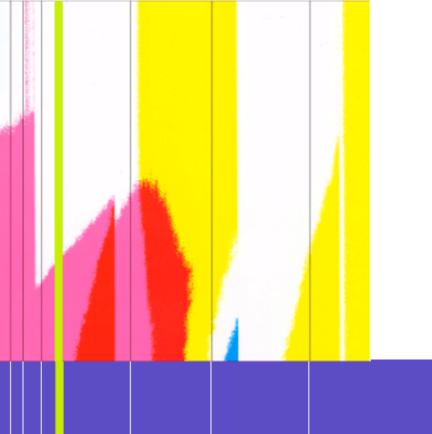
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Perspectives

- Future researches?
- Still need more knowledge about the domain
- Hybridization of methods of different types:
 - Hybridization with domain specific methods
 - Hybridization with statistical methods





Questions ??

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To go further ...

PRIB 2010 presentations

Optimization Algorithms for Identification and Genotyping of Copy Number Polymorphisms in Human Populations Gökhan Yavaş, Mehmet Koyutürk, and Thomas LaFramboise

Iterated Local Search for Biclustering of Microarray Data Wassim Ayadi, Mourad Elloumi, and Jin-Kao Hao

Pattern Recognition for High Throughput Zebrafish Imaging using Genetic Algorithm Optimization Alexander E. Nezhinsky and Fons J. Verbeek

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