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Feature selection

Unsupervised



Supervised

Filter methods

- evaluated on intrinsic properties of the data
- fast and simple
- e. g. selection of highly variable genes

Wrapper methods

- feature subsets evaluated on performance of a model
- search algorithms combined with classifier
- computationally expensive

Embedded methods

- feature selection embedded in a model
- e. g. decision trees, lasso regression

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Supervised

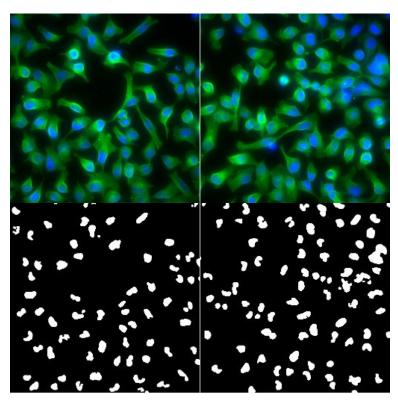
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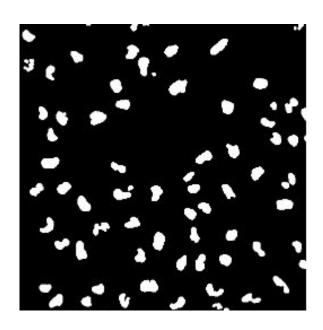
Feature selection applied to image analysis



Pau et al. 2010, EBImage—an R package for image processing with applications to cellular phenotypes

- Intrinsically high dimensional
- Analysis with neural networks
- Feature extraction (e.g. EBImage)
 - Highly correlated features
 - Noisy features

Feature selection applied to image analysis



Examples of extracted features:

Cell count

Shape:

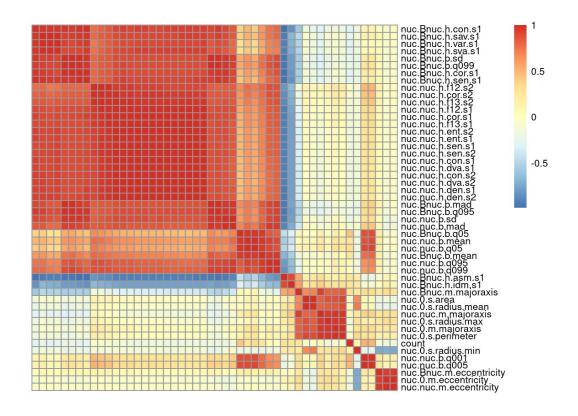
- Major axis length
- Eccentricity
- Area

Spatial independent:

- Quantile intensity
- Mean intensity

Pau et al. 2010, EBImage—an R package for image processing with applications to cellular phenotypes

Feature extraction produces highly correlated features



Published: 07 April 2013

Mapping genetic interactions in human cancer cells with RNAi and multiparametric phenotyping

Nature Methods 10, 427–431(2013) Cite this article

A map of directional genetic interactions in a metazoan cell



Bernd Fischer, Thomas Sandmann, Thomas Horn, Maximilian Billmann, Varun Chaudhary, Wolfgang Huber , Michael Boutros European Molecular Biology Laboratory, Germany; German Cancer Research Center (DKFZ), Germany; Heidelberg University, Germany

Research Article · Mar 6, 2015

FeatSeekR: R package for unsupervised feature selection

Goal:

Non-redundant feature subset with high replicate reproducibility

Method:

- Pre-select feature set
- Model each feature as a function of the selected features
- Project out dimension of the selected features
- Selection based on reproducibility of the signal across replicates
- Stop if there is only noise left

FeatSeekR: R package for unsupervised feature selection

Input:

- Data: $(X_{n \times p})^r$
- Selected features: $(S_{n\times q})^r$

Rank features according to reproducibility between replicates:

Fit linear model:

$$x_{t,i}^r = S_t^r \beta_{t,i}^r + \epsilon_{t,i}^r$$
 with $i = 1 \dots p$

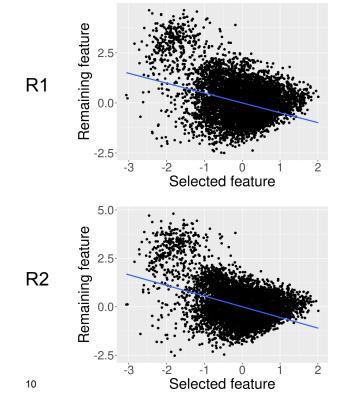
Select feature i with highest reproducibility between replicates:

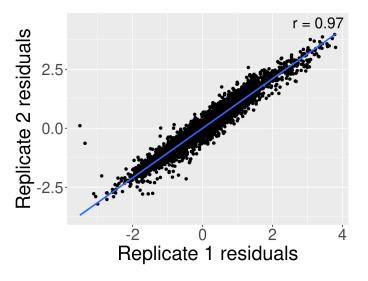
$$\max_{i}(g(\epsilon_{i}^{1},\ldots,\epsilon_{i}^{r}))$$

Project out dimension spanned by previously selected features by setting:

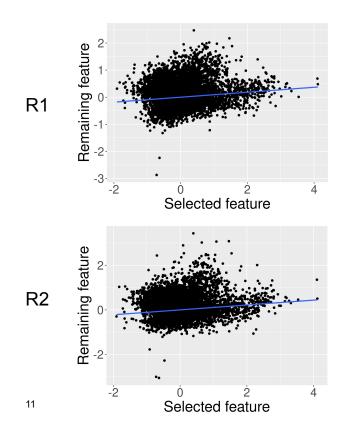
$$x_{t+1,i}^r = \epsilon_{t,i}^r$$

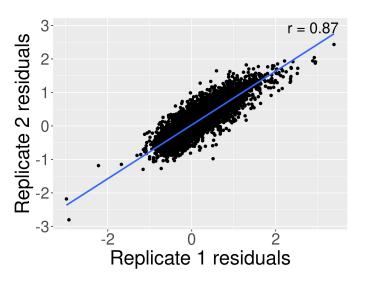
1.) Fit linear model



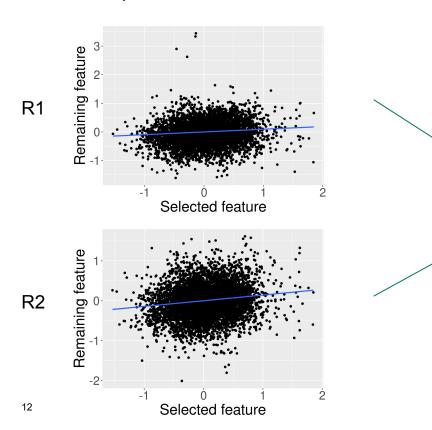


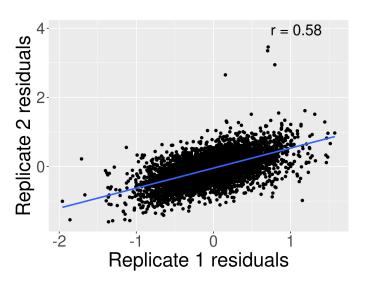
1.) Fit linear model



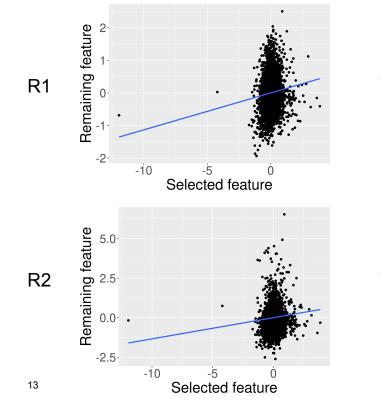


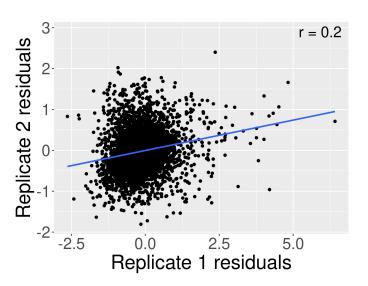
1.) Fit linear model



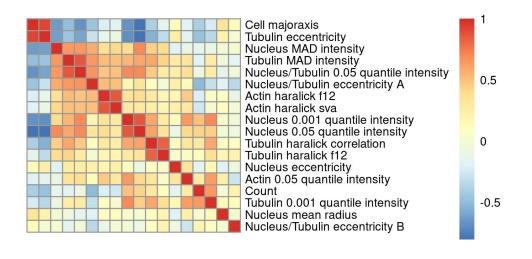


1.) Fit linear model





FeatSeekR identifies non-redundant and reproducible feature set



- 5820 samples
- 2 replicates
- 216 features

FeatSeekR identifies non-redundant and reproducible feature set

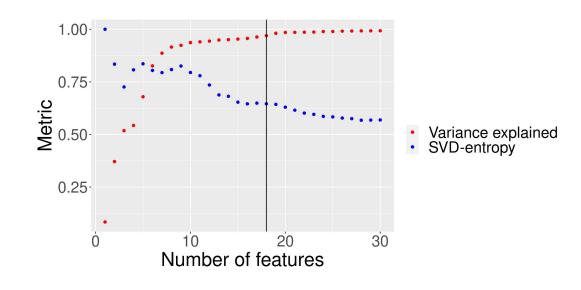
Variance explained:

$$\frac{\sum_{i=1}^{p} R_{adj,i}^2}{p}$$

Non-redundancy by SVD entropy:

$$E = -\frac{1}{log(q)} \sum_{i=1}^{q} V_i log(V_i)$$

Alter et al. 2000. Singular value decomposition for genome-wide expression data processing and modeling.



Data from: Laufer, C. et al. 2013. Mapping genetic interactions in human cancer cells with RNAi and multiparametric phenotyping.

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