

# Robust model based prediction of gene expression in maize

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## Abstract

Help us with the title Alex, you're our only hope!

**Key Words:** list of keywords

## 1 Material

We implemented our methodology in R package `g1mdr`. We used R version 3.6.1 and the required R packages for `g1mdr` are `binom` version 1.1 and `nloptr` version 1.2.2.2. Further details are included in the technical reports.

## 2 Method

### 2.1 Logistic Regression

The logistic regression is the special case of the generalized linear model which the response variable follows Bernoulli distribution (i.e.,  $y \in \{0, 1\}$ ) [?]. By convention, we encode 1 as a “success” and 0 as a “failure.” In logistic regression the conditional success probability at a particular  $x$  is modeled as

$$\Pr(Y_i = 1 | X_i = x_i) = p_i = \frac{\exp(x_i^T \beta)}{1 + \exp(x_i^T \beta)}, \quad (1)$$

where  $\beta$  is an unknown parameter vector.

From the linear regression’s point of view, this logistic regression is equivalent to:

$$g(p_i) = \log\left(\frac{p_i}{1 - p_i}\right) = x_i^T \beta \quad (2)$$

where  $g(x) = \log(\frac{x}{1-x})$  is a logit link (log-odds ratio).

Therefore, as in classical ordinary least squares (OLS) regression, we can estimate  $\beta$  using maximum likelihood estimation and make statistical inferences about regression coefficient estimates via the diagonal elements of the inverse of the Fisher information, which represent the estimated variance of parameters.

Unlike in OLS regression, the maximum likelihood estimator  $\hat{\beta}$  is not given in closed form. The log-likelihood function for the logistic regression model is

$$\log L(\beta|Y) = \sum_{i=1}^n y_i \log(p_i) + (1 - y_i) \log(1 - p_i), \quad (3)$$

One then obtains  $\hat{\beta}$  by solving the score function equation

$$\frac{\partial \log L(\beta|Y)}{\partial \beta} = \sum_{i=1}^N (y_i - \log(p_i)) x_i^T = \sum_{i=1}^N [y_i + \underbrace{\log(1 + \exp(-x_i \beta))}_{\text{log odds}} \underbrace{\log(1 + \exp(-x_i^T \beta))}_{\text{log odds ratio}}] = 0. \quad (4)$$

Conventional softwares finds  $\hat{\beta}$  through Fisher-scoring or iteratively reweighted least squares algorithms [?, Chapter 4]. We then obtain inferences using an estimate of the Fisher information matrix evaluated at the MLE solution  $\hat{\beta}$

$$\widehat{\text{Var}(\beta)} = [I(\hat{\beta})]^{-1} = \left( -E \left[ \frac{\partial^2 \log L(\beta|Y)}{\partial \beta_i \partial \beta_j} \right] \right)^{-1} \Big|_{\beta=\hat{\beta}}. \quad (5)$$

Conventional software provides (??).

## 2.2 Mean-value Parameters

From the statistical model, what we actually want to know is the expected value of response variable given data. In the logistic regression,  $E(Y|X=x) = \Pr(Y=1|X=x)$ , meanwhile,  $E(Y|X=x) = x^T \beta$  for the linear regression. Hence, unlike the linear model, an interpretation on  $\beta$  from we can easily obtain this expected value because  $E(Y|X=x) = x^T \beta$  and by plugging in  $\hat{\beta}$ , we can get  $\hat{y}$ . On the other hands, in the logistic model is difficult because our response variable is log-odds ratio rather than the probability of a success. For example, we can say that as one unit of explanatory variable increases the expected change in log-odds ratio of conditional probability of success is  $\beta$ . However, it is not very intuitive and informative. To overcome this,  $E(Y|X=x) = \Pr(Y=1|X=x) = p_i$  and  $\log(\frac{p_i}{1-p_i}) = x_i^T \beta$ . Therefore, we cannot obtain the expected value of response variable in the same way as we did in the linear model.

To get the expected value from the logistic model, we can consider a mean-value parameterization. Instead of directly using the estimated coefficients of the logistic regression model, we can obtain the estimated have the estimated conditional probability of success given data by plugging in  $\hat{\beta}$  into (??). The advantage of this parameterization is now our parameters of interest shifts to the mean-value parameters from the coefficients of the model. Consequently, we can provide a more informative and intuitive inference. For example, we

can tell the expected probability of success at particular  $x$  which is what we desire from the statistical model (without mean-value parameterization, our interpretation on model is that as one unit of explanatory variable increases the expected change in log odds ratio of conditional probability of success is  $\hat{\beta}$ ).

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**Comment:** This is a good start, but it should be phrased as the mean-value parameters are what you want all along. The mean-value parameterization is not designed to overcome interpretability challenges, it is the conditional success probability that is desired.

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## 2.3 Complete Separation

The traditional maximum likelihood estimation does not work well when there is complete or quasi-complete separation in the data. ? defines complete separation when exists a vector  $b$  such that

$$\begin{aligned} x_i^T b &> 0 \text{ whenever } y_i = 1, \\ x_i^T b &< 0 \text{ whenever } y_i = 0. \end{aligned} \tag{6}$$

That is, it occurs when the one or more explanatory variables can perfectly predict the response variable [?]. For example, as shown in the left panel of Figure ???, consider the following case that when  $x$  is less than 50, all corresponding  $y$  are 0 and when  $x$  is greater than 50, all corresponding  $y$  are 1. Suppose we are interested in a simple logistic regression model  $x^T = [1, x_i]$ . Then this data is completely separated with  $b = [-50, 1]^T$ . Moreover, we have  $\hat{p} = 0$  for  $x < 50$  and  $\hat{p} = 1$  for  $x > 50$ .

When there is complete separation, the MLE  $\hat{\beta}$  as at infinity, the iteration based estimation algorithms provide a sequence of estimates that goes to infinity, and the log likelihood becomes flat when evaluated along this sequence. The right panel of Figure ?? shows the log likelihood of logistic model for this example with different working estimate from `glm` function in R. We can see that each iteration, norm of  $\beta$  becomes larger and asymptote of the log likelihood value goes to infinity after a few iteration.

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**Comment:** This is not correct - the likelihood asymptotes and  $\hat{\beta}$  goes to infinity. The right panel should have something like norm  $\beta$  in the x axis to demonstrate this point.

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As a result, the variance of  $\hat{\beta}_j$  becomes very large because it comes from the inverse of second derivatives of the likelihood function (??) and it leads us to unreasonable statistical inference. Unfortunately, none of common statistical software such as R, SAS and Python can handle the separation issue properly and uninformed users sometimes uses the wrong model without knowing it. The `g1mdr` software package ([citation needed](#))[?] is designed to provide users with a description of the complete separation problem when it occurs, and provide statistical inferences when it occurs.

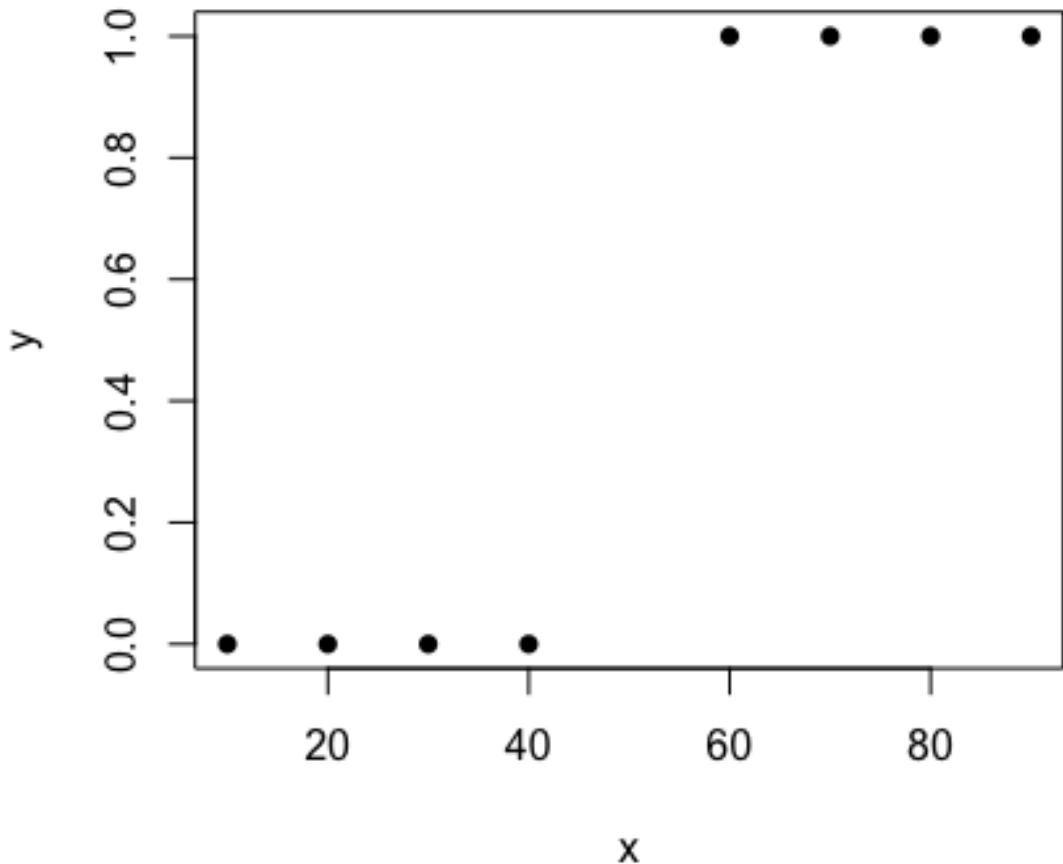


Figure 1: [Left panel:](#) Example of ~~Complete Separation in Logistic Model~~complete separation from Section 6.5.1 of [?](#). ~~Suyoung: make this one figure with two panels~~The conventional MLE of a logistic model does not exist. [Right panel:](#) Log likelihood values of logistic model at different working estimates. Blue dot represents the log likelihood value at each iteration.  
~~Log Likelihood Values of Logistic Model at each iteration. Suyoung: make this one figure with two panels~~

Quasi-complete separation is another case of separation that there are both a success and a failure on the hyperplane that separates the successes from the failures [\[?\]](#). For instance, we can consider additional two points that  $x = 50$  with  $y = 1$  and  $y = 0$  to the previous complete separation example. That is, we have  $y_i = 0$  for  $x \leq 50$  and  $y_i = 0$  for  $x \geq 50$ . In this case, the maximized log likelihood is always negative and we experience same phenomenon as the complete separation case.

## 2.4 One-Sided Confidence Interval

We use one-sided confidence intervals for the logistic model mean value parameters to explain the uncertainty of estimation. Original concept can be found in Section 3.16 of Geyer's paper [?] and implementation details can be found in Section 4.3 of ?'s work [?]. Briefly, we construct confidence interval for mean value parameters such that one endpoint is observed response variable (i.e., lower bound if  $y_i = 0$  and upper bound if  $y_i = 1$ ) and the other endpoint is obtained by solving the optimization problem:

$$\begin{aligned} & \text{minimize} && -\theta_k \\ & \text{subject to} && \sum_{i \in I} [y_i \log(p_i) + (1 - y_i) \log(1 - p_i)] - \log(\alpha) \geq 0. \end{aligned} \quad (7)$$

where  $\theta_k = x_k^T \beta$  for any  $k \in I$ ,  $I$  is a index of problematic points that cause the separation,  $p$  is a mean value parameters, and  $\alpha$  is a significance level. In `glmdr`, `inference` function provides this confidence intervals using the sequential quadratic programming (SQP) to solve the constrained nonlinear problem (??).

## 2.5 Prediction

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**Comment:** This needs reorganizing. You first need to describe the prediction routine before you present the cross-validation routine. What makes prediction different is not the mean-value parameterization, what makes prediction different is the complete separation. More specifically, we are operating as if the separation in the data is not true in nature and this is what drives the model averaged pseudo response strategy.

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Prediction in `glmdr` framework is different from that of the ~~traditional conventional~~ statistical model because we ~~estimate the mean value parameters rather than coefficient do not have a finite estimate~~. Specifically, in the traditional sense, we can compute the predicted value for new data point from the logistic model using  $\hat{p}_{pred} = (1 + \exp(-x_{new}^T \hat{\beta}))^{-1}$ . However, when the complete separation presents, this approach does not work. Therefore, we ~~firstly find the prediction intervals given propose new method for the prediction that we fit two possible models for~~ new data point then ~~take an average of them for predicted value~~ compute the ~~weighted conditional probability of success~~.

Given new data  $x_{new}$  and training set  $x_{train}$ , we generate testing set by combing training set and each observation from new data. That is,  $x_{i,test} = x_{train} \cup x_{i,new}$  where  $i$  is a index of whole new data. Then, we construct two testing labels that one has  $y = 0$  and the other has  $y = 1$  for new data point. Based on these two datasets, we fit two logistic models to compute the estimated probability of success for new data points,  $\hat{p}_1$  and  $\hat{p}_2$ . Since we do not know which model is true model, we calculate the weighted probability,  $\hat{p}^* = w_1 \hat{p}_1 + w_2 \hat{p}_2$

where  $w_j$  is Akaike weights:

$$w_j = \frac{\exp(-\frac{IC_j}{2})}{\exp(-\frac{IC_1}{2}) + \exp(-\frac{IC_2}{2})},$$

and  $IC_j$  is the information criteria of model  $j$  [?]. ~~We recommend the AICe for For  $IC$  because, we recommend the~~ Akaike Inofrmation Criteria corrected (AICc) ~~because AICc~~ works well in small sample size and converges to AIC when we have large sample size. Lastly, we construct the Wilson intervals because it handles the extreme probability (i.e.  $\hat{p} = 0$  or 1) better than Wald based intervals [?]. We can provide the predicted label based on the mean of this Wilson intervals. In our method, we label 1 if  $\hat{p}^* \geq 0.5$  and 0 if  $\hat{p}^* < 0.5$ . Detailed implementation and examples are given in the supplementary materials.

## 3 Results

### 3.1 Examples

We provide prediction and inference results for the maize data as well as an extensive set of examples. These include:

**Complete separation:** We first analyze the ? example discussed in Section ??.

**Quasi-complete separation:** We analyze the ? example with two points added, a success and a failure at  $x = 50$ .

**Quadratic logistic regression model:** This example comes from Section 2.2 of Geyer [?]. Let  $y_i = 1$  for  $12 < x_i < 24$  and  $y_i = 0$ , otherwise. Also, consider the following quadratic model:

$$\text{logit}(p_i) = \beta_0 + \beta_1 x_i + \beta_2 x_i^2.$$

In this case, MLE does not exist when we fit the logistic model using `glm` and it complains that the algorithm did not converge. We demonstrate how to compute the one-sided confidence intervals for mean value parameters for this example in the supplementary material.

**Endometrial Cancer Study:** The main purpose of this study was to describe histology of cases (HG) in terms of three risk factors: neovasculuation (NV), endometrium height (EH) and pulsatility index of arteria uterina (PI). 30 patients was classified grading 0-II for histology (HG = 0) and 49 patients for grading III-IV (HG = 1). There are 13 patients who has neovasculization (NV = 1) and absent for 66 patients (NV = 0). Pulsatility index (PI) ranges from 0 to 49 with mean of 17.38 and median of 16.00, and endometirum height (EH) ranges from 0.27 to 3.61 with mean of 1.662 and median of 1.640. In this example, we observe the quasi-complete separation in NV. ? firstly investigated the endometrial data set ( $n = 79$ ), which was originally provided by Dr. Asseryanis from the Vienna University Medical School.

**Maize data:** To predict the kernel color of maize, we merged two datasets on accession’s name. One dataset comes from ?’s work that investigates the genetic constitution of 2,815 maize inbred accessions with 7 types of population structures. [Where does the kernel color dataset come from?] The other dataset contains the kernel color of accession where 1 indicates yellow kernel and 0 for white kernel. It has 24 marker genotypes for the DNA surrounding a biologically relevant gene for kernel color. Each marker has value from 0 to 1. In the final dataset, 309 observations have a white kernel and 1,238 for yellow kernel. We have 6 types of population structures: 115 non-stiff stalk, 54 popcorn, 120 stiff stalk, 116 sweet corn, 159 tropical, and 983 unclassified. In this example, there is no separation issues when we use single marker for explanatory variable. However, we have a separation issue for saturated model. In the later part, we mainly focus on this example.

### 3.2 Estimation

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**Comment:** Need a figure or table that summarises our results across these examples.

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We fit the logistic model where the response variable is kernel color. We dropped 5 markers out of 24 markers due to the collinearity issue and thus we use the population structures and 19 markers for the explanatory variables. We compare the in-sample accuracy and total length of confidence intervals among `glmdr`, `bayesglm` [?], `logistf` [?] (we tested `brglm2` [?] but algorithm did not converge. Instead, we used `logistf`, which is equivalent to `brglm2` with type of score adjustment as a maximum penalized likelihood with powers of the Jeffreys prior as a penalty.) and multiple linear model. We use Wilson interval to compute the total length of confidence intervals for logistic models and Wald type confidence intervals for the linear model. In Table ??, we can see all model performs comparably.

Table 1: Model `e`comparisons`-`performances for `Maize``-`example`all` examples.

	model	in-sample accuracy	total length of confidence intervals	glmdr	87.14 %	1293.01		
	<code>bayesglm</code>	87.07 %	1294.97	<code>logistf</code>	87.01 %	1296.37		
linearear (should we report this?)								
	glmdr	bayesglm	logistf/brglm2	linear	glmdr	bayesglm	logistf/brglm2	linear
	in-sample accuracy				total length of confidence intervals			
Complete Separation	100 %	100 %	100 %	100 %	6.35	6.63	6.68	3.63
Quasi Separation	90 %	90 %	90 %	90 %	8.13	8.40	8.43	5.49
Quadratic	100 %	100 %	100 %	90 %	23.80	24.70	24.33	13.02
Endometrial	88.61 %	88.61 %	88.61 %	86.08 %	66.23	66.56	66.63	23.52
Maize	87.14 %	87.07 %	87.01 %	86.81 %	1293.01	1294.97	1296.37	152.32

### 3.3 Prediction

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**Comment:** Need a figure or table that summarises our results across these examples.

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We use the leave-one-out cross validation (LOOV) for prediction. This setting is the most suitable as we want to predict the kernel color of new maize given our data. In Table ??, we can see all models show similar performance.

Table 2: Prediction results for [Maize example](#) all examples.

	model out-of-sample accuracy	glmdr	bayesglm	logistf/brglm2	linear out-of-sample accuracy
height	glmdr Complete Separation bayesglm Quasi Separation	85.13 % 86.23 %	87.5 % 80 %	100 % 80 %	100 % 80 %
logistf	Quadratic	86.03 %	93.33 %	93.33 %	93.33 %
linear	Endometrial		87.34 %	86.08 %	86.08 %
Maize			85.13 %	86.23 %	86.03 %
					86.29

## 4 Discussion

In the classification problem, the logistic model is one of the most common statistical model we can attempt. Although linear model is attractive option to use because of its easiness and handiness, the binary response variable makes the linear model violate some of Gauss-Markov assumptions [as well as normality assumption](#). Therefore, even though results from Section 3.2 and 3.3 display that the performance of linear model is comparable to the logistic models, we can not fully utilize asymptotic properties of linear model and make a proper inference such as significance tests for coefficients.

On the other hands, we can see all logistic models in Section 3.2 and 3.3 perform similarly despite of different approaches and techniques. [The main difference between glmdr and other methods is that glmdr is only model that solves the separation problem within the original model settings unlike other methods. Also, it maximum likelihood estimation framework under the subset of the original model, called limiting conditional model \(LCM\).](#) It estimates the probability of success [rather than coefficients](#) by finding the MLE in the Barndorff-Nielsen completion [?] based on approximate null eigenvectors of the Fisher information matrix. [The Hence, the way glmdr handles the separation problem is the true remedy to the traditional glm's issue causing from a separation problem. Meanwhile, all other methods solve the separation problem by switching the problem settings. For example, bayesglm uses a Bayesian approach which scales the data first and then placing Cauchy distribution as a prior distribution on the coefficients and logistf \(similar to brglm2\) modifies the score function to produce finite coefficients when MLE does not exist or lies on infinity. As a result, it is hard to see their outputs as a solution for separation problem of glm.](#)

In conclusion, when separation issue present in the logistic model, one can consider using

the `glmdr` which has the advantage in inference because it performs maximum likelihood estimation under the specified model. We see that this corresponds to the smallest confidence intervals in our examples, as expected. `bayesglm` is suitable for prediction thanks to its low computational cost yet high accuracy. `logistf` or `brglm2` may be least preferable methods because they are computationally unstable and expensive.

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**Comment:** This is a good start. We need more on why `glmdr` does the right thing and `bayesglm` does not. In particular, you can comment on how they switch paradigms from maximum likelihood estimation to a Bayesian procedure in order to handle problematic data separation, while we directly confront the data separation problem under the specified the model using a new theory for maximum likelihood estimation in this setting.

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