Single Cell RNA-seq Clustering

Marcel Reinders

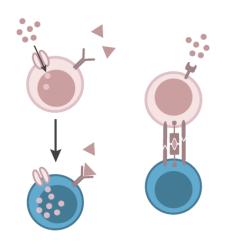
Delft Bioinformatics Lab, TU Delft Leiden Computational Biology Center, LUMC



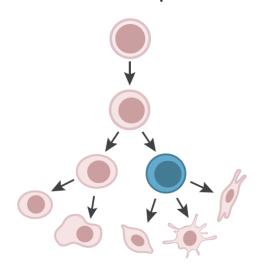


Cell Identity determined by diverse factors

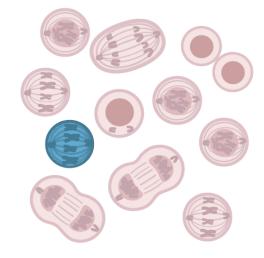
Environmental stimuli



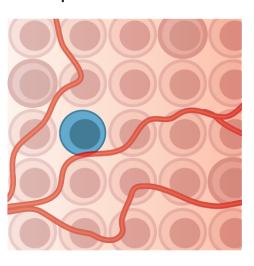
Cell development



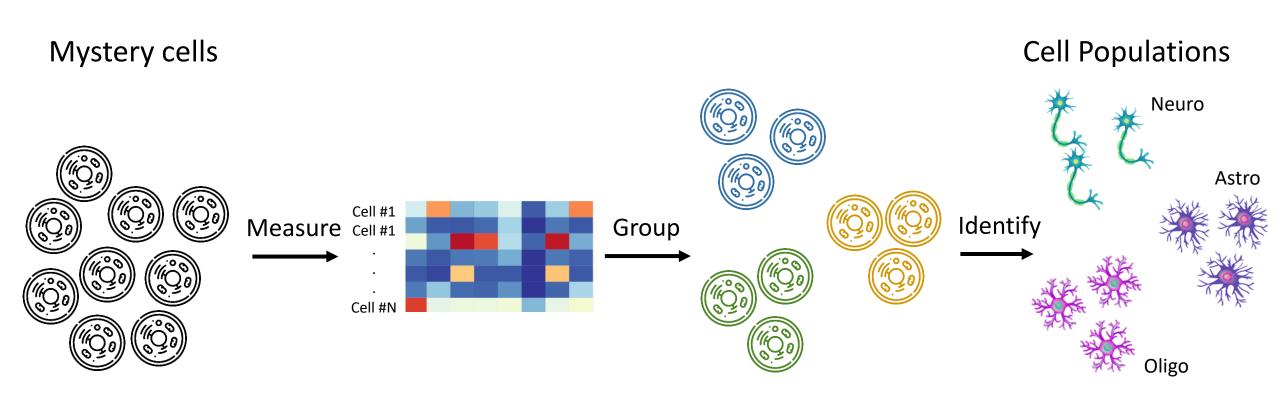
Cell cycle

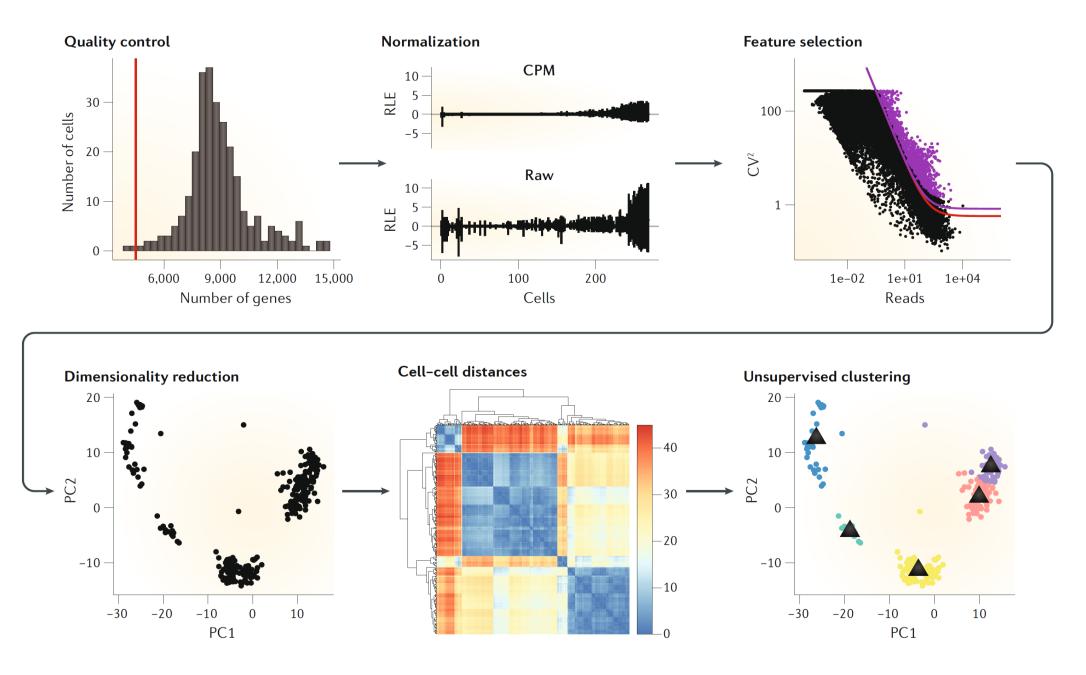


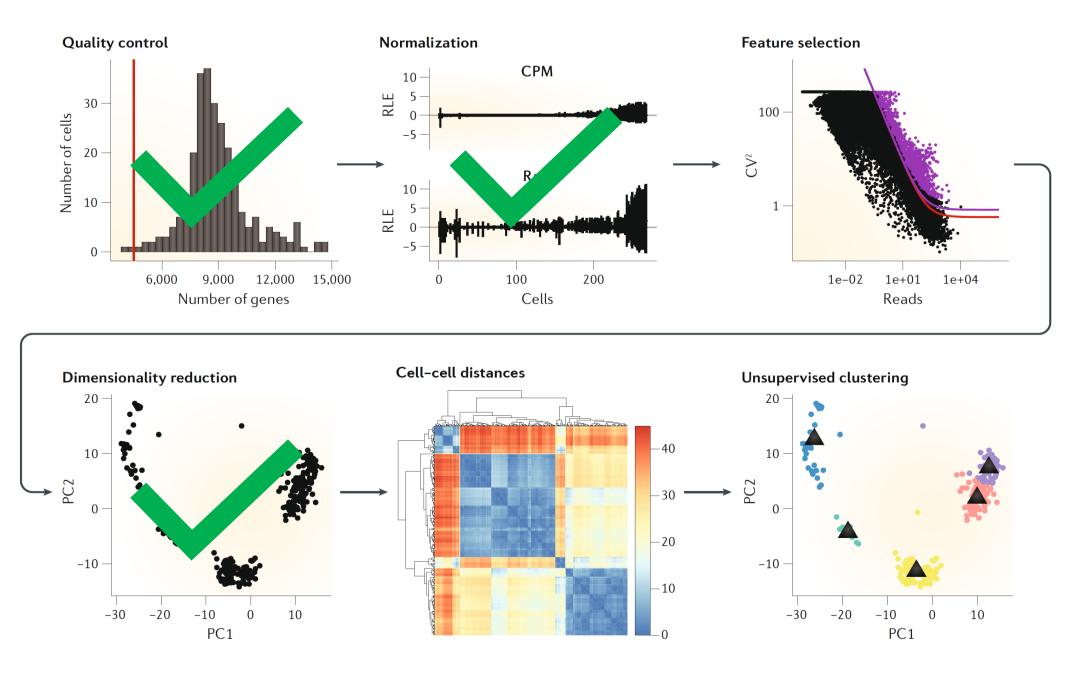
Spatial context



How can we *automatically* identify cell populations?



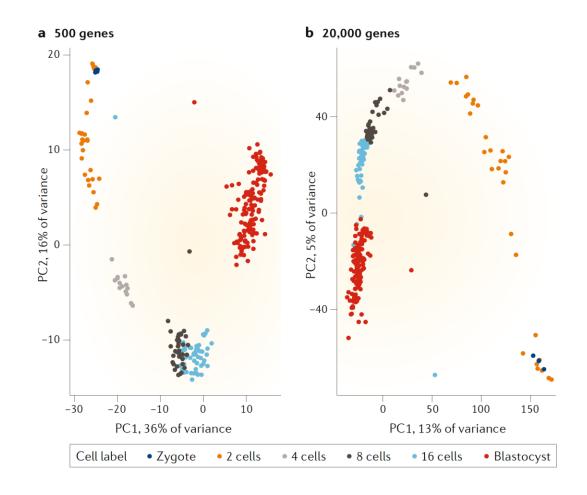




Outline

- Feature selection
- Introduction to clustering
 - Hierarchical clustering
 - *k*-Means clustering
 - Graph-based clustering
- Validation
- scRNA-seq clustering
 - Single Cell Consensus Clustering (SC3)
 - Seurat

- Curse of dimensionality
 - More features (genes) -> noise dominates distances between samples (cells), effectively all cells get 'same' distance
- Remove genes which only exhibit technical noise
 - Increase the signal:noise ratio
 - Reduce the computational complexity

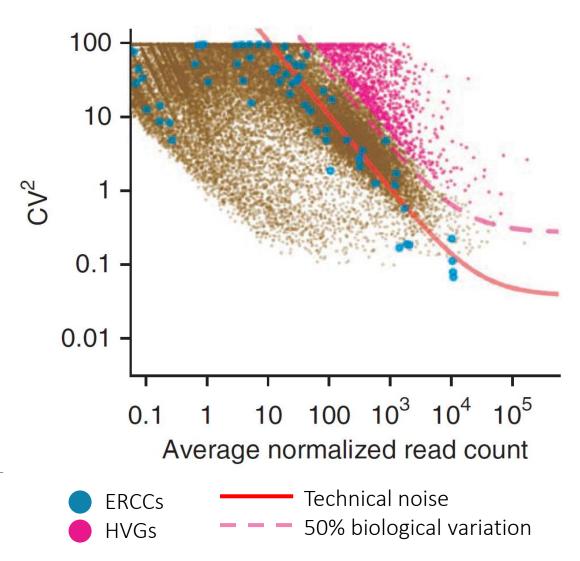


Highly Variable Genes (HVG)

•
$$CV = \frac{var}{mean} = \frac{\sigma}{\mu}$$

 Fit a gamma generalized linear model to spike ins (ERCCs)

• No ERCCs?
Estimate technical noise based on all gene:



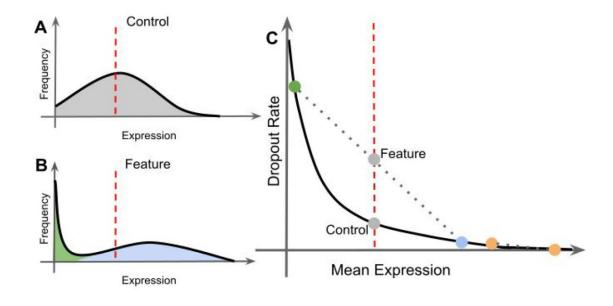
M3Drop: Dropout-based feature selection

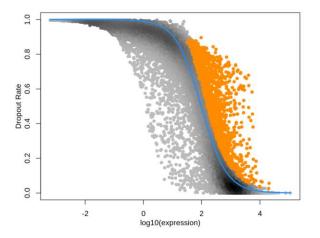
 Reverse transcription is an enzyme reaction thus can be modelled using the Michaelis-Menten equation:

$$P_{dropout} = 1 - \frac{S}{K_M + S}$$

S: average expression

 K_M : Michaelis-Menten constant



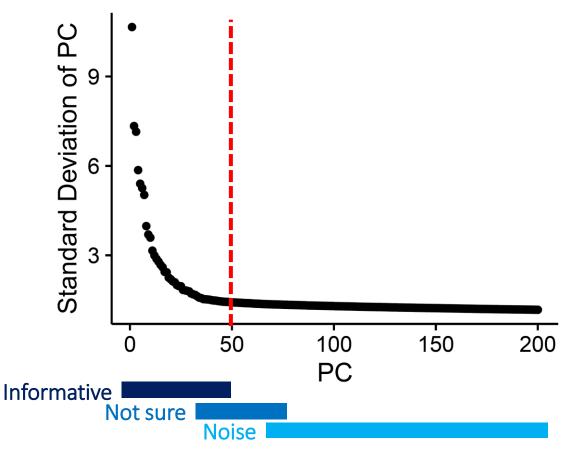


Selecting principal components

 To overcome the extensive technical noise in scRNA-seq data, it is common to cluster cells based on their PCA scores

 Each PC represents a 'metagene' that (linearly) combines information across a correlated gene set

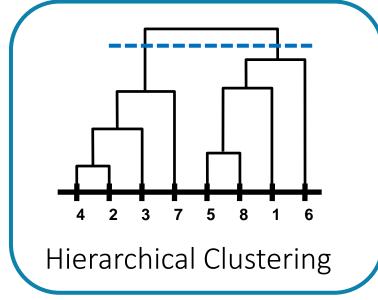
Scree/Elbow plot

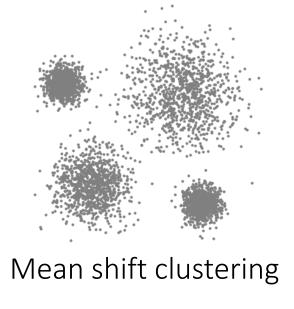


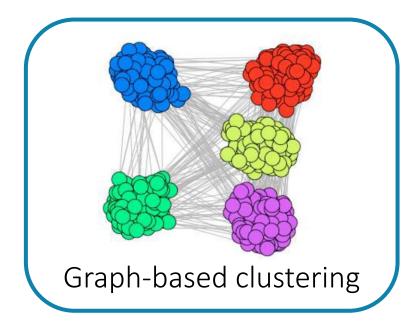
Outline

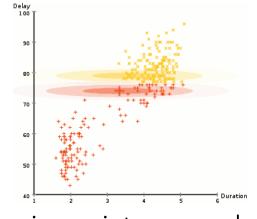
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- Validation

Many clustering approaches

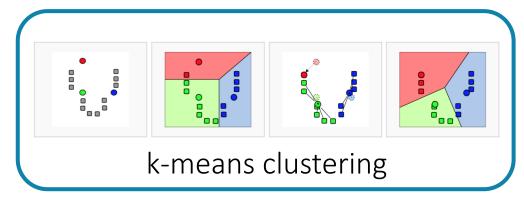




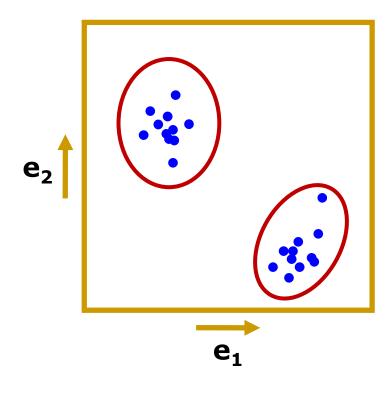


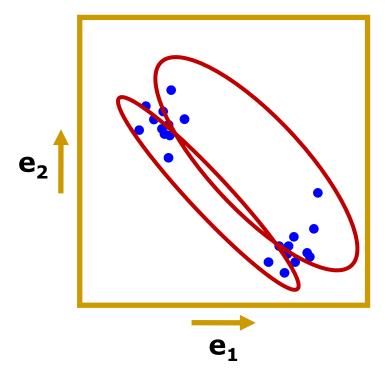


Gaussian mixture modeling



Clustering





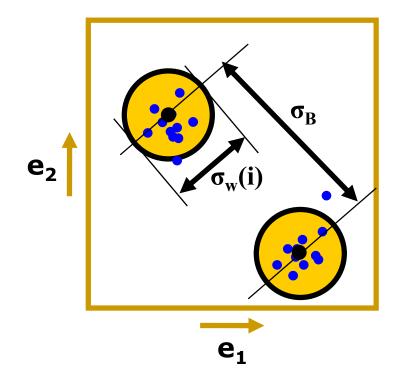
Clustering

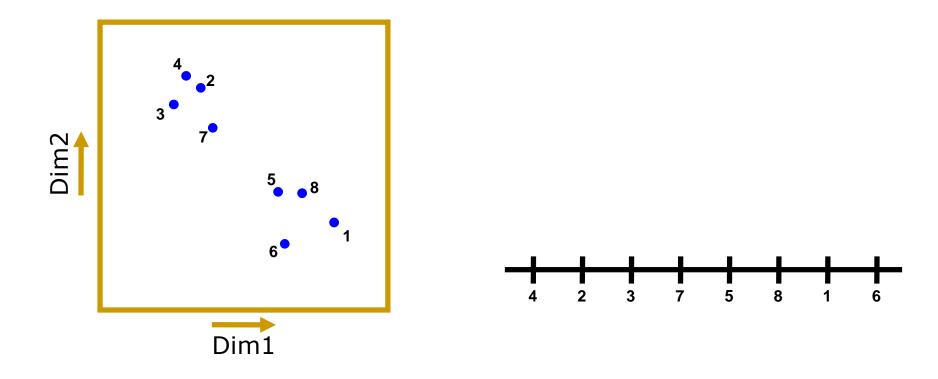
- Structure when:
- 1) Samples within cluster resemble each other (within variance, $\sigma_w(i)$)
- 2) Clusters deviate from each other (between variance, σ_B)

Group samples such that:

$$\min \left(\frac{\sum_{\text{disters}} \sigma_{W}(i)}{\sigma_{B}} \right) \rightarrow \sigma_{W}: \text{small 8}$$

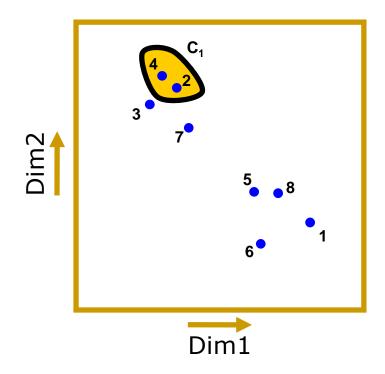
$$\sigma_{B}: \text{large}$$

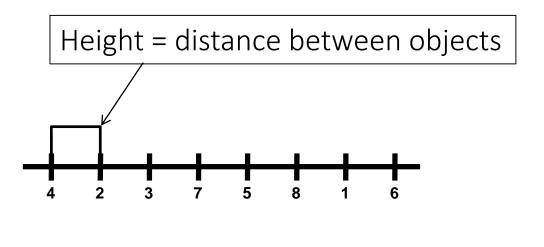




Find most similar objects (genes) and group them

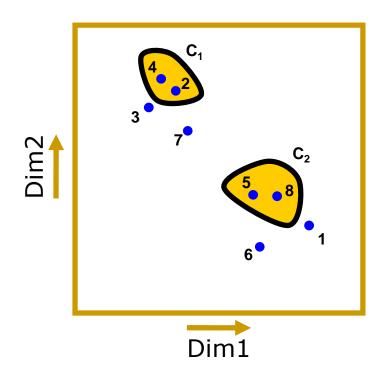


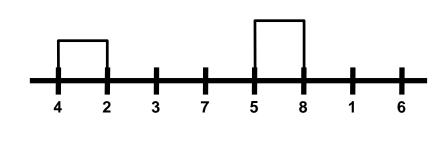




These are: objects 4 and 2 Again, find most similar objects (genes or clusters) and group them

dendrogram

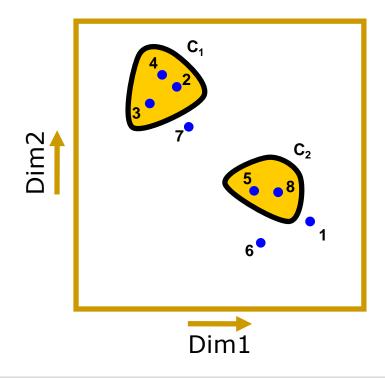


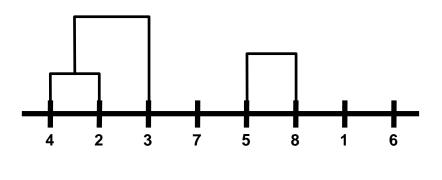


These are: objects 5 and 8

Repeat finding most similar objects (genes or clusters) and grouping them

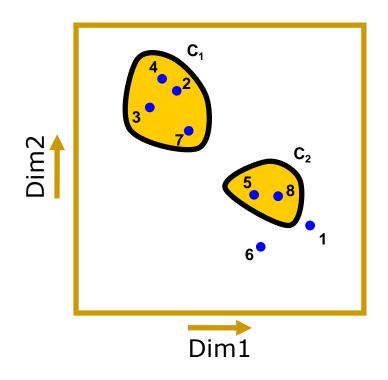
dendrogram

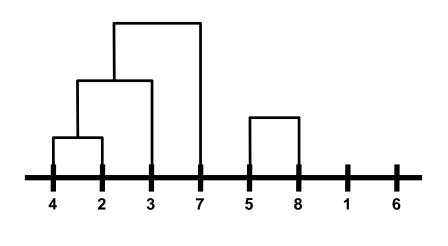




Join object 3 and cluster 1 Repeat process

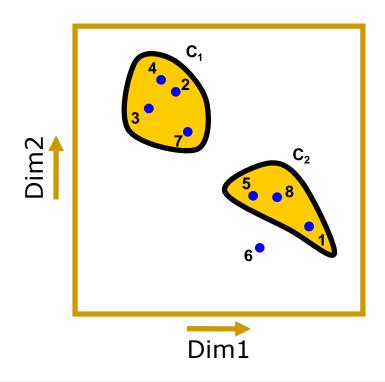


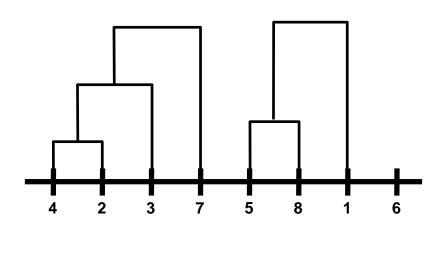




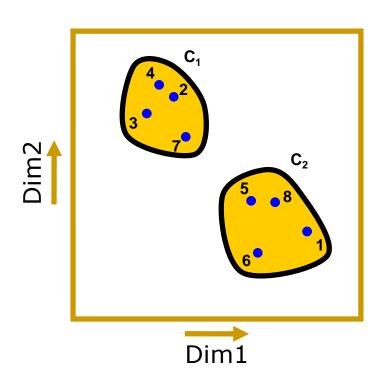
Join [object 7 and cluster 1] -> [cluster 1] Repeat process



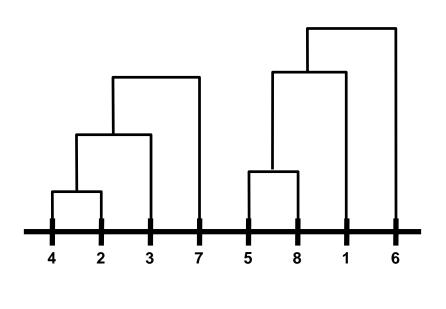




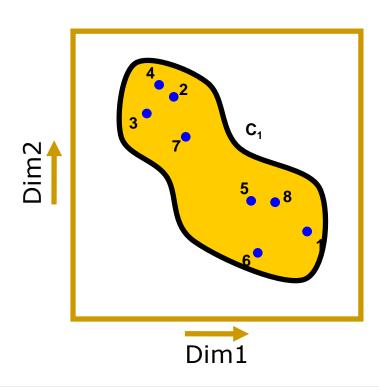
Join [object 1 and cluster 2] -> [cluster 2] Repeat process



dendrogram

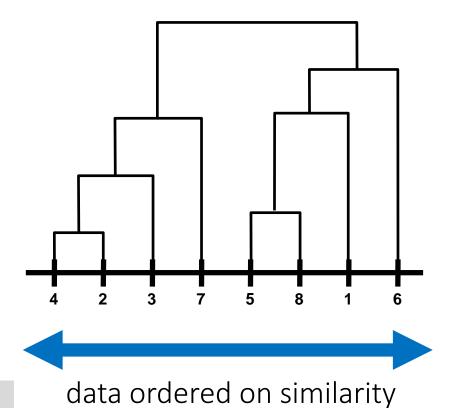


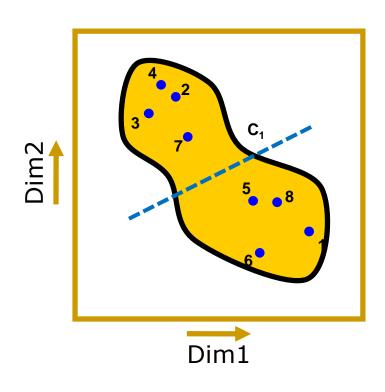
Join [object 6 and cluster 2] -> [cluster 2] Repeat process



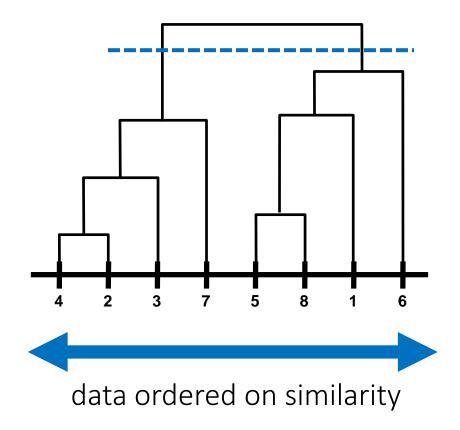
Join [cluster 1 and cluster 2] -> [cluster 1] All in one cluster: FINISHED!

dendrogram



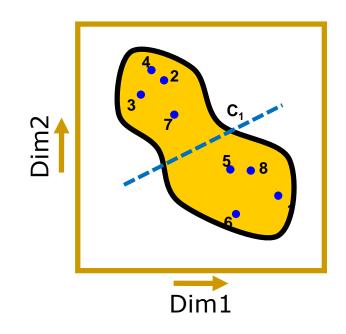


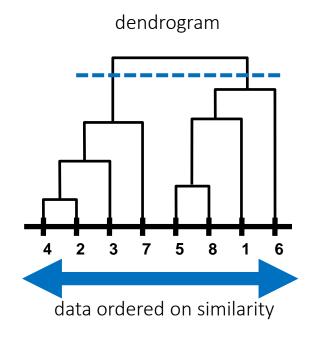
dendrogram

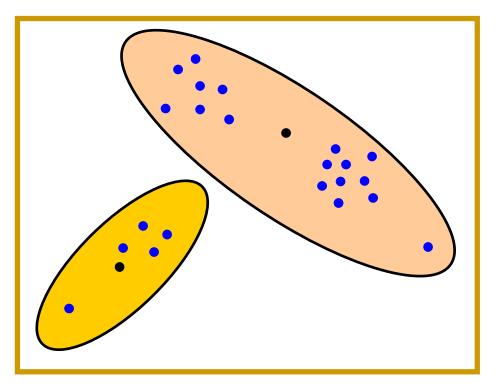


Need to know:

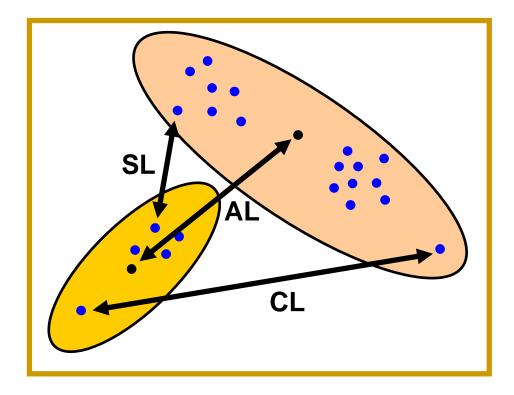
- Similarity between objects
- Similarity between clusters







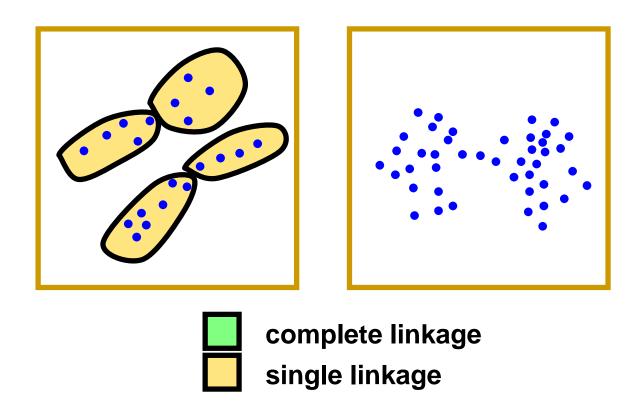
Similarity between clusters

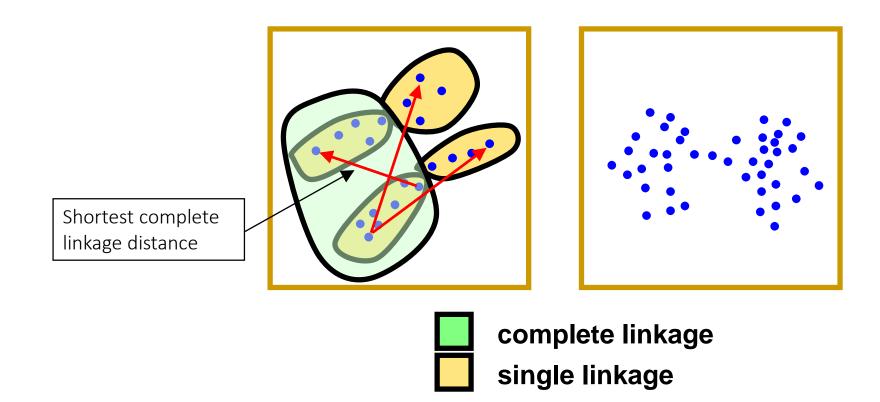


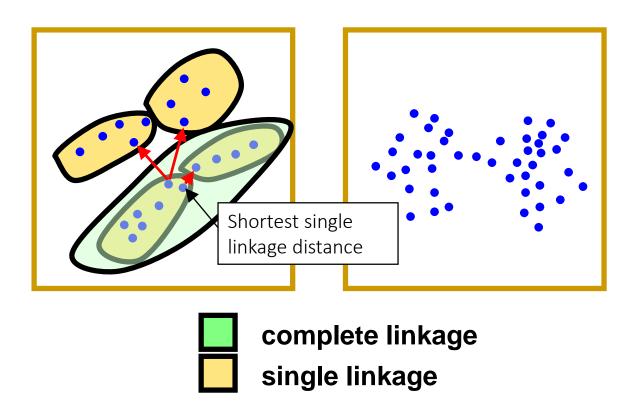
• Single linkage: Closest objects

Complete linkage: Furthest objects

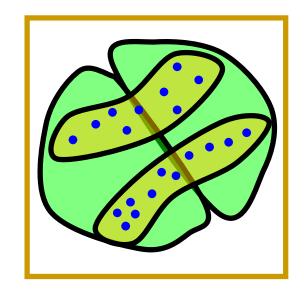
Average linkage: Average dissimilarity

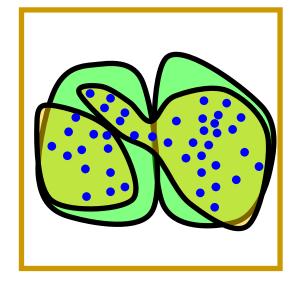






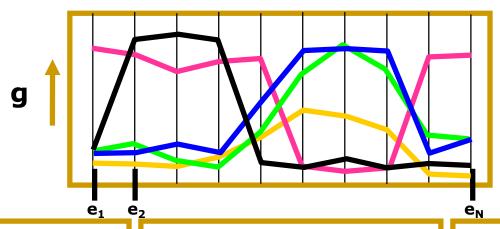
- Single linkage -> long and "loose" clusters
- Complete linkage -> compact clusters







Similarity between objects



Euclidean distance

$$d(g_i, g_j) = \sqrt{(\sum ((x_i - x_j)^2))}$$

Pearson correlation

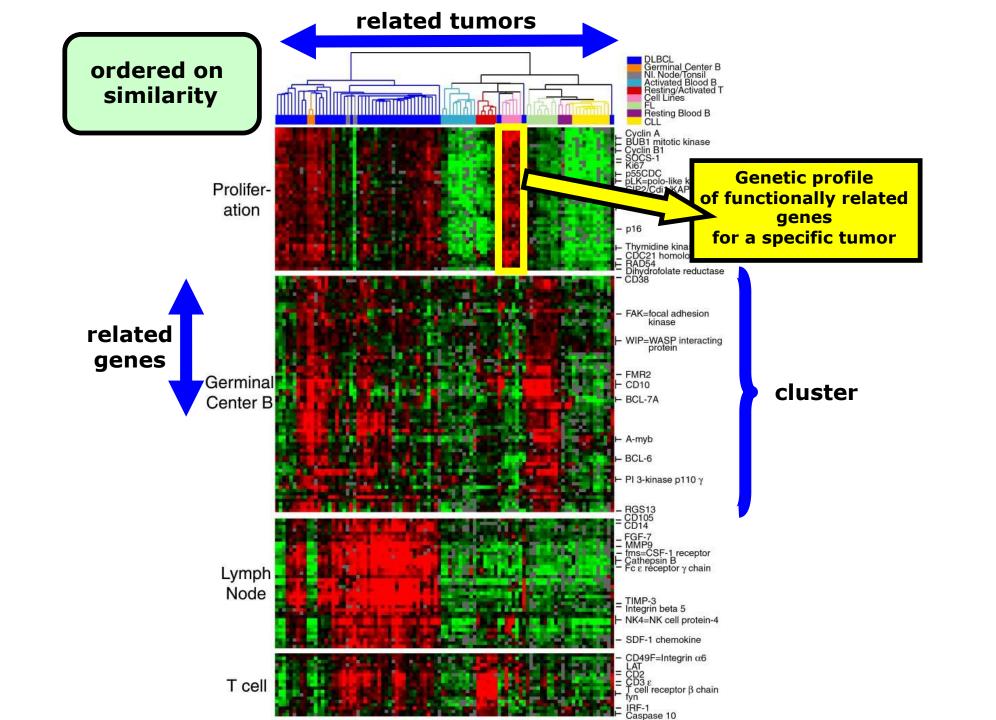
$$1 - \rho_{ij}$$

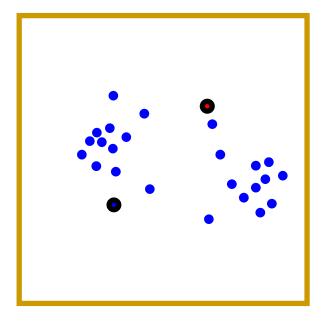
Mixed Pearson correlation

$$1-|\rho_{ij}|$$

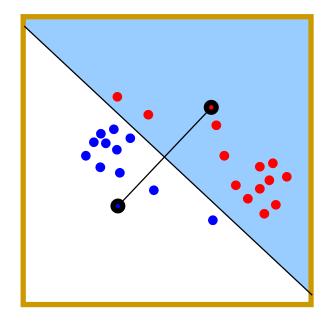
$$d(0,0) \approx d(0,0)$$

 $d(0,0) \approx d(0,0)$
 $d(0,0) << d(0,0)$





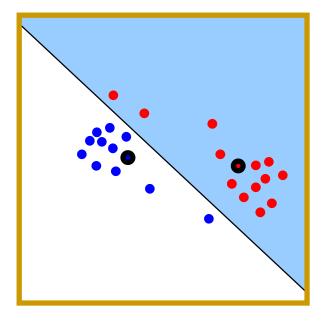
Choose randomly 2 prototypes



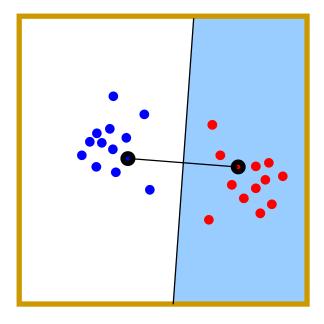
Assign objects to closest prototype

Blue area: cluster 1

White area: cluster 2



Calculate new cluster prototypes
By averaging objects

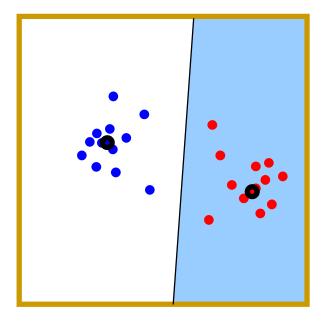


Re-assign objects to closest prototype

Blue area: cluster 1

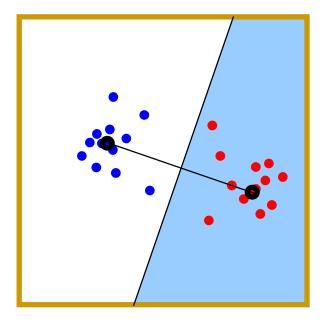
White area: cluster 2

k-Means clustering



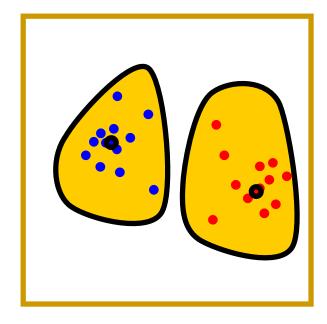
Re-calculate new cluster prototypes

k-Means clustering



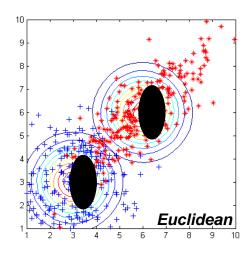
Re-assign objects to closest prototype
If no objects change cluster then finished

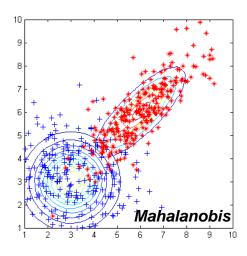
k-Means clustering



Establish clusters

K-means clustering: Parameters

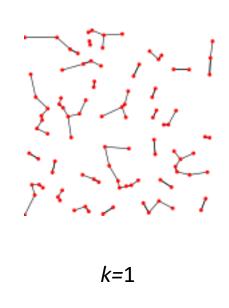


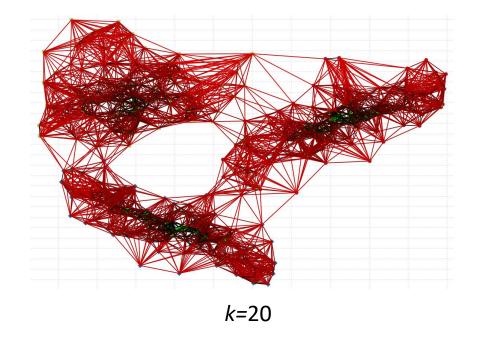


- K-means
 - Fixed number of clusters (need to know a priori)
 - Choice of distance measure
 - Prototype choice
- Distance measure
 - Euclidean: Round clusters
 - Mahalanobis: Elongated clusters
- Prototype choice
 - Point
 - Line etc.
- Number of clusters
 - Validate clustering!

Graph-based Clustering

- K-NN graph: Connect every node to its k-nearest nodes
- Find densely connected components

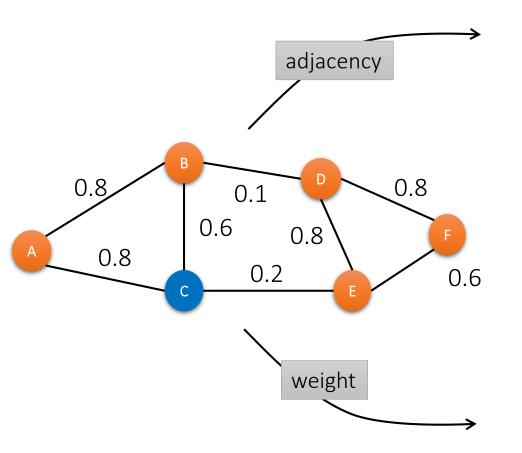




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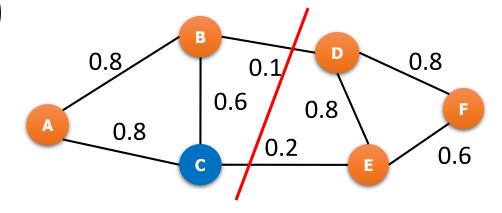
Graphs, adjacency and weight matrices



$$A = A \begin{pmatrix} 0 & 1 & 1 & 0 & 0 & 0 \\ B & 1 & 0 & 1 & 1 & 0 & 0 \\ C & 1 & 1 & 0 & 0 & 1 & 0 \\ D & 0 & 1 & 0 & 0 & 1 & 1 \\ E & 0 & 0 & 1 & 1 & 0 & 1 \\ F & 0 & 0 & 0 & 1 & 1 & 0 \end{pmatrix}$$

Spectral clustering (1)

- Minimise normalised cut
- Normalised cut between two clusters C_1 and C_2 :



$$NC(C_{1}, C_{2}) = \frac{\text{cut}(C_{1}, C_{2})}{assoc(C_{1}, V)} + \frac{\text{cut}(C_{2}, C_{1})}{assoc(C_{2}, V)} = 2 - (\frac{assoc(C_{1}, C_{1})}{assoc(C_{1}, V)} + \frac{assoc(C_{2}, C_{2})}{assoc(C_{2}, V)})$$

- $cut(C_1, C_2)$ = weight of links between C_1 and C_2
- $\operatorname{cut}(C_2, C_1) = \operatorname{same}$
- assoc(C_1 , V) = total weight of links from nodes in C_1 to entire graph
- assoc(C_2 ,V) = total weight of links from nodes in C_2 to entire graph

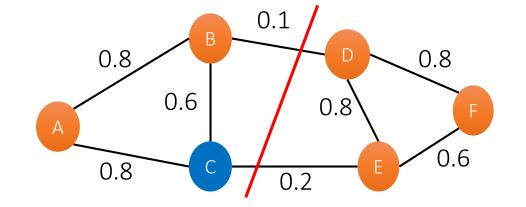
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Normalized cut (example)

•
$$cut(S,T) = 0.1 + 0.2 = 0.3$$

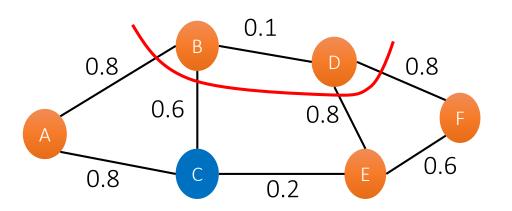
•
$$vol(S) = 0.3 + 0.6 + 0.8 + 0.8 = 2.5$$

- vol(T) = 0.3 + 0.8 + 0.8 + 0.6 = 2.5
- Ncut(S,T) = 0.3/2.5 + 0.3/2.5 = 0.24



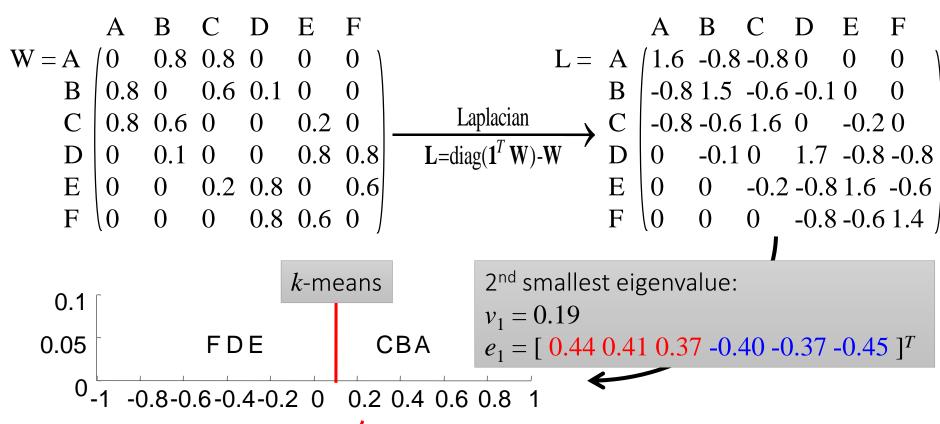


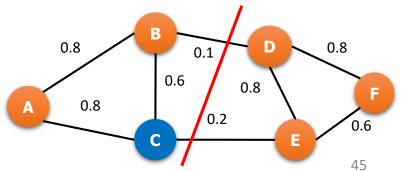
- vol(S) = 3.0 + 0.1 = 3.1
- vol(T) = 3.0 + 0.8 + 0.2 + 0.6 = 4.6
- Ncut(S,T) = 3.0/3.1 + 3.0/4.6 = 1.62



Spectral clustering (2)

(sum weights on diagonal – W)





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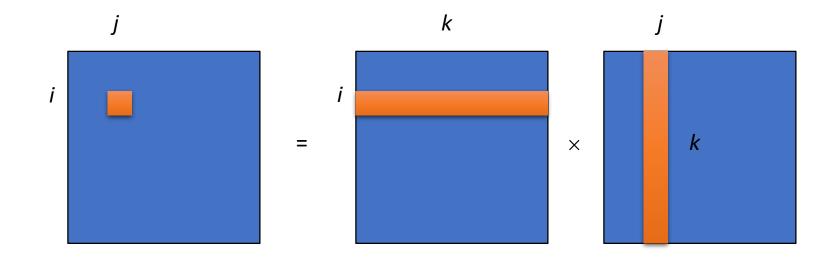
Normalized Cuts and Image Segmentation

Markov clustering (1)

- Markov clustering
 - Random walks are Markov chains
 - Start with Markov matrix: $M_{ij} = p(j \rightarrow i)$
 - (optionally add loops (diagonal))

Markov clustering (2)

 $M_{ij} = p(j \rightarrow i)$ probability of arriving in i from j in 1 step



$$(M^2)_{ij} = \sum_k p(j \to k)p(k \to i)$$
 probability of arriving in *i* from *j* in 2 steps (etc.)

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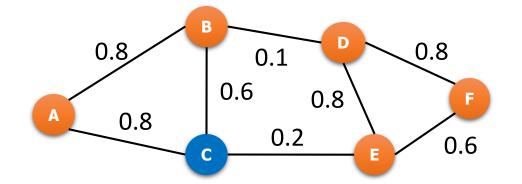
Markov clustering (3)

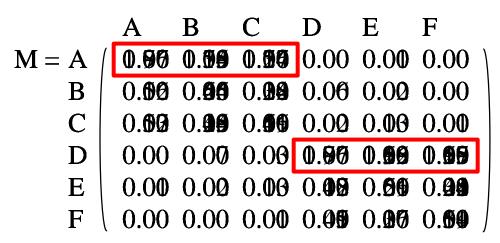
- Markov clustering:
 - Iterate

$$M = M^{\alpha}$$

$$2. M_{ij} = M_{ij}^{\beta} / \sum_{i} M_{ij}^{\beta}$$

- Step 1 : take walk of \(\) steps
- Step 2: increase difference between small probabilities (<0.5) and large probabilities (>0.5); converges to maximum value in column
- E.g. for $\langle = \theta = 2 \rangle$



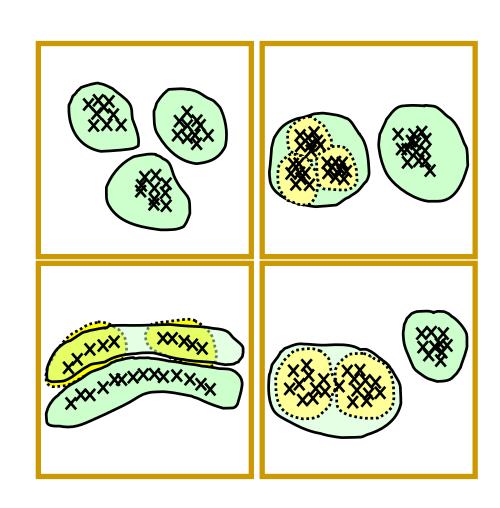


Outline

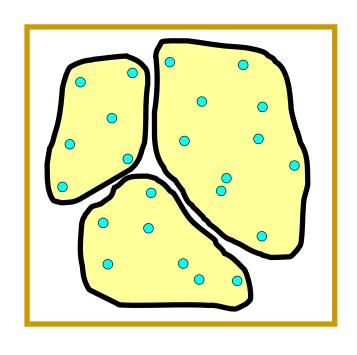
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Clustering is subjective!

- Principle choices
 - Similarity measure
 - Algorithm
- Different choice leads to different results
 - Subjectivity becomes reality
- Cluster process
 - Validate, interpret (generate hypothesis), repeat steps



Cluster Validation



Cluster tendency

Clustering IMPOSES structure even though data may not posses it

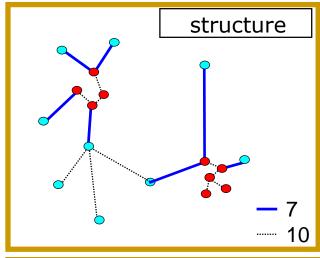
Aim: Test whether data possesses structure

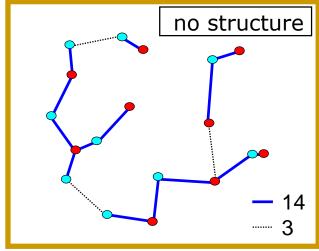
Cluster validity

Choices impose restrictions on for example shape

Aim: Quantitative evaluation of the clustering results

Test for spatial randomness





Test

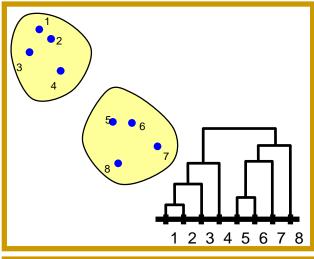
If data (•) clusters frequently with random data (•) then data structureless

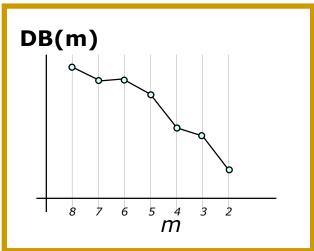
Approach

- Generate random vectors (Y) uniformly over observed region of data (X)
- Find MST (single linkage HC) of X V Y
- Determine number of edges q that connect vectors of \mathbf{X} with \mathbf{Y}
- If X contains clusters q should be small!

(multiple random vs random measurements gives likelihood for q)

Davis-Bouldin index





Test

Select specific clustering according to a criteria For example: Davis-Bouldin index

DB index

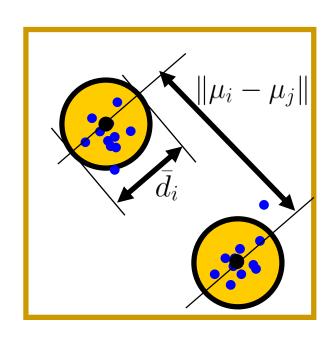
For a specific clustering m, $\mbox{\bf DB}(\mbox{\bf m})$: Average similarity of a cluster with its most similar cluster

Approach

Goal: Clusters to have minimal similarity

Seek: Clustering that minimize DB(m) wrt m

Davis-Bouldin index



• Similarity cluster C_i and C_j

$$D_{i,j} = \frac{(\bar{d}_i + \bar{d}_j)}{\|\mu_i - \mu_j\|}$$

- d_i :average distance within cluster i, μ_i :centroid of cluster i
- Most similar cluster to C_i

$$R_{i,j} = \max_{j \neq i} \{D_{i,j}\}$$

DB index

$$DB = \frac{1}{k} \sum_{k=1}^{k} R_{i,j}$$

Silhouette score

Measure similarity of object to its own cluster

$$s(i) = \frac{b(i) - a(i)}{max(a(i), b(i))}$$

with a(i) being average distance to all objects in same cluster and b(i) being closest object from all other clusters:

$$a(i) = \frac{1}{|C_i|} \sum_{\forall j} d(x_i, x_j) \qquad b(i) = \min_{\forall j, j \notin C_i} d(x_i, x_j)$$

 $-1 \le s(i) \ll 1$; s(i) is close to 1, if $a(i) \ll b(i)$; average distance within cluster much smaller than nearest objects

Silhouette score is average of all these similarities

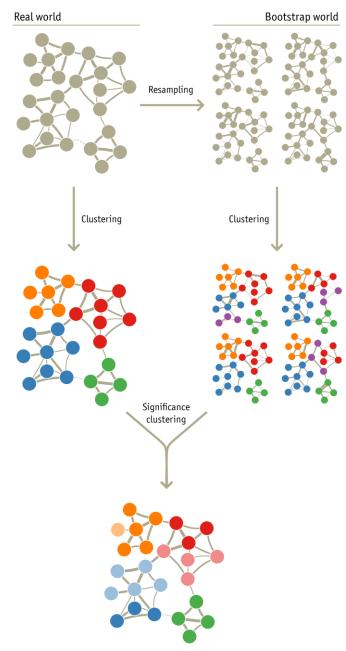
$$S = \frac{1}{N} \sum S(i)$$

KT3701

Bootstrapping

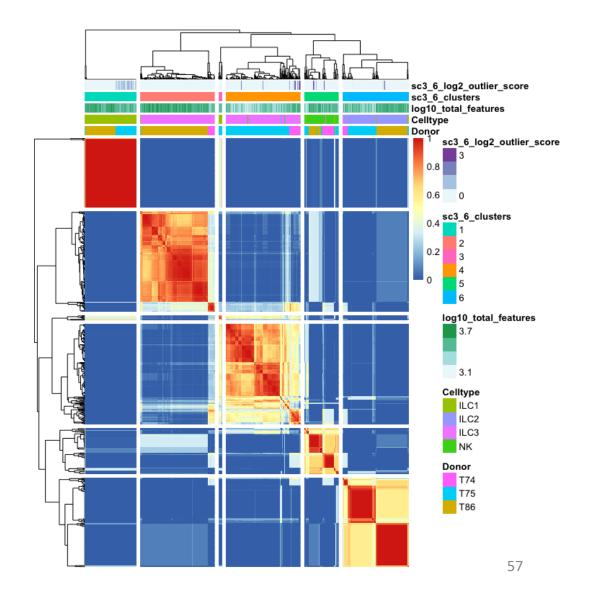
 How confident can you be that the clusters you see are real?

 You can always take a random set of cells from the same cell type and manage to split them into clusters.



Always check QC data

 Is what your splitting mainly related to batches, qc-measures (especially detected genes)?



From clusters to cell identities

Using lists of DE genes and prior knowledge of the biology

 Using lists of DE genes and comparing to other scRNAseq data or sorted cell populations

Databases with celltype gene signatures

- PanglaoDB (https://panglaodb.se/)
 - Human: 295 samples, 72 tissues, 1.1 M cells
 - Mouse: 976 samples, 173 tissues, 4 M cells
 - Franzén et al (https://doi.org/10.1093/database/baz046)

- CellMarker (http://biocc.hrbmu.edu.cn/CellMarker/)
 - Human: 13,605 cell markers of 467cell types in 158 tissues
 - Mouse: 9,148 cell makers of 389 cell types in 81 tissues
 - Zhang et al. (https://doi.org/10.1093/nar/gky900)

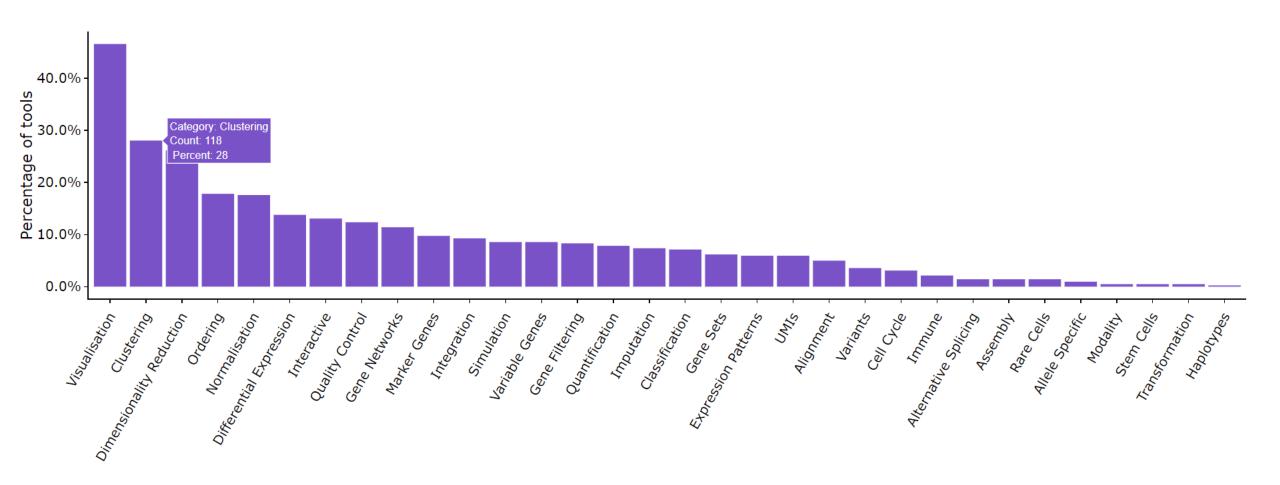
Outline

- Feature selection
- Introduction to clustering
 - Hierarchical clustering
 - *k*-Means clustering
 - Graph-based clustering
- Validation
- scRNA-seq clustering
 - Single Cell Consensus Clustering (SC3)
 - Seurat

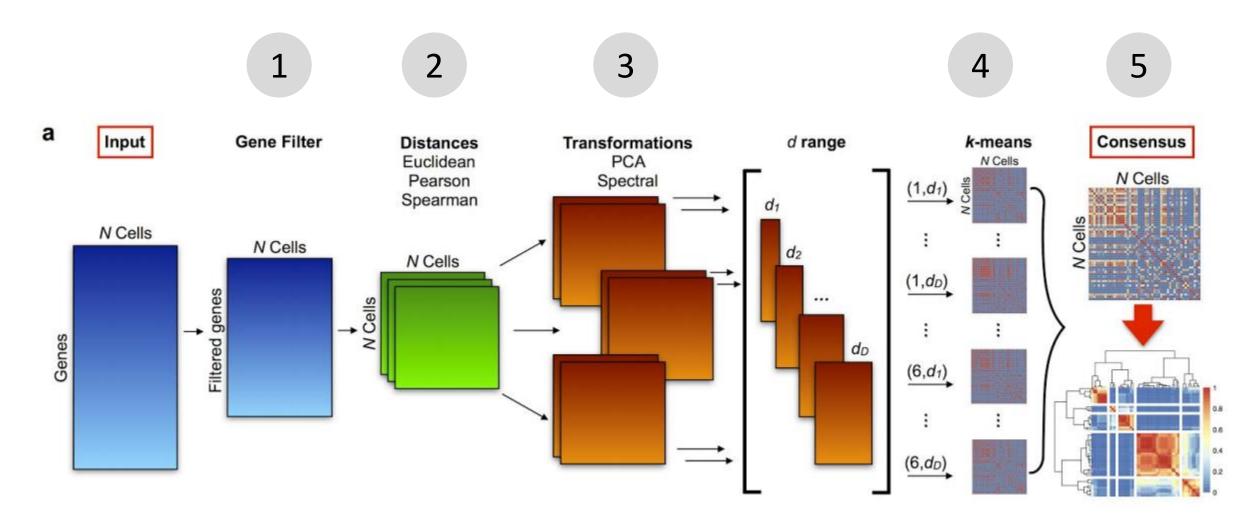
scRNA-seq clustering methods

Name	Year	Method type	Strengths	Limitations
scanpy ⁴	2018	PCA+graph-based	Very scalable	May not be accurate for small data sets
Seurat (latest) ³	2016			
PhenoGraph ³²	2015			
SC3 (REF. ²²)	2017	PCA+k-means	High accuracy through consensus, provides estimation of \boldsymbol{k}	High complexity, not scalable
SIMLR ²⁴	2017	Data-driven dimensionality reduction $+k$ -means	Concurrent training of the distance metric improves sensitivity in noisy data sets	Adjusting the distance metric to make cells fit the clusters may artificially inflate quality measures
CIDR ²⁵	2017	PCA+hierarchical	Implicitly imputes dropouts when calculating distances	
GiniClust ⁷⁵	2016	DBSCAN	Sensitive to rare cell types	Not effective for the detection of large clusters
pcaReduce ²⁷	2016	PCA + k-means + hierarchical	Provides hierarchy of solutions	Very stochastic, does not provide a stable result
Tasic et al. ²⁸	2016	PCA + hierarchical	Cross validation used to perform fuzzy clustering	High complexity, no software package available
TSCAN ⁴¹	2016	PCA+Gaussian mixture model	Combines clustering and pseudotime analysis	Assumes clusters follow multivariate normal distribution
mpath ⁴⁵	2016	Hierarchical	Combines clustering and pseudotime analysis	Uses empirically defined thresholds and a priori knowledge
BackSPIN ²⁶	2015	Biclustering (hierarchical)	Multiple rounds of feature selection improve clustering resolution	Tends to over-partition the data
RaceID ²³ , RaceID2 (REF. ¹¹⁵), RaceID3	2015	k-Means	Detects rare cell types, provides estimation of \boldsymbol{k}	Performs poorly when there are no rare cell types
SINCERA ⁵	2015	Hierarchical	Method is intuitively easy to understand	Simple hierarchical clustering is used, may not be appropriate for very noisy data
SNN-Cliq ⁸⁰	2015	Graph-based	Provides estimation of k	High complexity, not scalable

scRNA-seq tools

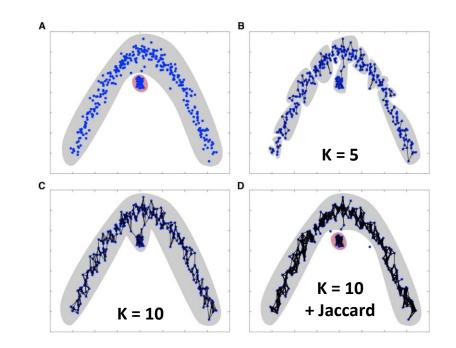


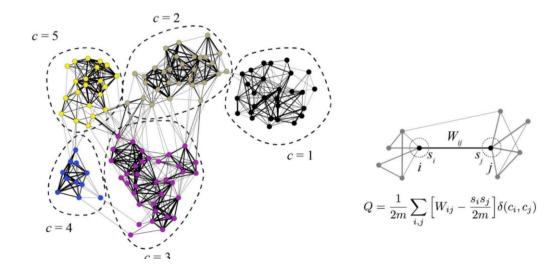
Single Cell Consensus Clustering – SC3



Seurat

- Construct KNN (k-nearest neighbor) graph based on the Euclidean distance in PCA space.
- Refine the edge weights between any two cells based on the shared overlap in their local neighborhoods (Jaccard distance).
- 3) Cluster cells by optimizing for modularity (Louvain algorithm)





Comparing different clusterings

Adjusted Rand Index (ARI)

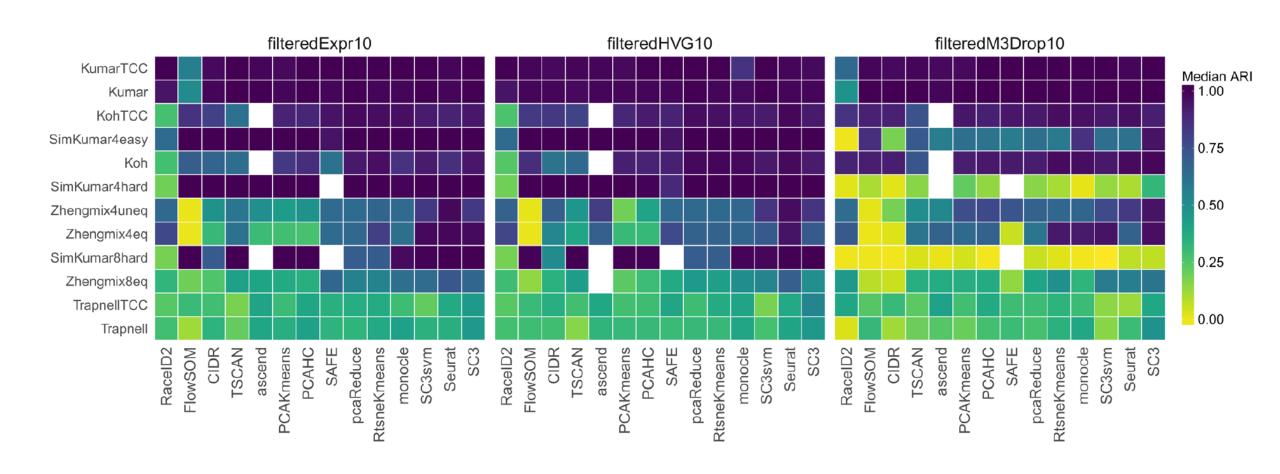
Given a set S of n elements, and two groupings or partitions (e.g. clusterings) of these elements $X = \{X_1, X_2, ..., X_r\}$ and $Y = \{Y_1, Y_2, ..., Y_r\}$

Confusion matrix/contingency table

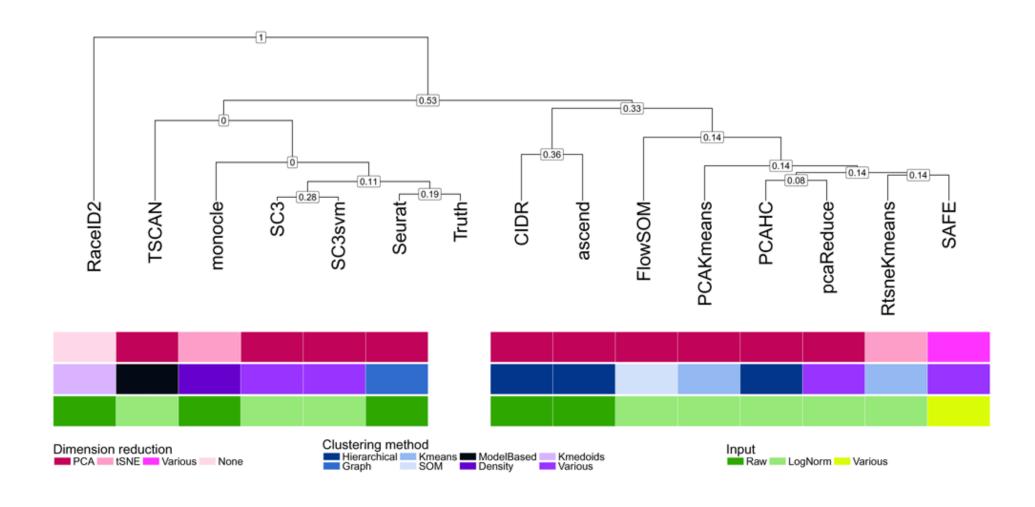
$$\overbrace{ARI}^{\text{Adjusted Index}} = \underbrace{\frac{\sum_{ij} \binom{n_{ij}}{2} - \sum_{i} \binom{a_i}{2} \sum_{j} \binom{b_j}{2}]/\binom{n}{2}}{\frac{1}{2} \left[\sum_{i} \binom{a_i}{2} + \sum_{j} \binom{b_j}{2}\right] - \left[\sum_{i} \binom{a_i}{2} \sum_{j} \binom{b_j}{2}\right]/\binom{n}{2}}_{\text{Expected Index}} } _{\text{Expected Index}}$$

$$n_{ij} = |X_i \cap Y_j|$$

Benchmarking scRNA-seq clustering methods



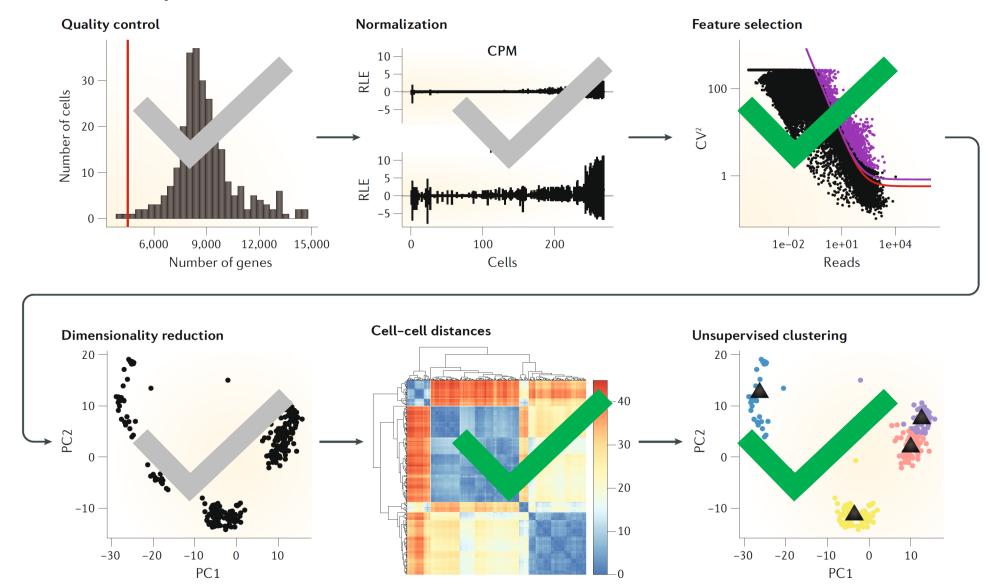
Benchmarking scRNA-seq clustering methods



Challenges in clustering

- What is a cell type
 - Validation using independent tech is important.
 - Commonly, spatial mapping (smFISH)
- Scalability: in the last few years the number of cells in scRNA-seq experiments has grown by several orders of magnitude from $^{\sim}10^2$ to $^{\sim}10^6$
 - Computational efficiency
 - Visual exploration, crowding problem

Summary



Clustering practical

- Feature selection (HVG)
- Dimensionality reduction: select principal components
- Hierarchical clustering: distances and linkage methods
- tSNE + k-Means
- Graph-based clustering

Resources

• Kiselev et al. "Challenges in unsupervised clustering of single- cell RNA- seq data"

https://doi.org/10.1038/s41576-018-0088-9

• Duò et al. " A systematic performance evaluation of clustering methods for single-cell RNA-seq data"

https://doi.org/10.12688/f1000research.15666.2

Orchestrating Single-Cell Analysis with Bioconductor

https://osca.bioconductor.org/

Hemberg single cell course: Analysis of single cell RNA-seq data

https://scrnaseq-course.cog.sanger.ac.uk/website/index.html

• Slides Åsa Björklund (NBIS, SciLifeLab)

https://github.com/NBISweden/workshop-scRNAseq/tree/master/slides2019