

DIFFERENTIAL COUNT ANALYSIS WITH A TOPIC MODEL

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1. Motivation, and overview of methods. The aim of this document is to derive, from first principles, a method for analysis of differential gene expression using a topic model (also known as “grade of membership model” [3]). This method may have other uses — say, to identify “key words” in a topic modeling analysis of text documents — but since our main motivation is analysis of gene expression data, we describe the methods with that application in mind.

For motivation, we begin with the “log-fold change” statistic commonly used in microarray and RNA sequencing experiments to quantify expression differences between two conditions (e.g., [2, 6]). The log-fold change for gene j and condition k is a ratio of two conditional expectations,

$$(1) \quad \beta_{jk} \equiv \log_2 \frac{E[x_j \mid \text{condition} = k]}{E[x_j \mid \text{condition} \neq k]},$$

where x_j is the measured expression level of gene j .¹ The way in which the expression level x_j is defined can lead to different log-fold change statistics. For example, several popular methods for analyzing differential expression compare changes in *relative* expression (say, relative to total expression in a cell) [1, 4, 5, 7]. As we will see, a topic modeling perspective provides a natural way to analyze differential gene expression when comparing either relative or absolute expression levels.

Topic modeling brings a new twist to analysis of differential gene expression: In conventional differential expression analysis, each sample is assigned to a single condition; in topic modeling, the assignments to each topic are *proportional*. This needs to be accounted for in developing the new methods for differential expression analysis.

1.1. The binomial model. We begin with a simple binomial model that predicts expression of a single gene given the proportional assignments to a topic:

$$(2) \quad x_i \sim \text{Binom}(s_i, \pi_i).$$

Here, x_i is the expression level of the target gene in sample i , s_i is the total expression in sample i , and $\text{Binom}(n, \theta)$ denotes the binomial distribution with n trials and success probability θ . In this simple model, the binomial probabilities are defined as

$$(3) \quad \pi_i = (1 - q_i)p_0 + q_i p_1,$$

where $q_i \in [0, 1]$ is the (known) proportion of sample i that is attributed to the topic, and $p_0, p_1 \in [0, 1]$ are two unknowns to be estimated.²

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¹Defining x_{jk} as the total gene expression for gene j among all samples (expression profiles) in condition k , x_j as the total gene expression for gene j in all samples, n_k as the number of samples in condition k , and n as the total sample size, the log-fold change can be computed as $\beta_{jk} = \log_2 \left\{ \frac{x_{jk}}{x_j - x_{jk}} \times \frac{n - n_k}{n_k} \right\}$.

²This is a special case of the *linear probability model* in econometrics called [8]. The linear probability model would be typically written as $\pi_i = b_0 + q_i b$, where $b_0 = p_0$ and $n = p_1 - p_0 \in [-1, +1]$. This is a regression model for the binomial probability π_i , in which π_i increases linearly with topic proportion q_i .

Statistical inference with this simple binomial model implements analysis of differential gene expression. In particular, $\beta^{\text{rel}} \equiv \log_2(p_1/p_0)$ is the *log-fold change in relative expression*. To show that this is so, consider the following statistical process for generating the counts x_1, \dots, x_n :

- for $i = 1, \dots, n$
 1. for $t = 1, \dots, s_i$
 - (a) Sample a topic, $z_{it} \sim \text{Binom}(1, q_i)$.
 - (b) Sample a gene, $w_{it} | z_{it} \sim \begin{cases} \text{Binom}(1, p_1) & \text{if } z_{it} = 1 \\ \text{Binom}(1, p_0) & \text{otherwise.} \end{cases}$
 2. Generate the final gene count, $x_i \leftarrow w_{i1} + \dots + w_{is_i}$.

In this statistical process, $q_i = p(z_{it} = 1)$ is the topic probability, $p_1 = p(w_{it} = 1 | z_{it} = 1)$ is the conditional probability that the gene is expressed given membership to the topic, and $p_0 = p(w_{it} = 1 | z_{it} = 0)$ is the probability that the gene is expressed when not belonging to the topic. Therefore, we have

$$(4) \quad \beta^{\text{rel}} \equiv \log_2 \frac{p_1}{p_0} = \log_2 \frac{p(w_{it} = 1 | z_{it} = 1)}{p(w_{it} = 1 | z_{it} = 0)}.$$

This is the log-fold change statistic for relative expression given proportional topic assignments q_1, \dots, q_n . The binomial model (2) can in fact be derived from this statistical process (proof not shown). Therefore, estimating p_0, p_1 for the binomial model (2) provides an estimate of the log-fold change (4).

Before continuing, we point out that the s_i 's, in practice, do not need to be the total expression for each sample i (i.e., the total counts); for example, some researchers have suggested setting s_i to some pre-defined quantile of the sample's nonzero count distribution (e.g., [1]). This approach has been motivated in settings where a small number of genes are much more highly expressed than the others, and therefore these few genes have a large effect relative expression levels. In short, the binomial model is quite flexible, and can accommodate different relative differential expression analyses defines the s_i 's. The only constraint on s_i is that it cannot be smaller than x_i .

1.2. The Poisson model. A Poisson model similar to the binomial model (2) leads to a method for estimating log-fold change in absolute expression levels. We proceed in a similar way. The Poisson model predicts expression x_i given the topic proportions q_i :

$$(5) \quad x_i \sim \text{Poisson}(t_i \lambda_i),$$

in which the Poisson rates are defined as

$$(6) \quad \lambda_i = (1 - q_i)f_0 + q_i f_1,$$

and the two unknowns to be estimated are $f_0, f_1 \geq 0$. (The scalars $t_i > 0$ are additional "size factors" that give the model more flexibility; for now, assume $t_i = 1$ for all $i = 1, \dots, n$.) Observe that, unlike the binomial model, the unknowns for the Poisson model are not constrained to be in $[0, 1]$, and so they cannot represent probabilities. In the following, we show that $\beta^{\text{abs}} \equiv \log_2(f_1/f_0)$ is the log-fold change in absolute expression.

Consider the following process for generating the counts x_1, \dots, x_n :

- for $i = 1, \dots, n$

- | | |
|---|--------------------------------------|
| 1. $a_i \sim \text{Poisson}(f_1)$ | Sample the within-topic gene count. |
| 2. $b_i \sim \text{Poisson}(f_0)$ | Sample the outside-topic gene count. |
| 3. $a'_i \sim \text{Binom}(a_i, q_i)$ | Subsample the within-topic genes. |
| 4. $b'_i \sim \text{Binom}(b_i, 1 - q_i)$ | Subsample the outside-topic genes. |
| 5. $x_i \leftarrow a'_i + b'_i$ | Generate the final gene count. |

In this generative process, $f_1 = E[a_i]$ represents the within-topic gene rate, and $f_0 = E[b_i]$ is the outside-topic gene rate, and therefore

$$(7) \quad \beta^{\text{abs}} \equiv \log_2 \frac{f_1}{f_0} = \log_2 \frac{E[a_i]}{E[b_i]}$$

is the *log-fold change statistic in absolute expression given proportional topic assignments* q_1, \dots, q_n . For intuition, when all the topic proportions q_i are 0 or 1, this statistical process simplify to $x_i \sim \text{Poisson}(f_1)$ if $q_i = 1$, and $x_i \sim \text{Poisson}(f_0)$ if $q_i = 0$, and so (7) would reduce to the ratio of the mean expression levels inside and outside the topic. The Poisson model (5) can be derived from this statistical process, and so estimating f_0, f_1 for the Poisson model (5) provides an estimate of the log-fold change (7).

A practical question is the choice of size factors t_i . In the standard analysis, one would set $t_i = 1$ for all $i = 1, \dots, n$, but there may be situations in which other settings for t_i are warranted. For example, you may know in advance that one of the samples, say, the first sample, $i = 1$, due to some technical error, produced twice as much gene expression (say, two cells were accidentally combined into one during sample preparation, and so expression was measured in both). With $t_1 = 1$, this sample would bias the log-fold change statistics, whereas setting $t_1 = 2$ would “correct” this bias.

1.3. Binomial vs. Poisson: which to use. The binomial model (2) would be used to implement the log-fold change analysis for relative expression, and the Poisson model (5) would implement the log-fold change analysis for absolute expression. There is, as we have already established in related writeups, a close relationship between the Poisson and binomial models (the binomial being a special case of the multinomial), and in fact we have exploited that close relationship to use fast non-negative matrix algorithms to fit the multinomial topic model. In particular, it can be shown that the likelihood for the binomial model (2) is the same as the likelihood for this Poisson model:

$$\begin{aligned} x_i &\sim \text{Poisson}(s_i \pi_i) \\ y_i &\sim \text{Poisson}(s_i (1 - \pi_i)), \end{aligned}$$

where $y_i = s_i - x_i$. So the key difference between the relative and absolute expression analyses is actually not the use of the Poisson or binomial, *but the way in which the models are parameterized*. This difference in parameterization leads to analysis of absolute or relative expression. Therefore, we prefer to keep the development of the Poisson and binomial models separate.

The next sections derive the mathematical expressions needed to implement differential count analysis based on the binomial and Poisson models.

2. Binomial model derivations. *Add derivations here.*

3. Poisson model derivations. To derive an algorithm for computing MLEs of f_0, f_1 in the Poisson model (5), we begin with the log-likelihood,

$$(8) \quad \ell(f_0, f_1) \equiv \log p(x | f_0, f_1) = \sum_{i=1}^n x_i \log(t_i \lambda_i) - t_i \lambda_i + \text{const},$$

in which the “const” captures all terms that do not depend on f_0 or f_1 . A useful identity is that the partial derivative of the log-likelihood with respect to λ_i is

$$\frac{\partial \ell}{\partial \lambda_i} = \frac{x_i}{\lambda_i} - t_i.$$

Making use of this result, the partial derivatives of the log-likelihood with respect to the model parameters f_0 and f_1 are

$$(9) \quad \frac{\partial \ell}{\partial f_0} = \sum_{i=1}^n (x_i / \lambda_i - t_i) \times (1 - q_i)$$

$$(10) \quad \frac{\partial \ell}{\partial f_1} = \sum_{i=1}^n (x_i / \lambda_i - t_i) \times q_i.$$

We use a quasi-Newton method implemented in the R function `optim` to minimize the negative log-likelihood (8).

3.1. EM for Poisson model. We also implement a simple EM algorithm for fitting the Poisson model (5). The key is to introduce latent variables $a_i \sim \text{Poisson}(t_i(1 - q_i)f_0)$ and $b_i \sim \text{Poisson}(t_i q_i f_1)$, then work with the expected complete log-likelihood $E[\log p(x, a, b | f_0, f_1)]$. The “M-step” updates work out to

$$(11) \quad f_0 = \frac{\sum_{i=1}^n \phi_i}{\sum_{i=1}^n t_i(1 - q_i)}$$

$$(12) \quad f_1 = \frac{\sum_{i=1}^n \gamma_i}{\sum_{i=1}^n t_i q_i},$$

where we have introduced notation for the posterior expectations of the latent variables, $\phi_i \equiv E[a_i]$ and $\gamma_i \equiv E[b_i]$. It can be shown that the posterior distribution of (a_i, b_i) is multinomial with number of trials x_i and event probabilities proportional to $(1 - q_i)f_0$ and $q_i f_1$. So the posterior expectations computed in the “E-step” are

$$(13) \quad \phi_i = x_i(1 - q_i)f_0 / \lambda_i$$

$$(14) \quad \gamma_i = x_i q_i f_1 / \lambda_i.$$

This completes the description of the EM algorithm for the Poisson model.

3.2. glm identity parameterization. Once we have obtained MLEs of f_0 and f_1 , we would also like to characterize uncertainty in these estimates—that is, compute the standard error (s.e.). In particular, we are interested in the s.e. of the log-fold change statistic, β^{abs} . As an intermediate step, we consider the “glm identity” parameterization $\lambda_i = b_0 + q_i b$, where $b = f_1 - f_0$ and $b_0 = f_0$. This parameterization can be implemented using `glm` in R with `family = poisson(link = "identity")`, and therefore can be used to verify our calculations.

Under the Laplace approximation to the likelihood at the MLE (\hat{b}_0, \hat{b}) , the covariance matrix is $-H^{-1}$, where H is the 2×2 matrix of second-order partial derivatives,

$$\frac{\partial^2 \ell}{\partial b_0^2} = -\sum_{i=1}^n \frac{x_i}{\lambda_i^2}, \quad \frac{\partial^2 \ell}{\partial b^2} = -\sum_{i=1}^n \frac{x_i q_i^2}{\lambda_i^2}, \quad \frac{\partial^2 \ell}{\partial b_0 \partial b} = -\sum_{i=1}^n \frac{x_i q_i}{\lambda_i^2}.$$

This result can be used to obtain the standard errors and z -scores for \hat{b}_0 and \hat{b} .

3.3. Log-fold change parameterization. Here we derive the s.e. for the MLE of $\beta \equiv \log(f_1/f_0)$. With this new parameterization, the Poisson rates are

$$(15) \quad \lambda_i = f_0 \times \{1 - q_i(1 - e^\beta)\}$$

The second-order partial derivatives needed to compute the 2×2 Hessian are

$$(16) \quad \frac{\partial \ell}{f_0} = \frac{1}{f_0} \sum_{i=1}^n x_i - t_i \lambda_i$$

$$(17) \quad \frac{\partial \ell}{\beta} = f_1 \sum_{i=1}^n (x_i/\lambda_i - t_i) \times q_i$$

$$(18) \quad \frac{\partial^2 \ell}{f_0^2} = -\frac{1}{f_0^2} \sum_{i=1}^n x_i$$

$$(19) \quad \frac{\partial^2 \ell}{\beta^2} = -f_1 \sum_{i=1}^n t_i q_i - x_i f_0 q_i (1 - q_i) / \lambda_i^2$$

$$(20) \quad \frac{\partial^2 \ell}{\partial f_0 \partial \beta} = -\frac{f_1}{f_0} \sum_{i=1}^n t_i q_i.$$

The expression for $\frac{\partial^2 \ell}{\partial f_0 \partial \beta}$ is the more complicated one, but fortunately it simplifies at the MLE, $\beta = \hat{\beta}$ (at the MLE, the gradient of the log-likelihood with respect to β vanishes):

$$(21) \quad \frac{\partial^2 \ell}{\beta^2} = -f_1^2 \sum_{i=1}^n x_i (q_i / \lambda_i)^2.$$

Therefore, at the MLE $\beta = \hat{\beta}$, the standard error is

$$(22) \quad \text{se}(\hat{\beta}) = \frac{1}{f_1} \times \sqrt{\frac{\bar{a}}{\bar{a} \times \bar{c} - \bar{b}^2}},$$

where I've defined

$$\bar{a} = \sum_{i=1}^n x_i, \quad \bar{b} = \sum_{i=1}^n t_i q_i, \quad \bar{c} = \sum_{i=1}^n x_i (q_i / \lambda_i)^2.$$

The s.e. and z -score for the absolute log-fold change statistic $\beta^{\text{abs}} = \beta / \log 2$ follows straightforwardly from this result.

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