

CS-E5885 Modeling biological networks

Biological network structure selection: Approximative methods

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Outline

- ▶ Linear regression example: polynomial model selection
- ▶ Cross-validation
- ▶ Bayesian model selection
- ▶ Gradient matching
- ▶ Bayesian information criterion
- ▶ Reading:
 - ▶ This lecture follows parts of Section 7 and 8 from (Murphy, 2012) as well as parts of Section 10 from (Wilkinson, 2011)

Network structure selection

- ▶ Assume a biological system that contains n chemical species $\{x_1, \dots, x_n\}$
- ▶ Assume ODE modeling framework
- ▶ Structure of the model, also called network structure, can be defined by a directed graph $\mathcal{G}(V, E)$, where $V = \{x_1, \dots, x_n\}$ and $E = \{(x_s, x_t) : x_s, x_t \in V\}$ contains directed edges (from x_s to x_t) between nodes V

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- ▶ For each variable (node) $x_i \in V$ in an ODE model, we have a 1-D differential equation model

$$\frac{dx_i(t)}{dt} = f_i(\hat{\mathbf{x}}_i(t)|\theta_i),$$

where $\hat{\mathbf{x}}_i(t) = (x_{i_1}(t), \dots, x_{i_{k_i}}(t))$ defines a set of variables that regulate x_i and correspond to edges in E that point to x_i , i.e.,

- ▶ If $\{x_{i_1}, \dots, x_{i_{k_i}}\}$ are the incoming edges to x_i in \mathcal{G} , then $\hat{\mathbf{x}}_i(t) = (x_{i_1}(t), \dots, x_{i_{k_i}}(t))$
- ▶ As we have discussed earlier, a highly interesting problem is the one where both the driving function f_i (or its parameters θ_i) and the (sub)set of variables $\hat{\mathbf{x}}_i(t)$ that regulate x_i are unknown

Network structure selection (2)

- ▶ For each variable x_i , there are 2^n different possible combinations/subsets of variables $\{x_1, \dots, x_n\}$ (assuming there are no known biological constraints)
- ▶ For a full ODE system of n variables, there are $2^{(n^2)}$ different network structures
- ▶ There might also be a family of (parametric) driving functions, such as mass-action, Michaelis-Menten, linear, etc., to choose from for each variable x_i : $f^{(1)}, \dots, f^{(\ell)}, \dots$
- ▶ In other words, there are a very large number of variable combinations + functions to be considered

Polynomial parameter estimation

- Consider now a polynomial model

$$y = \beta_0 + \sum_{i=1}^d \beta_i x^i + \epsilon,$$

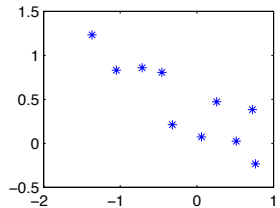
where $\epsilon \sim N(0, \sigma^2)$

- In this linear model, the number d of x^i terms in the polynomial defines the model structure
- If X_d denotes the design matrix corresponding to the model d , then the ML parameters can be obtained using the standard formula

$$\hat{\beta}_d = (X_d^T X_d)^{-1} X_d^T \mathbf{y}$$

assuming $X_d^T X_d$ is full rank

A polynomial fit example



A polynomial fit example

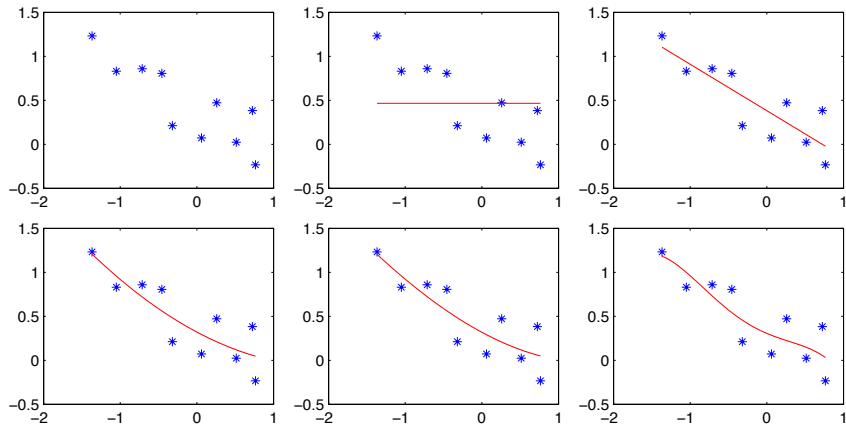
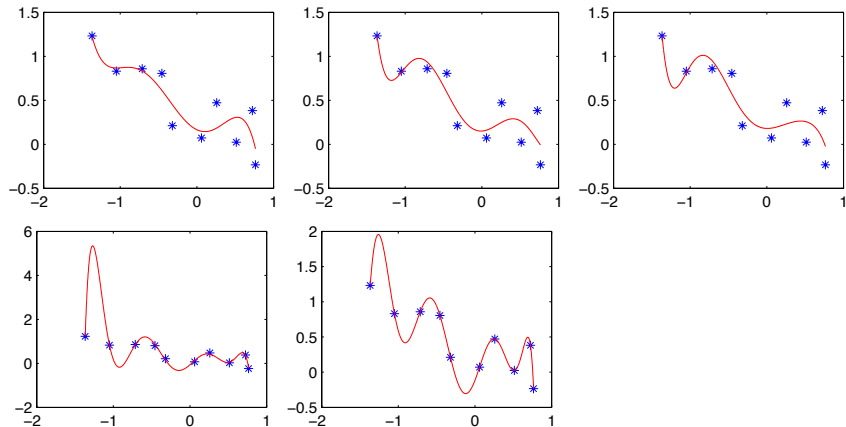


Figure: Illustration of polynomial model fitting with varying order $d \in \{0, 1, \dots, 4\}$.

A polynomial fit example (2)



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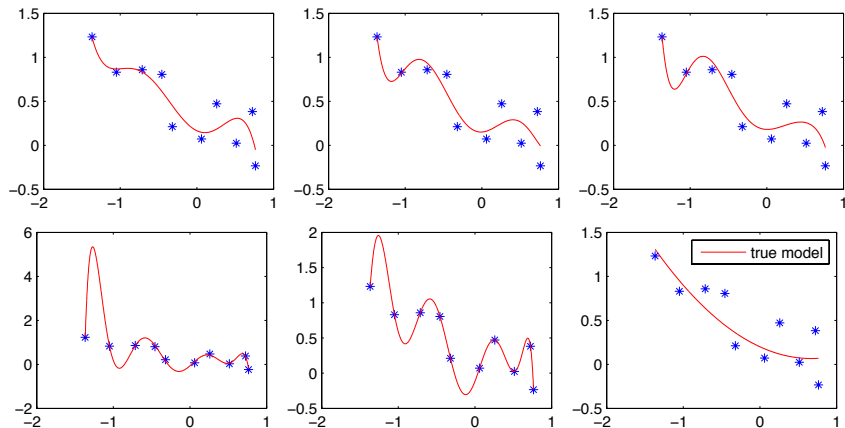


Figure: Illustration of polynomial model fitting with varying order $d \in \{5, \dots, 9\}$.

Model selection

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- ▶ How do we find the correct/best model structure for our biological network model?

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- ▶ How do we find the correct/best model structure for our biological network model?
- ▶ Pure error minimization, such as maximum likelihood approach, fails because
 - ▶ Parameters of a model are fitted to the whole data without taking into consideration the model complexity
 - ▶ More complex models, i.e. higher order polynomials, will decrease the error although they may be far away from the true model
 - ▶ Similarly, larger subsets of regulatory variables $\hat{\mathbf{x}}_i(t)$ in ODEs will provide increasingly better fits to data
 - ▶ Highly complex models do not generally generalize to unseen data points
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 - ▶ Highly complex models do not generally generalize to unseen data points
 - ▶ Such a model is said to be **overfitted** to the given data
- ▶ Some objective and principled model selection method is needed
- ▶ Standard model selection methods include
 - ▶ Assess predictive accuracy, e.g. **cross-validation**
 - ▶ **Bayesian model selection**

Cross-validation

- ▶ Quantify predictive accuracy of a model on a separate test data, which is not used for learning the model parameters
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- ▶ In k -fold cross-validation, the dataset D is split into k non-overlapping parts D_1, D_2, \dots, D_k that have approximately the same size, i.e.:

$$D_i \cap D_j = \emptyset, \quad i \neq j, \quad |D_i| \approx |D_j|, \quad i \neq j, \quad \text{and} \quad D = \cup_i D_i$$

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- ▶ Each set D_i is left out from the training data in turn and the model parameters are estimated using

$$D_{-i} = \{D_1, \dots, D_{i-1}, D_{i+1}, \dots, D_k\},$$

and the accuracy of the model is tested on the left out set D_i

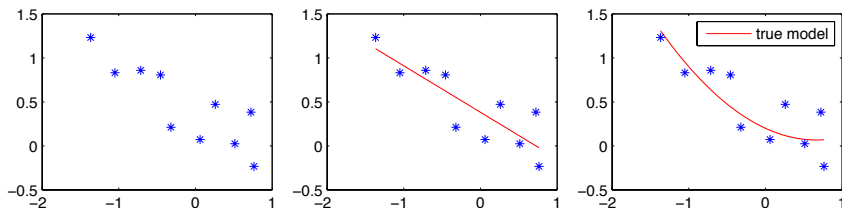
- ▶ Accuracy measure can be based on e.g. mean squared error, likelihood, posterior predictive distribution, etc.
- ▶ This process is repeated for all k data folds and the average accuracy across the k repetitions is computed

Leave-one-out cross-validation

- ▶ If $k = N$ where N is the number of data points this corresponds to the leave-one-out cross-validation (LOOCV)
- ▶ Cross-validation gives an approximately unbiased prediction accuracy estimate for a model that is trained from data set that has size $N - N/k$
- ▶ Computationally rather expensive for large values of k

A polynomial fit example (cont'd)

- ▶ Lets get back to the polynomial fit example
- ▶ LOOCV estimated mean squared prediction errors are shown below for different model structures
 - ▶ $d = 0$: 0.23458789, $d = 1$: 0.079221035, $d = 2$: 0.096859549,
 $d = 3$: 0.13213058, $d = 4$: 0.64508982, $d = 5$: 0.76196395,
 $d = 6$: 3.8143803, $d = 7$: 1635.9915, $d = 8$: 1197.8935



An ODE model selection

An idealistic/brute-force approach for (small) biological networks

- ▶ Assume N time-course data sets and use the LOOCV approach (i.e., $k = N$ data folds)
- ▶ Fix a biological network model structure for now, call it M_1

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- ▶ Iterate over N data folds
 1. Train ODE model parameters (e.g. sum of squared errors, maximum likelihood or posterior) for M_1 on D_{-i} using tools from previous lectures
 2. Test prediction accuracy (e.g. sum of squared errors, likelihood or predictive posterior) on left-out data D_i
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 3. Compute average prediction accuracy over all data folds
- ▶ Repeat for all 2^{n^2} biological network models
- ▶ Requires solving the system and optimizing the parameters excessively many times
- ▶ Can be computationally very challenging!

An ODE model selection (2)

- ▶ The brute-force search can be made faster by
 - ▶ Using a search algorithm: e.g., start from the empty model (empty graph; no directed edges between variables) and sequentially add (but do not remove) more edges
 - ▶ Incorporating biological constraint: in best case this reduces the number of possible ODE models to something manageable (recall the example in the previous lecture with 12 models)
 - ▶ Using approximative model fitting methods, such as gradient matching

An ODE model selection: gradient matching

- ▶ **Gradient matching** is a commonly used heuristic that approximates time derivatives with finite differences
- ▶ Assume $N + 1$ measurements $(x_i(t_0), x_i(t_1), \dots, x_i(t_N))$ for the i th variable
- ▶ For time-series measurements, the gradient matching corresponds to

$$\frac{dx_i(t_n)}{dt} \simeq \Delta x_i(t_n) = \frac{x_i(t_{n+1}) - x_i(t_n)}{t_{n+1} - t_n}$$

and for steady state measurements

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- ▶ Thus, ODE model fitting reduces to a regression model using N data points (x_n, y_n) , where $x_n = \hat{\mathbf{x}}_i(t_n)$ and $y_n = \Delta x_i(t_n)$
- ▶ In other words, find function f_i (or its parameters θ_i) so that

$$\Delta x_i(t_n) = \frac{x_i(t_{n+1}) - x_i(t_n)}{t_{n+1} - t_n} \approx f_i(\hat{\mathbf{x}}_i(t_n) | \theta_i)$$

An ODE model selection: gradient matching (2)

- ▶ Sometime model is approximated further by assuming the RHS is linear in parameters

$$\Delta x_i(t_n) = \frac{x_i(t_{n+1}) - x_i(t_n)}{t_{n+1} - t_n} \approx \beta_0 + \beta_{i_1} x_{i_1}(t_n) + \dots + \beta_{i_{k_i}} x_{i_{k_i}}(t_n)$$

- ▶ This would further reduce ODE model fitting to a linear regression model

An ODE model selection: gradient matching (3)

- ▶ Gradient matching results in significant reduction in time complexity because
 - ▶ Each variable x_i can be analyzed independently: $O(n2^n)$ time complexity instead of $O(2^{(n^2)})$
 - ▶ Linear or non-linear regression instead of ODE model fitting
- ▶ Using gradient matching with linear approximation, we can find relatively efficiently (at least for small networks):
 - ▶ Optimal parameters $\{\beta_0, \beta_{i_1}, \dots, \beta_{i_{k_i}}\}$
 - ▶ Linear model fitting with ML/ordinary least squares estimation
 - ▶ Optimal regulators $\hat{x}_i(t)$ for each variable i
 - ▶ Linear regression based model selection

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- ▶ Many extensions have been proposed:
 - ▶ Use e.g. basis function extension to model nonlinearities
- ▶ Can provide an efficient approach also for non-linear models:
 - ▶ Mass-action kinetics, Michealis-Menten, etc.
 - ▶ Black-box and non-parametric models, such as neural networks and Gaussian processes
 - ▶ etc.

An ODE example (1)

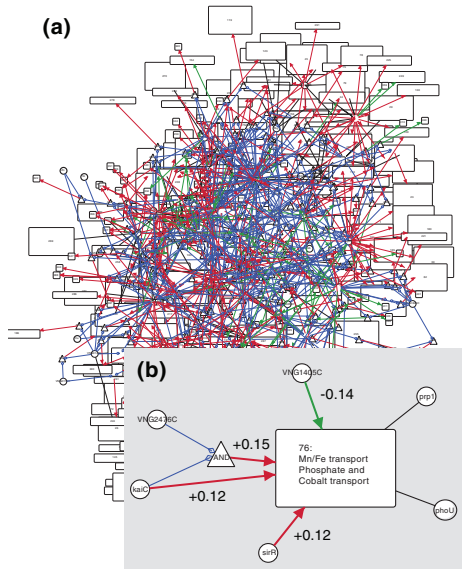
- ▶ Network structure selection example from (Bonneau et al., 2006)
- ▶ Learn transcriptional regulatory networks in halobacterium from gene expression data using an ODE model of the form

$$\frac{dY}{dt} = f(\beta_{i_1} X_{i_1} + \dots + \beta_{i_k} X_{i_k}) - \tau Y$$

where f is a sigmoidal type of function

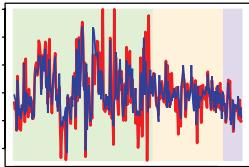
- ▶ Y is the target gene and X_{i_1}, \dots, X_{i_k} are a subset of other genes in halobacterium
- ▶ Gradient matching and model selection using cross-validation

An ODE example (2)

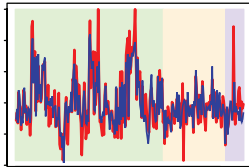


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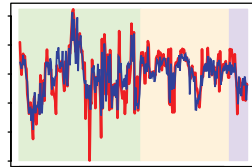
69 . K transport



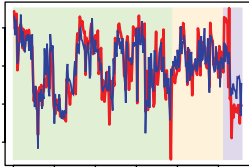
209 . Cation/ Zn transport



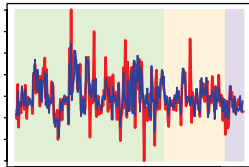
205 . Phosphate uptake



77 . Amino acid uptake



214 . Fe transport



251 . DNA repair, nucleotide metabolism

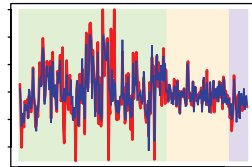


Figure from (Bonneau et al., 2006)

An SDE model fitting and selection: gradient matching

- Recall the chemical Langevin equation SDE model

$$dX_t = \mu(X_t, c)dt + \sqrt{\beta(X_t, c)}dW_t,$$

where $\mu(x, c) = Sh(x, c)$ and $\beta(x, c) = S\text{diag}\{h(x, c)\}S^T$

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- When Δt is small, then the Euler-Maruyama approximation is accurate

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- The likelihood model for the data x can now be written as

$$L(c|x) = p(x_0|c) \prod_{t=1}^N N(x_{t+\Delta t}|x_t, c)$$

Bayesian model comparison

- As discussed in the previous lecture, in Bayesian model comparison, we would like to compute the posterior probability of a model \mathcal{M}_k , given data \mathcal{D}

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- ▶ Recall polynomial model fitting: for the k th order model $\mathcal{D} = (X_k, \mathbf{y})$ and $\mathcal{M}_k \triangleq k$

$$p(k|\mathbf{y}, X_k) = \frac{p(\mathbf{y}|k, X_k)p(k)}{p(\mathbf{y})}$$

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- ▶ One needs to compute the marginal likelihood $p(\mathbf{y}|k, X_k)$

$$p(\mathbf{y}|k, X_k) = \int_{\beta_k} p(\mathbf{y}|k, X_k, \beta_k)p(\beta_k|k, X_k)d\beta_k,$$

where $\beta_k = (\beta_0, \beta_1, \dots, \beta_k)^T$ and $p(\beta_k|k, X_k)$ is prior probability of β

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Bayesian model comparison (2)

- ▶ Instead of finding and using a point estimate $\hat{\beta}$, one has to average over all parameter values weighted according to a prior
- ▶ Bayes model selection via the marginal likelihood has a built-in “Occam’s razor”
 - ▶ Models that are too complex are automatically penalized

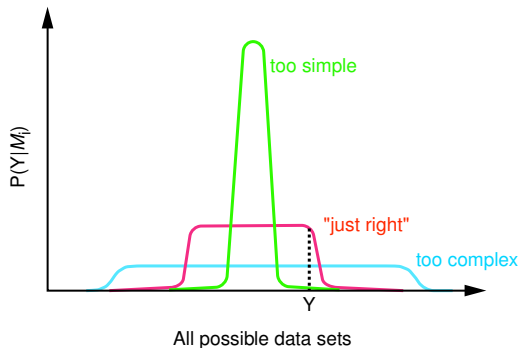


Figure from (Rasmussen, 2004)

Bayesian analysis for the linear model

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- ▶ Let us assume the standard normal gamma conjugate prior for β_k and σ^2

$$\beta_k \sim N(\mu_k, \sigma^2 I) \quad \text{and} \quad \frac{\nu \lambda}{\sigma^2} \sim \chi_\nu^2,$$

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- ▶ The marginal likelihood, see e.g. (Raftery et al., 1997)

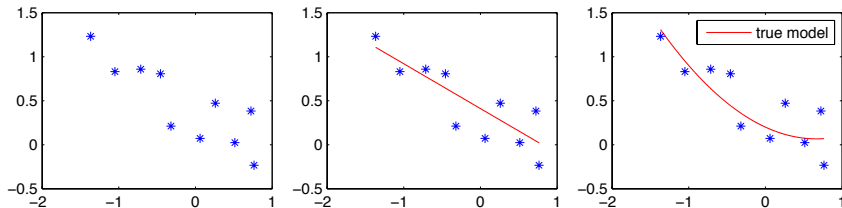
$$\begin{aligned} p(\mathbf{y}|k, X_k) &= \int_{\beta_k} p(\mathbf{y}|k, X_k, \beta_k) p(\beta_k|k, X_k, \mu, \nu, \lambda) d\beta_k \\ &= \dots \\ &= \frac{\Gamma(\frac{\nu+n}{2})(\nu\lambda)^{\nu/2}}{\pi^{n/2} \Gamma(\frac{\nu}{2}) |I + \sigma^2 X_k X_k^T|^{1/2}} \\ &\quad \times (\lambda\nu + \mathbf{r}^T (I + \sigma^2 X_k X_k^T)^{-1} \mathbf{r})^{-(\nu+n)/2}, \quad (*) \end{aligned}$$

where $\mathbf{r} = \mathbf{y} - X_k \mu_k$

Bayesian analysis for the linear/polynomial model (2)

► Marginal likelihood for the first seven models are shown below

- $k = 0$: 0.00062424, $k = 1$: **0.0077628**, $k = 2$: 0.0016004,
 $k = 3$: 0.00058334, $k = 4$: 0.00027658, $k = 5$: 0.00013991,
 $k = 6$: 7.246e-05, ...



Biological network structure selection using Bayesian methods

- ▶ Let M_k denote a biological network structure, and the associated ODE dynamics are

$$\frac{dx_i(t)}{dt} = f_i(\hat{\mathbf{x}}_{i_k}(t)|M_k, \theta_k), \quad i \in \{1, \dots, n\}$$

- ▶ Given data D , the marginal likelihood can be computed (by integrating out parameters) for the ODE models: $P(D|M_k)$
- ▶ This can be numerically approximated e.g. using population MCMC and thermodynamic integration
- ▶ Lets briefly go through the gradient matching approximation where computation can be done more efficiently and another example which also provides non-linearity and accurate inference (Äijö and Lähdesmäki, 2009)

Gradient matching with Bayesian methods

- Approximations: gradient matching and linear model assumption for the i th variable

$$\Delta x_i(t_k) \triangleq y_i(t_k) = \beta_0 + \beta_{i_1} x_{i_1}(t_k) + \dots + \beta_{i_{k_i}} x_{i_{k_i}}(t_k) - \lambda_i x_i(t_k) + \epsilon_i(t_k),$$

where $y_i(t_k)$ is interpreted as a measurement of the finite difference and $\epsilon_i \sim \mathcal{N}(0, \sigma)$ i.i.d.

Gradient matching with Bayesian methods

- Approximations: gradient matching and linear model assumption for the i th variable

$$\Delta x_i(t_k) \triangleq y_i(t_k) = \beta_0 + \beta_{i_1} x_{i_1}(t_k) + \dots + \beta_{i_{k_i}} x_{i_{k_i}}(t_k) - \lambda_i x_i(t_k) + \epsilon_i(t_k),$$

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- Alternatively

$$\begin{aligned} y_i(t_k) &= \underbrace{(1, \hat{\mathbf{x}}_i(t_k), x_i(t_k))}_{\mathbf{x}_k^T} \boldsymbol{\beta} + \epsilon_i(t_k) \\ &= \mathbf{x}_k^T \boldsymbol{\beta} + \epsilon_i(t_k) \end{aligned}$$

where $\hat{\mathbf{x}}_i(t) = (x_{i_1}(t), \dots, x_{i_{k_i}}(t))$ and $\boldsymbol{\beta} = (1, \beta_0, \beta_{i_1}, \dots, \beta_{i_{k_i}}, \lambda_i)^T$

Gradient matching with Bayesian methods (2)

- ▶ Collectively, for all time points

$$\mathbf{y}_i = X_i \boldsymbol{\beta} + \varepsilon_i$$

where \mathbf{y}_i contain $y_i(t_k)$ for different values of t_k and X_i contains $\mathbf{x}_k^T = (1 \ \hat{\mathbf{x}}(t_k), x_i(t_k))$ as rows

- ▶ Marginal likelihood for the i th variable in model M_k can be computed as in (*):
 $p(\mathbf{y}_i | M_k, X_i)$
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- ▶ Marginal likelihood for the i th variable in model M_k can be computed as in (*):
 $p(\mathbf{y}_i | M_k, X_i)$
- ▶ Each variable x_i is analyzed independently
- ▶ Compute and combine results for all the variables in M_k

$$p(\mathbf{y} | M_k, X) = \prod_{i=1}^n p(\mathbf{y}_i | M_k, X_i)$$

- ▶ Bayesian posterior probability for the network model M is then

$$P(M_k | \mathbf{y}) = \frac{p(\mathbf{y} | M_k, X) P(M_k)}{P(\mathbf{y})}$$

Model averaging approach

- For each biological network model M_k we get the probability

$$P(M_k|\mathbf{y})$$

- Often (unfortunately) no network model stands out as unique, but rather several networks have a similar score
- To assess the overall evidence for a directed edge from x_k to x_l we can use an approach called Bayesian model averaging

$$P(x_k \rightarrow x_l|\mathbf{y}) = \sum_{M : (x_k, x_l) \in E} P(M|\mathbf{y})$$

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- ▶ Results shown on the next slides are obtained by a non-linear approximation

An ODE model selection: a nonlinear approximation

- ▶ A transcriptional regulation model for gene x_i

$$\frac{dx_i(t)}{dt} = \alpha_i + f_i(\hat{\mathbf{x}}_i(t)) - \lambda_i x_i(t)$$

- ▶ α_i is the basal transcription rate
- ▶ f_i is an **unknown and non-parametric** regulation function (in technical terms, f_i has a Gaussian process prior)
- ▶ $\hat{\mathbf{x}}_i(t) = (x_{i_1}(t), \dots, x_{i_k}(t))$ denotes the expressions of genes/TFs that regulate gene x_i
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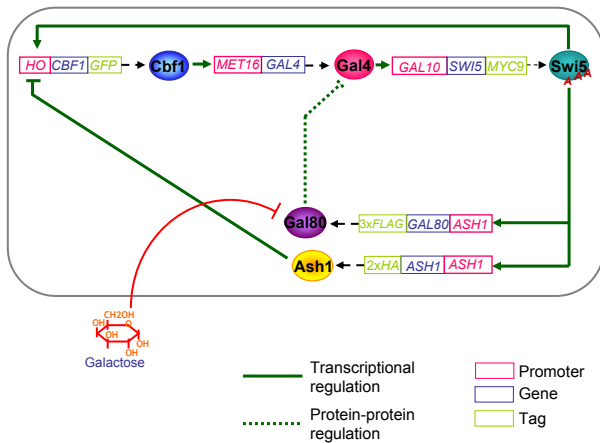
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 - ▶ λ_i is the decay rate of the mRNA
- ▶ For time-series and steady state measurements

$$\frac{dx_i(t_k)}{dt} \simeq \Delta x_i(t_k) \quad \text{and} \quad \frac{dx_i(t)}{dt} \simeq 0$$

- ▶ Model averaging: $P(x_k \rightarrow x_l | \mathbf{y})$

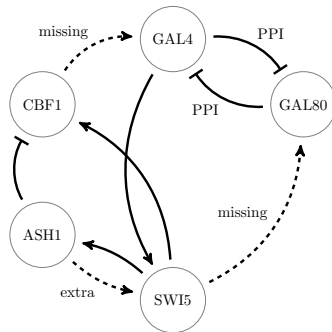
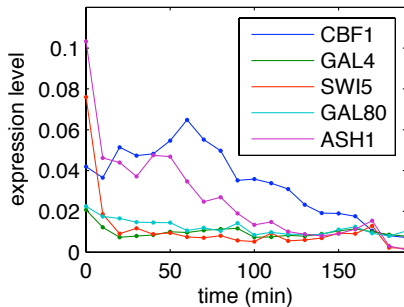
Synthetic IRMA network

- mRNA measurements from *in vivo* reverse-engineering and modeling assessment (IRMA) network (Cantone et al., 2009)



Results for IRMA

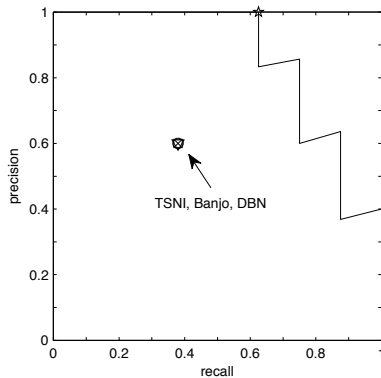
► Inferred regulatory connections for the IRMA network



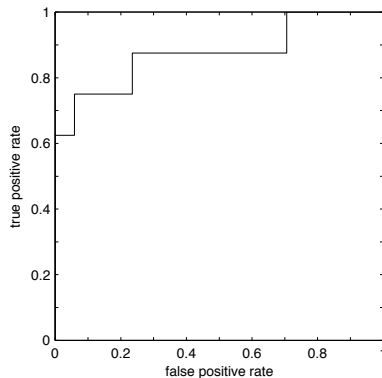
(Äijö and Lähdesmäki, 2009)

Results for IRMA (2)

- Precision-recall and receiver operating characteristics curves (P-ROC and ROC)



(a) P-ROC curve

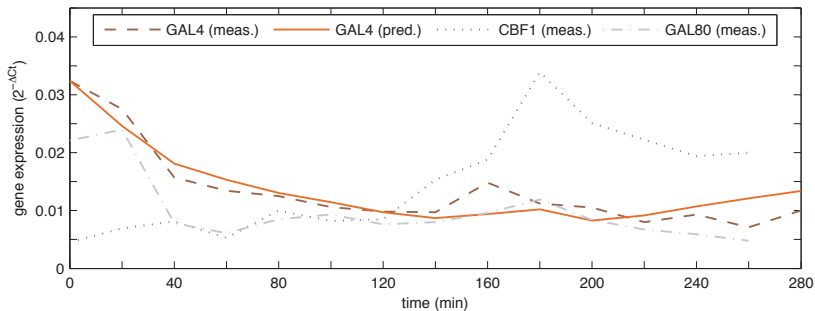


(b) ROC curve

(Äijö and Lähdesmäki, 2009)

Results for IRMA (3)

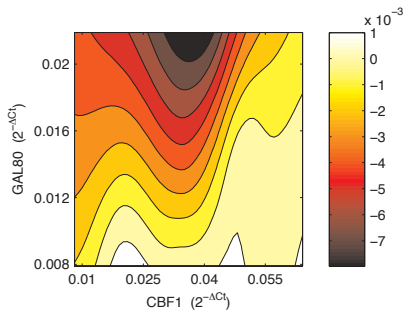
- Predictive behavior for GAL4 gene (independent validation data)



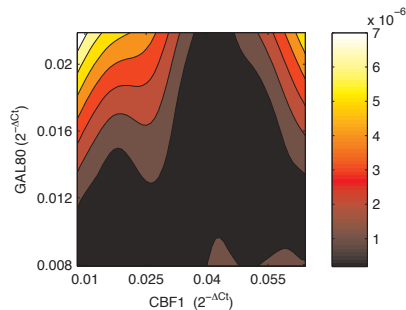
(Äijö and Lähdesmäki, 2009)

Results for IRMA (4)

- Inferred regulatory function f_i for GAL4



(a) Estimated regulatory function,



(b) Variance of the estimate.

(Äijö and Lähdesmäki, 2009)

Bayesian information criterion for model structure selection

- ▶ Bayesian model structure selection involves the marginal likelihood term that is generally difficult to compute

$$p(\mathcal{D}|\mathcal{M}_k) = \int_{\theta_k} p(\mathcal{D}|\mathcal{M}_k, \theta_k) p(\theta_k|\mathcal{M}_k) d\theta_k$$

- ▶ Next we look at a commonly used approximation technique for the marginal likelihood, so-called **Bayesian information criterion** (BIC) score

Bayesian information criterion for model structure selection

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- ▶ Next we look at a commonly used approximation technique for the marginal likelihood, so-called **Bayesian information criterion** (BIC) score
- ▶ We will show that the approximation for the logarithm of the marginal likelihood has the following form:

$$\ln p(\mathcal{D}|\mathcal{M}_k) \approx \ln p(\mathcal{D}|\mathcal{M}_k, \hat{\theta}_k) - \frac{d}{2} \ln N,$$

where $\hat{\theta}_k$ denotes the maximum likelihood or maximum a posteriori (MAP) parameter value, $d = \dim(\theta_k)$ and N denotes the number of data points

- ▶ Note that this approximation uses point estimate $\hat{\theta}_k$ which can be efficiently obtained using the gradient-based optimization and sensitivity equations or adjoints
- ▶ In the following derivation (from (Murphy, 2012)), we will drop off \mathcal{M}_k from the notation for simplicity

Laplace approximation to integral

- Assume parameters $\theta \in \mathbb{R}^d$ and a (posterior) distribution

$$p(\theta|\mathcal{D}) = \frac{p(\theta, \mathcal{D})}{p(\mathcal{D})} = \frac{1}{Z} \exp(-E(\theta)),$$

where $E(\theta) = -\ln p(\theta, \mathcal{D})$ and $Z = p(\mathcal{D})$

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- We can apply Taylor series expansion around the mode θ^* (i.e., the highest probability value)

$$\hat{E}(\theta) \approx E(\theta^*) + (\theta - \theta^*)^T \mathbf{g} + \frac{1}{2}(\theta - \theta^*)^T H(\theta - \theta^*),$$

where \mathbf{g} is the gradient of E and H is the hessian of E evaluated at θ^*

$$\begin{aligned} \mathbf{g} &= \nabla E(\theta)|_{\theta=\theta^*} \\ H &= \left. \frac{\partial^2 E(\theta)}{\partial \theta \partial \theta^T} \right|_{\theta=\theta^*} \end{aligned}$$

Laplace approximation to integral (2)

- Because the gradient at the mode is zero, we obtain

$$\begin{aligned} p(\theta, \mathcal{D}) &\approx \hat{p}(\theta, \mathcal{D}) = \exp(-\hat{E}(\theta)) \\ &= \exp\left(-E(\theta^*) - \frac{1}{2}(\theta - \theta^*)^T H(\theta - \theta^*)\right) \\ &= \exp(-E(\theta^*)) \exp\left(-\frac{1}{2}(\theta - \theta^*)^T H(\theta - \theta^*)\right) \end{aligned}$$

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- ▶ We also get

$$\begin{aligned} \hat{p}(\theta|\mathcal{D}) &= \frac{1}{Z} \hat{p}(\theta, \mathcal{D}) = \frac{1}{Z} \underbrace{\exp(-E(\theta^*))}_{\text{constant w.r.t. } \theta} \exp\left(-\frac{1}{2}(\theta - \theta^*)^T H(\theta - \theta^*)\right) \\ &\propto \mathcal{N}(\theta|\theta^*, H^{-1}) \end{aligned}$$

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- ▶ The normalization constant is

$$Z = p(\mathcal{D}) \approx \int \hat{p}(\theta|\mathcal{D}) d\theta = \exp(-E(\theta^*)) (2\pi)^{-d/2} |H|^{-1/2}$$

Bayesian information criterion

- Using the normal approximation to the marginal likelihood we get

$$\begin{aligned}\ln p(\mathcal{D}) &\approx \ln \left(\exp(-E(\theta^*)) (2\pi)^{-d/2} |H|^{-1/2} \right) \\ &\propto -E(\theta^*) - \frac{1}{2} \ln |H| \\ &= \ln p(\theta^*, \mathcal{D}) - \frac{1}{2} \ln |H| \\ &= \ln p(\mathcal{D}|\theta^*) + \ln p(\theta^*) - \frac{1}{2} \ln |H|\end{aligned}$$

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- ▶ If we assume uniform prior, we can drop the second term $\ln p(\theta^*)$
- ▶ We can write $H = \sum_{i=1}^N H_i$, where N is the number of data points, \mathcal{D}_i is the i th data point and

$$H_i = \frac{\partial^2 \ln p(\mathcal{D}_i|\theta)}{\partial \theta \partial \theta^T}$$

Bayesian information criterion (2)

- If we further assume that each $H_i = \hat{H}$ is fixed we have

$$\ln |H| = \ln |N\hat{H}| = \ln N^d |\hat{H}| = d \ln N + \ln |\hat{H}|,$$

where $d = \dim(\theta)$

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- ▶ If we further assume that each $H_i = \hat{H}$ is fixed we have

$$\ln |H| = \ln |N\hat{H}| = \ln N^d |\hat{H}| = d \ln N + \ln |\hat{H}|,$$

where $d = \dim(\theta)$

- ▶ Finally, because $\ln |\hat{H}|$ does not depend on N , an asymptotic approximation to the marginal likelihood can be written as

$$\ln p(\mathcal{D}) \approx \ln p(\mathcal{D}|\hat{\theta}) - \frac{d}{2} \ln N$$

- ▶ This is called the Bayesian information criterion

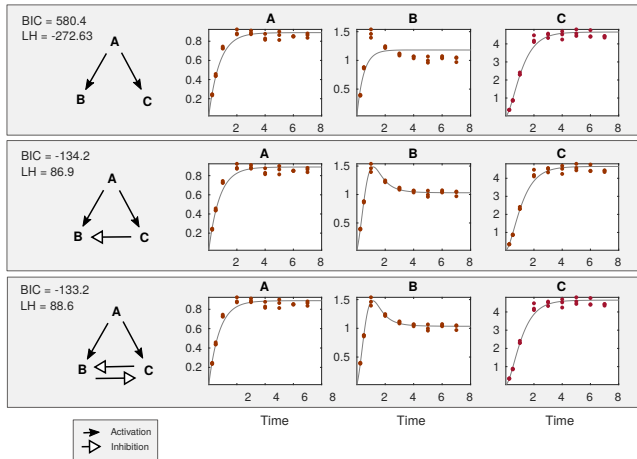
Bayesian information criterion: illustration

- ▶ Consider a simply (gene regulatory) network model consisting of three genes whose dynamics are governed by the following ODE model

$$\begin{aligned}\frac{d[A]}{dt} &= k_{\text{bas}}^A - k_{\text{dec}}^A[A] \\ \frac{d[B]}{dt} &= k_{\text{bas}}^B + k_{\text{act}}^{AB}[A] - k_{\text{inh}}^{CB}[B][C] - k_{\text{dec}}^B[B] \\ \frac{d[C]}{dt} &= k_{\text{bas}}^C + k_{\text{act}}^{AC}[A] - k_{\text{inh}}^{BC}[B][C] - k_{\text{dec}}^C[C]\end{aligned}$$

- ▶ We will consider three different model structure
 - ▶ Model 1: $k_{\text{inh}}^{CB} = 0$ and $k_{\text{inh}}^{BC} = 0$
 - ▶ Model 2: $k_{\text{inh}}^{BC} = 0$
 - ▶ Model 3: All params. are assumed to be non-zero
- ▶ Three replicated time-series experiments:
 - ▶ 9 time points
 - ▶ Additive Gaussian noise

Bayesian information criterion: illustration (2)



- BIC is computed here as -BIC, i.e., small is better (Figure credit to Juho Timonen)

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