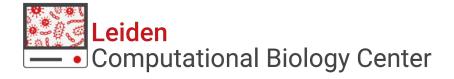
Single Cell RNA-seq Clustering

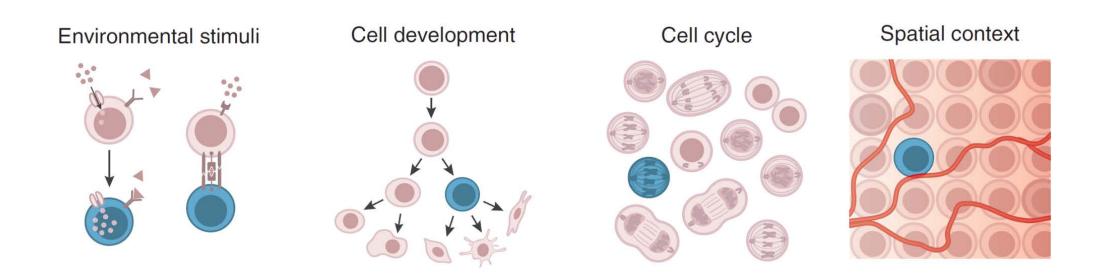
Marcel Reinders

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

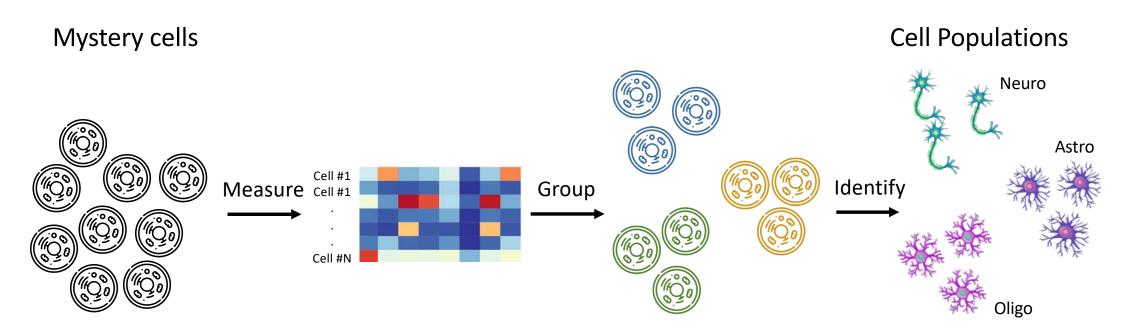


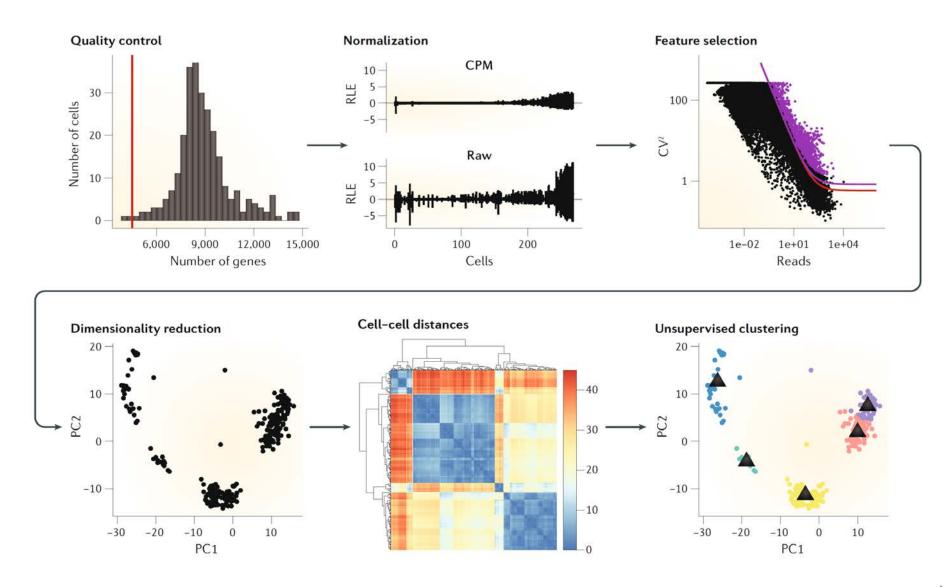


Cell Identity determined by diverse factors

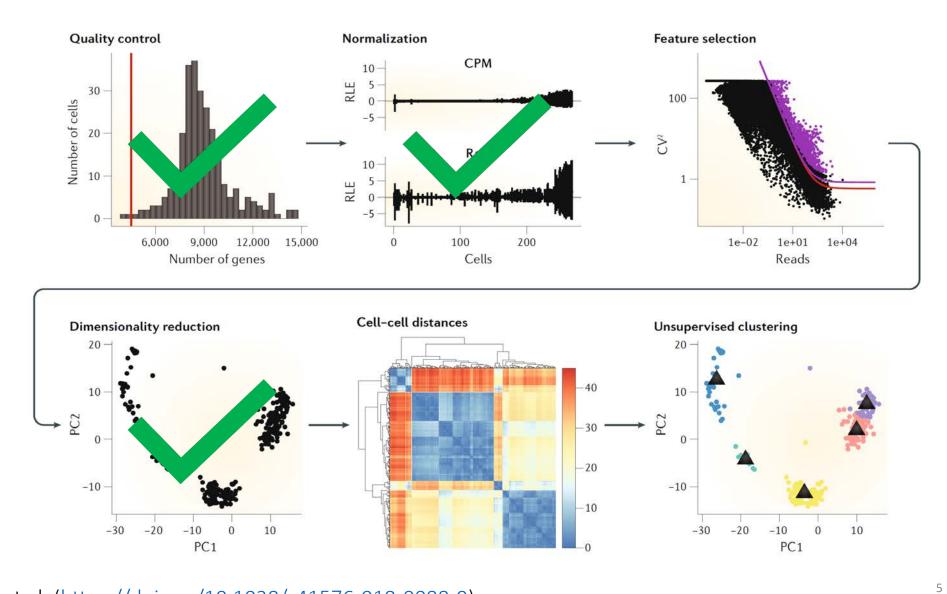


How can we *automatically* identify cell populations?





Kiselev et al. (https://doi.org/10.1038/s41576-018-0088-9)

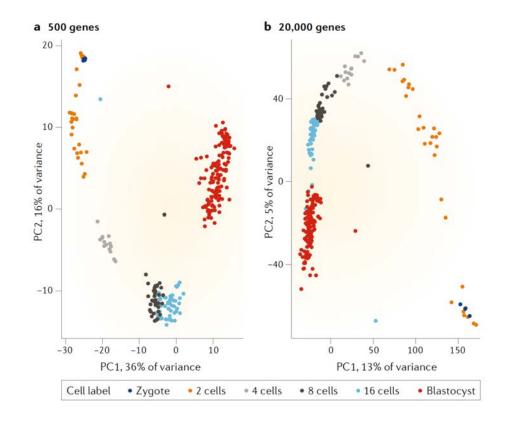


Kiselev et al. (https://doi.org/10.1038/s41576-018-0088-9)

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

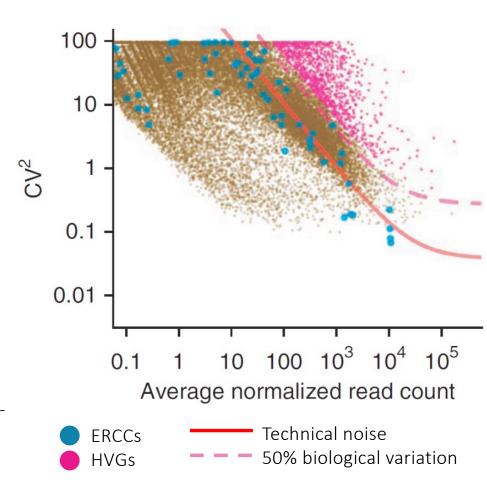


Highly Variable Genes (HVG)

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

- Fit a gamma generalized linear model to spike ins (ERCCs)
- No ERCCs?

 Estimate technical noise based on all gene:



M3Drop: Dropout-based feature selection

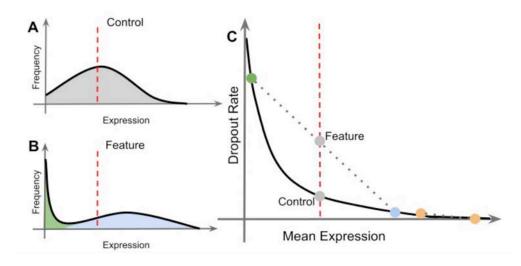
 Reverse transcription is an enzyme reaction thus can be modelled using the Michaelis-Menten equation:

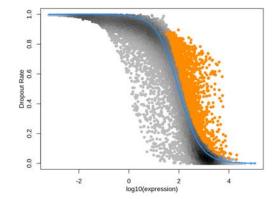
$$P_{dropout} = 1 - \frac{S}{K_M + S}$$

S: average expression

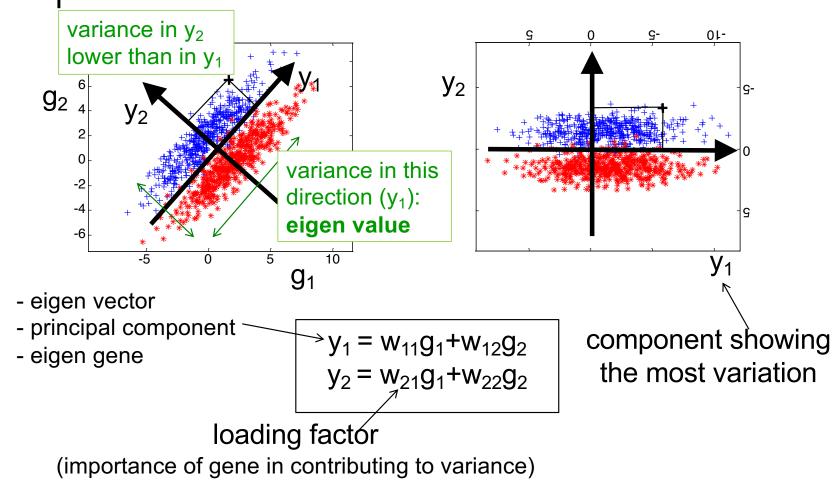
 K_M : Michaelis-Menten constant

Select genes with high dropout AND high expression





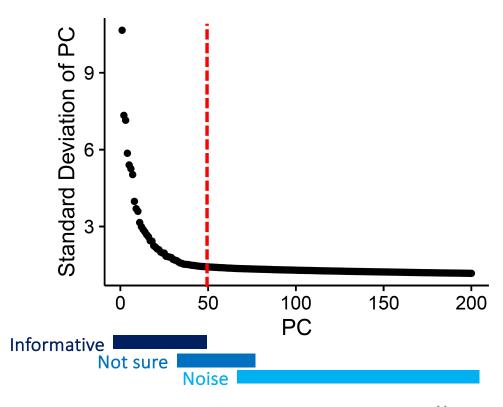
Principle Component Analysis (PCA) rotates the space



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

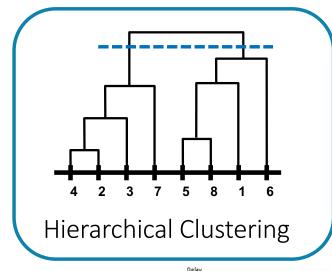
Scree/Elbow plot

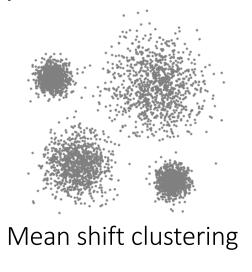


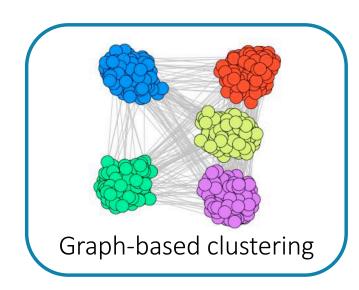
Outline

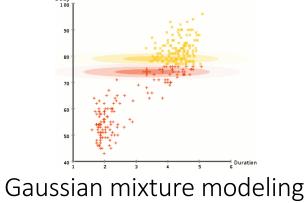
- Feature selection
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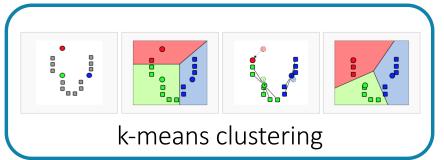
Many clustering approaches



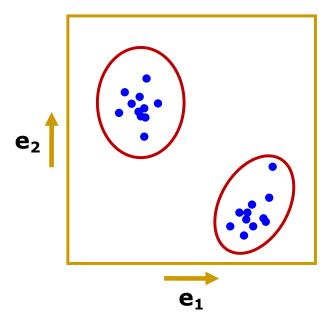


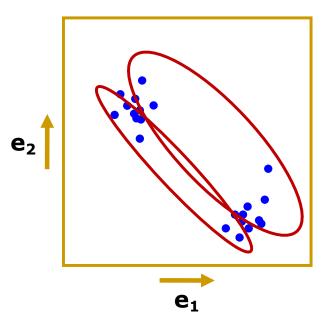






Clustering

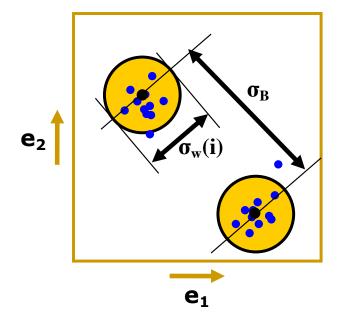


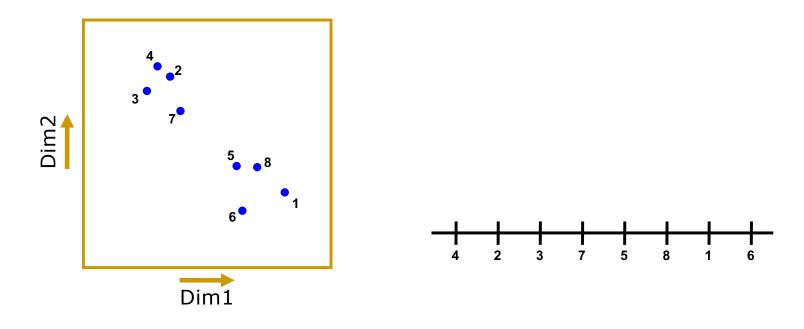


Clustering

- 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:

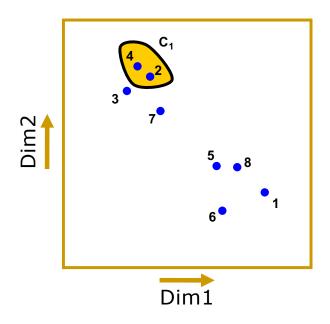
$$\min \left(\frac{\sum_{\forall clusters} \sigma_W(i)}{\sigma_B} \right) \rightarrow \sigma_W: \text{small } \& \sigma_B: \text{ large}$$

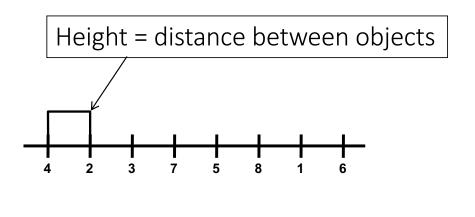




Find most similar objects (genes) and group them

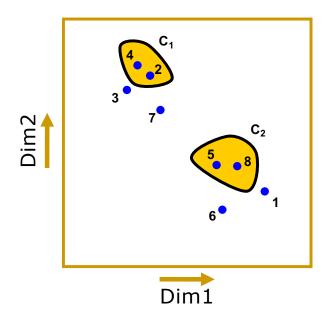
dendrogram

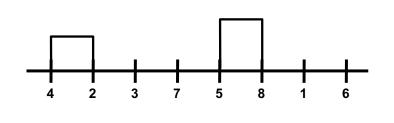




These are: objects 4 and 2 Again, find most similar objects (genes or clusters) and group them

dendrogram

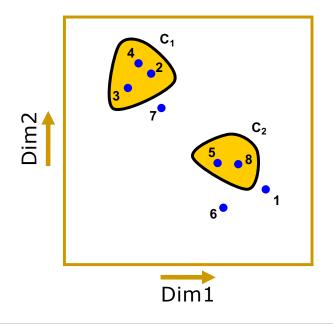


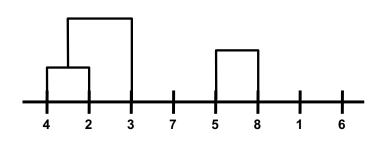


These are: objects 5 and 8

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

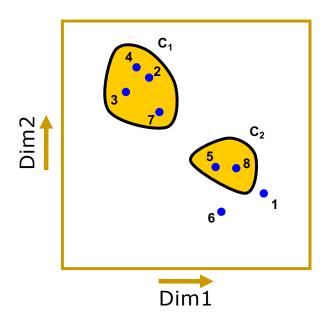
dendrogram

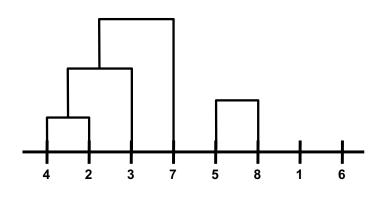




Join object 3 and cluster 1 Repeat process

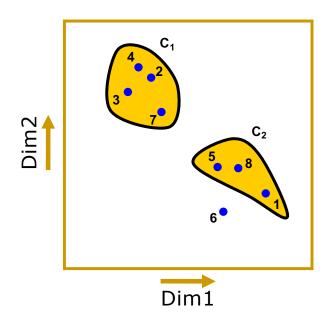
dendrogram

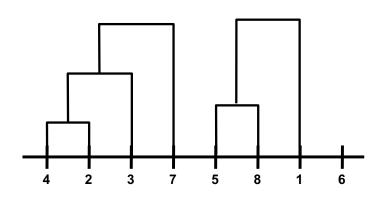




Join [object 7 and cluster 1] -> [cluster 1] Repeat process

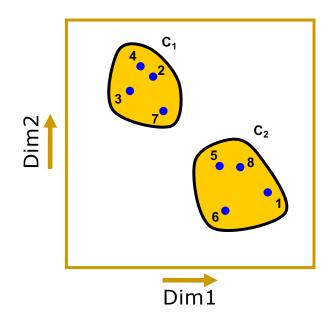
dendrogram

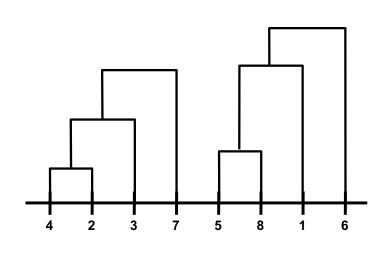




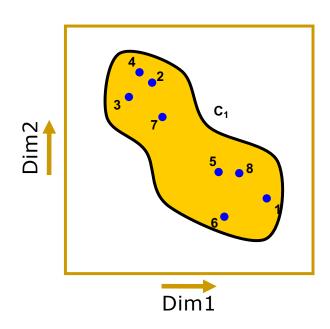
Join [object 1 and cluster 2] -> [cluster 2] Repeat process



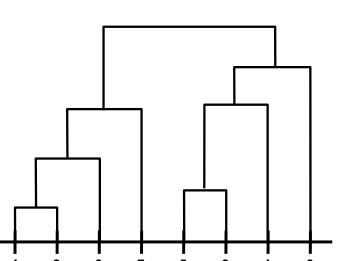




Join [object 6 and cluster 2] -> [cluster 2] Repeat process

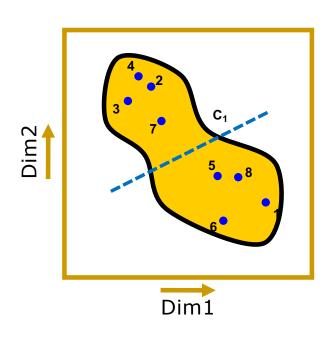


Join [cluster 1 and cluster 2] -> [cluster 1] All in one cluster: FINISHED!

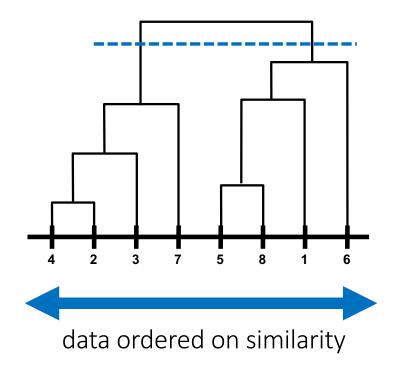


dendrogram

data ordered on similarity



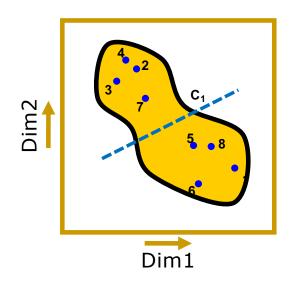
dendrogram

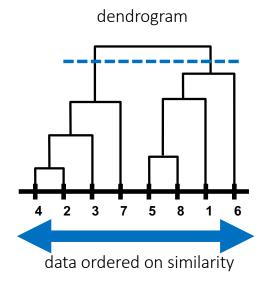


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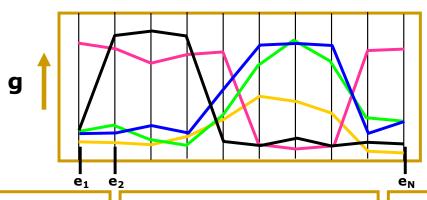
Need to know:

- Similarity between objects
- Similarity between clusters





Similarity between objects



Euclidean distance

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

Pearson correlation

$$1 - \rho_{ij}$$

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

 $d(0,0) << d(0,0)$
 $d(0,0) << d(0,0)$

Mixed Pearson correlation

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

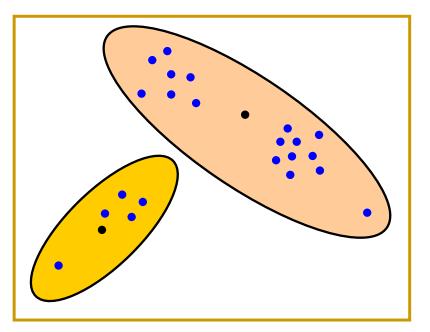
$$d(0,0) \approx d(0,0)$$

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

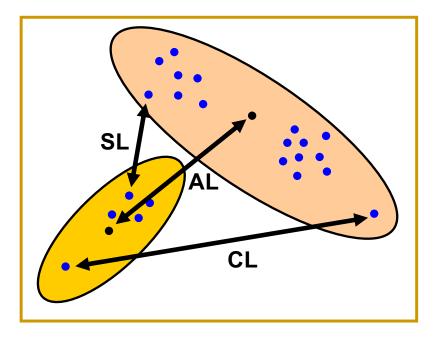
Match exact shape

Ignore amplitude

Ignore amplitude and sign



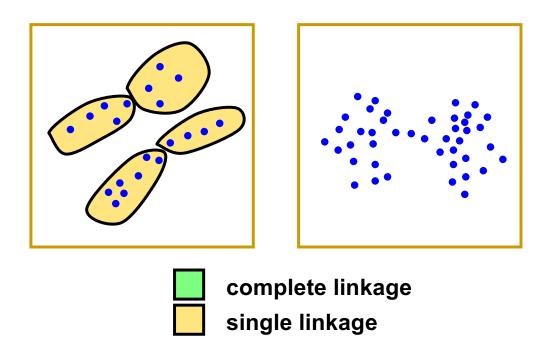
Similarity between clusters

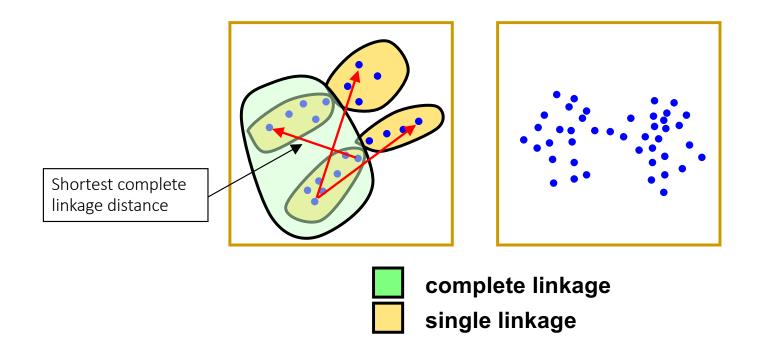


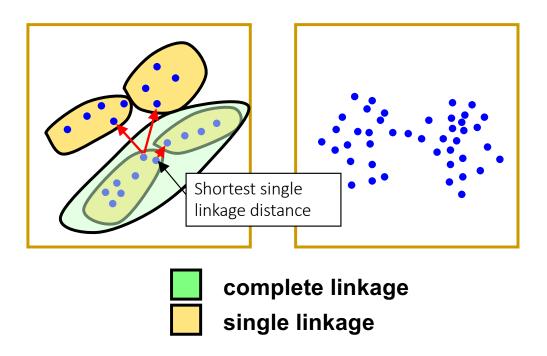
• Single linkage: Closest objects

• Complete linkage: Furthest objects

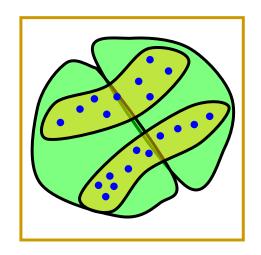
• Average linkage: Average dissimilarity

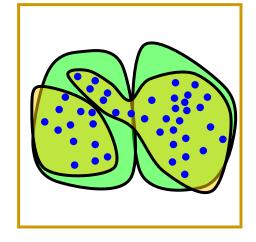




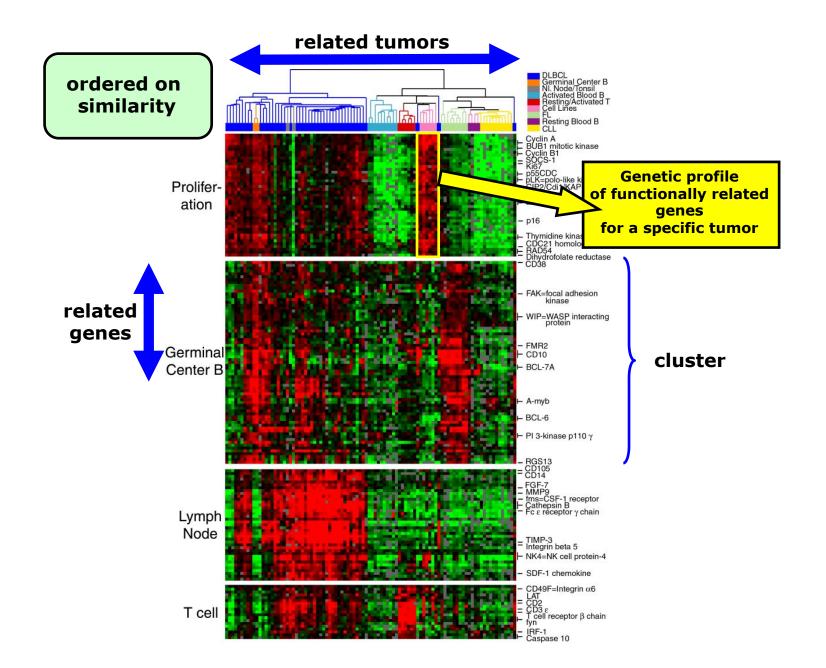


- Single linkage -> long and "loose" clusters
- Complete linkage -> compact clusters

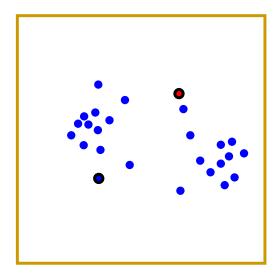






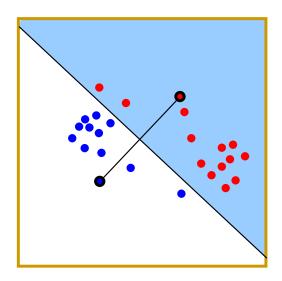


k-Means clustering



Choose randomly 2 prototypes

k-Means clustering

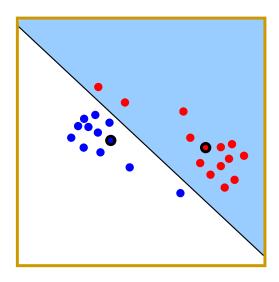


Assign objects to closest prototype

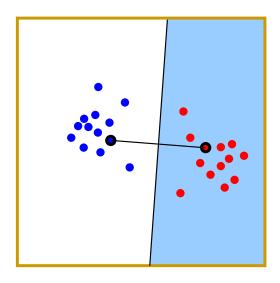
Blue area: cluster 1

White area: cluster 2

k-Means clustering



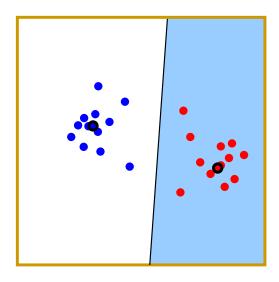
Calculate new cluster prototypes
By averaging objects



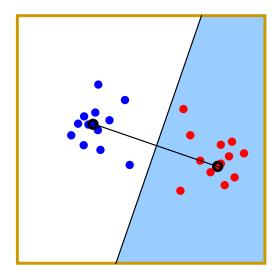
Re-assign objects to closest prototype

Blue area: cluster 1

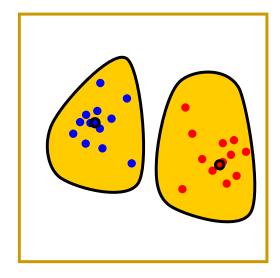
White area: cluster 2



Re-calculate new cluster prototypes

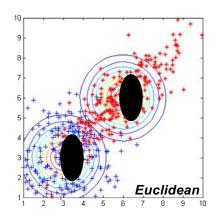


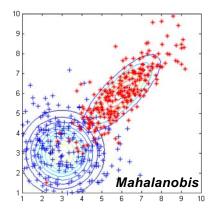
Re-assign objects to closest prototype
If no objects change cluster then finished



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

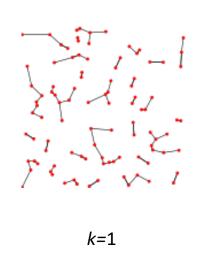
Euclidean: Round clusters

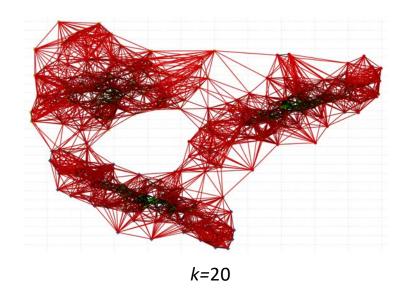
• Mahalanobis: Elongated clusters

- Prototype choice
 - Point
 - · Line etc.
- Number of clusters
 - Validate clustering!

Graph-based Clustering

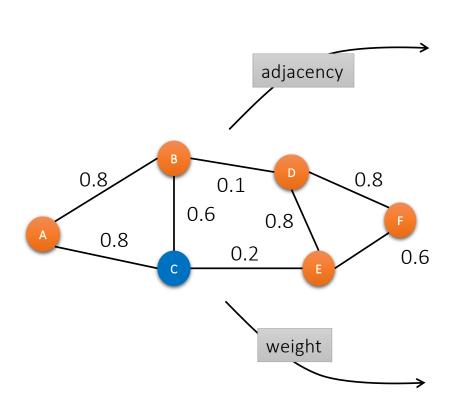
- K-NN graph: Connect every node to its k-nearest nodes
- Find densely connected components





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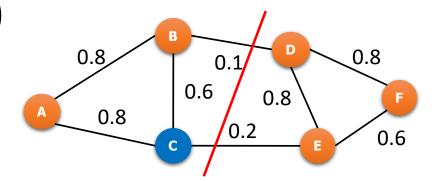
Graphs, adjacency and weight matrices



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

Spectral clustering (1)

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



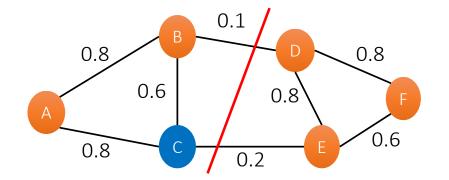
$$NC(C_{1}, C_{2}) = \frac{\text{cut}(C_{1}, C_{2})}{assoc(C_{1}, V)} + \frac{\text{cut}(C_{2}, C_{1})}{assoc(C_{2}, V)} = 2 - (\frac{assoc(C_{1}, C_{1})}{assoc(C_{1}, V)} + \frac{assoc(C_{2}, C_{2})}{assoc(C_{2}, V)})$$

- $cut(C_1, C_2)$ = 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

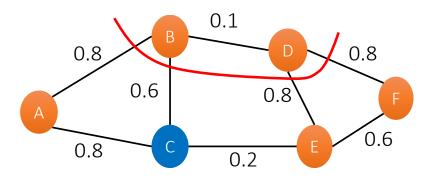
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Normalized cut (example)

- 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

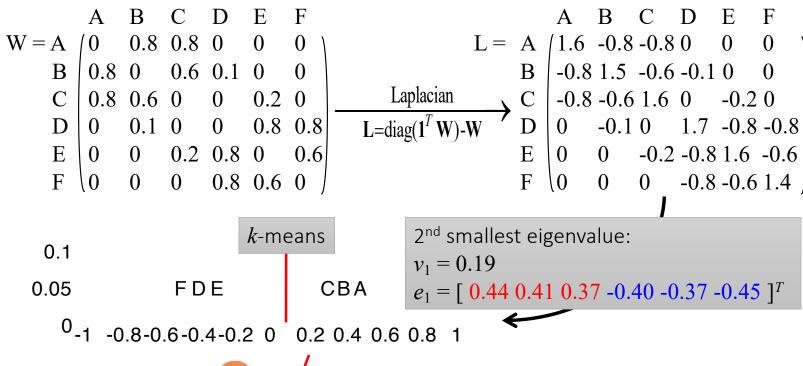


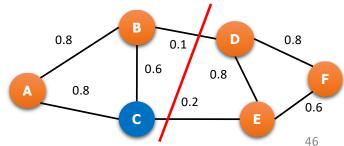
- cut(S,T) = 0.8 + 0.6 + 0.8 + 0.8 = 3.0
- vol(S) = 3.0 + 0.1 = 3.1
- vol(T) = 3.0 + 0.8 + 0.2 + 0.6 = 4.6
- Ncut(S,T) = 3.0/3.1 + 3.0/4.6 = 1.62



Spectral clustering (2)

(sum weights on diagonal – W)





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Normalized Cuts and Image Segmentation

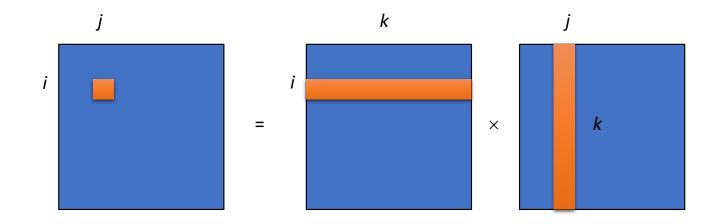
Jianbo Shi and Jitendra Malik, Member, IEEE

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)

 $M_{\it ij}=p(j
ightarrow i)$ probability of arriving in $\it i$ from $\it j$ 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

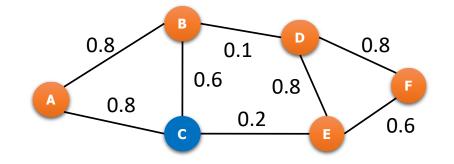
1.
$$M = M^{lpha}$$

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





• E.g. for
$$\alpha = \beta = 2$$

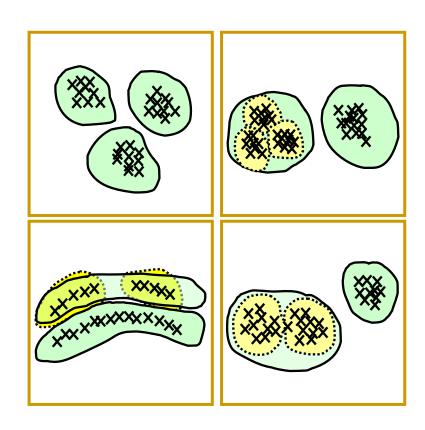


Outline

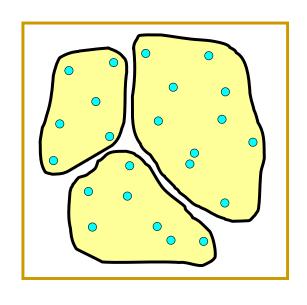
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 - Single Cell Consensus Clustering (SC3)
 - Seurat

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

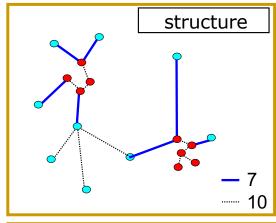
Aim: Test whether data possesses structure

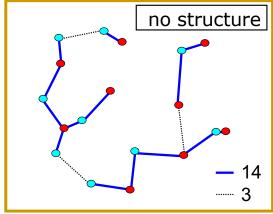
Cluster validity

Choices impose restrictions on for example shape

Aim: Quantitative evaluation of the clustering results

Test for spatial randomness





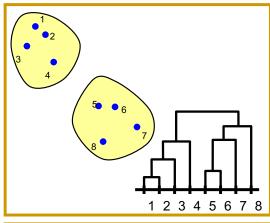
Test

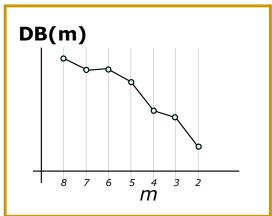
If data (•) clusters frequently with random data (•) then data structureless

- 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 X with 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

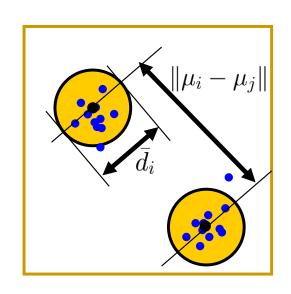
For a specific clustering m, DB(m): Average similarity of a cluster with its most similar cluster

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

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

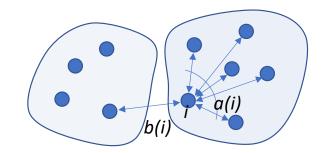
- d_i :average distance within cluster i, μ_i :centroid of cluster i
- Most similar cluster to C_i

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

• 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

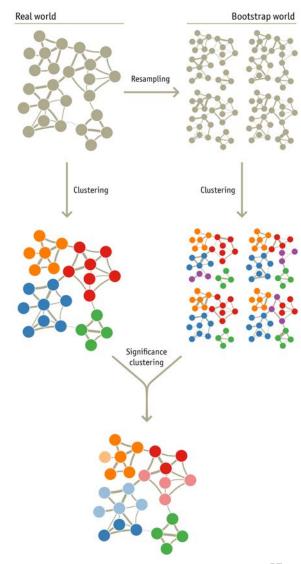
Silhouette score is average of all these similarities

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

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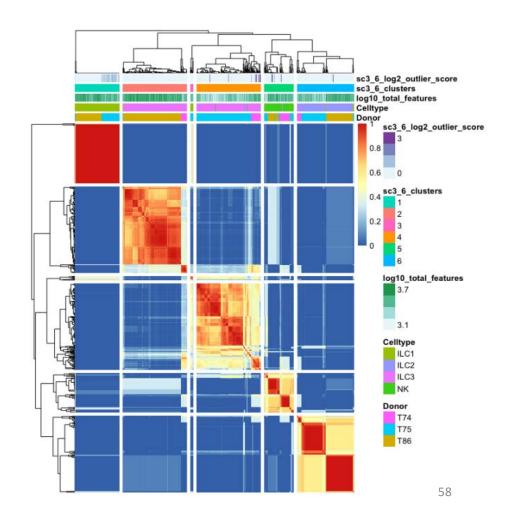
Bootstrapping

- 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

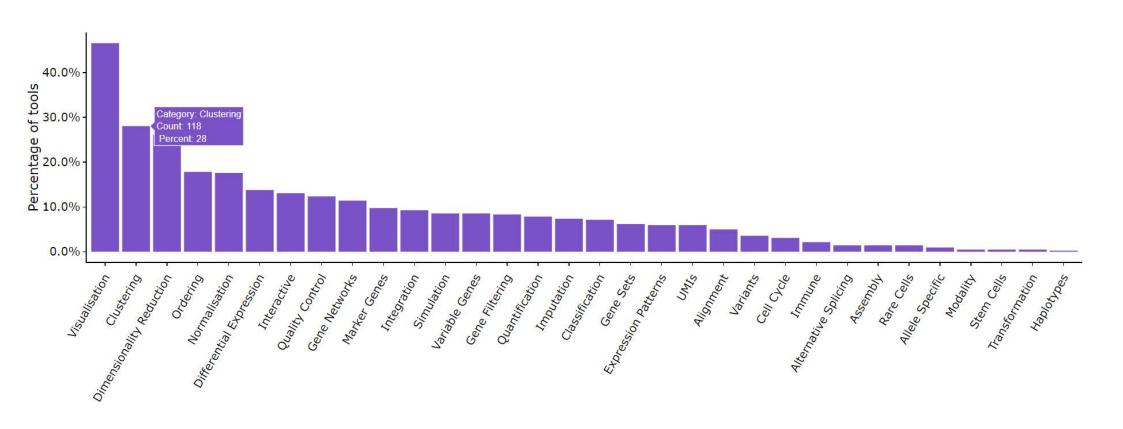
- Feature selection
- Introduction to clustering
 - Hierarchical clustering
 - *k*-Means clustering
 - Graph-based clustering
- Validation
- scRNA-seq clustering
 - Single Cell Consensus Clustering (SC3)
 - Seurat

scRNA-seq clustering methods

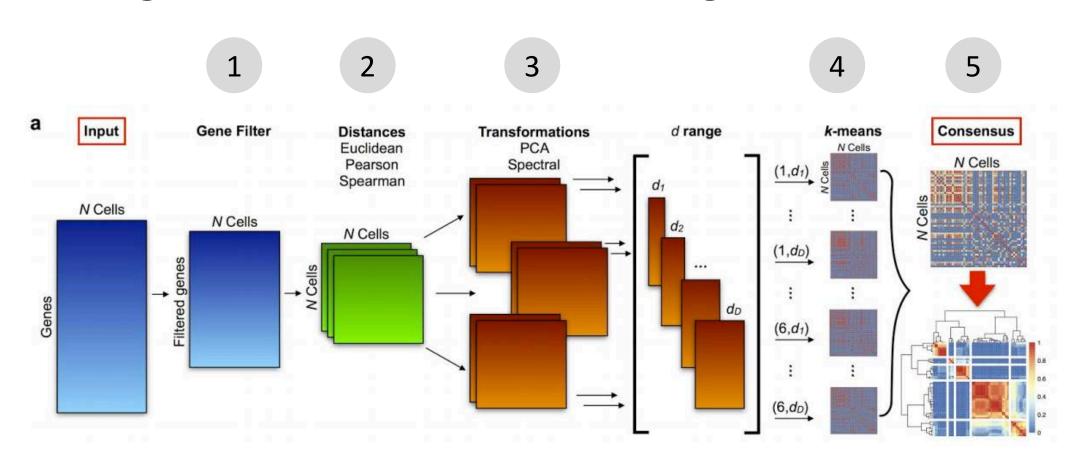
Name	Year	Method type	Strengths	Limitations	
scanpy ⁴	2018	PCA+graph-based	Very scalable	May not be accurate for small data sets	
Seurat (latest)³	2016				
PhenoGraph ³²	2015				
SC3 (REF. ²²)	2017	PCA+k-means	$\label{eq:high-accuracy} \mbox{High-accuracy through consensus,} \\ \mbox{provides estimation of } k$	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	
ocaReduce 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	
ΓSCAN⁴¹	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	
RacelD ²³ , RacelD2 REF. ¹¹⁵), RacelD3	2015	k-Means	Detects rare cell types, provides estimation of \boldsymbol{k}		
SINCERA ⁵	2015	Hierarchical	Method is intuitively easy to understand Simple hierarchical clustering is using may not be appropriate for very notata		
SNN-Clig ⁸⁰	2015	Graph-based	Provides estimation of k	High complexity, not scalable	

Kiselev et al. (https://doi.org/10.1038/s41576-018-0088-9)

scRNA-seq tools

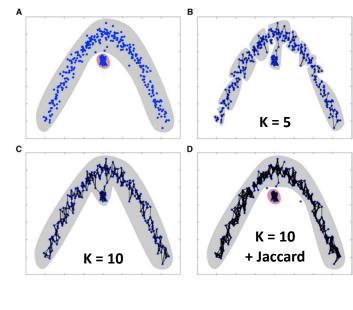


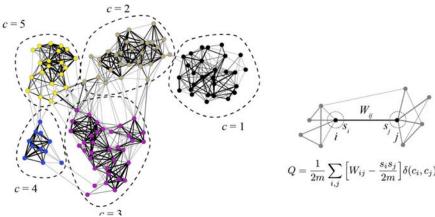
Single Cell Consensus Clustering – SC3



Seurat

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





Xu and Su (https://doi.org/10.1093/bioinformatics/btv088)
Levine et al. (https://doi.org/10.1016/j.cell.2015.05.047)

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 $Y = \{Y_1, Y_2, ..., Y_r\}$

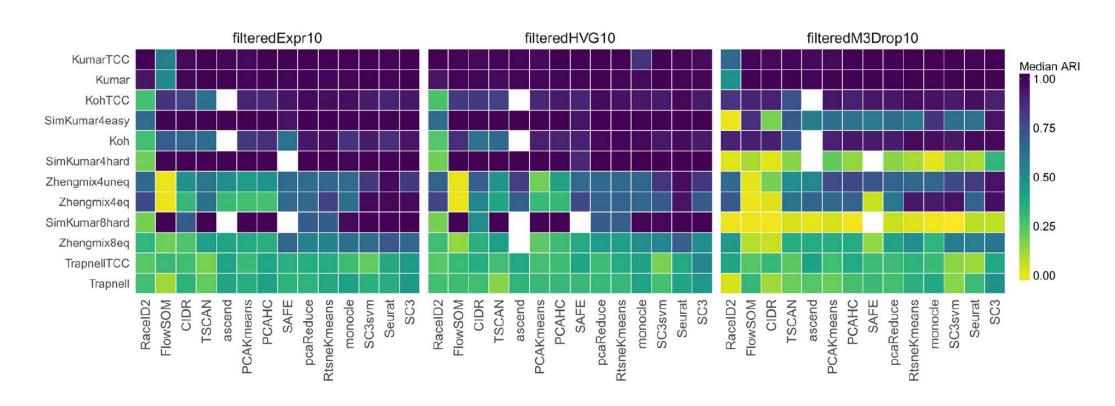
Confusion matrix/contingency table

X Y	Y_1	Y_2		Y_s	Sums
X_1	n_{11}	n_{12}		n_{1s}	a_1
X_2	n_{21}	n_{22}		n_{2s}	a_2
:	:	:	٠.	:	:
X_r	n_{r1}	n_{r2}		n_{rs}	a_r
Sums	b_1	b_2		b_s	

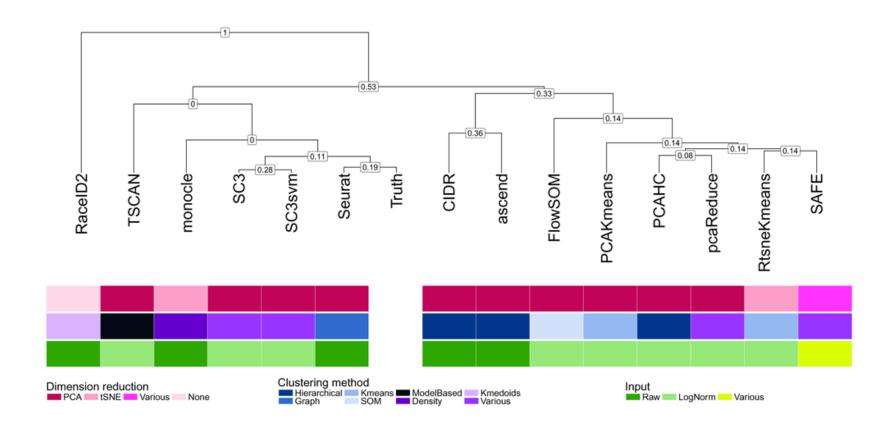
$$n_{ij} = |X_i \cap Y_j|$$

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

Benchmarking scRNA-seq clustering methods



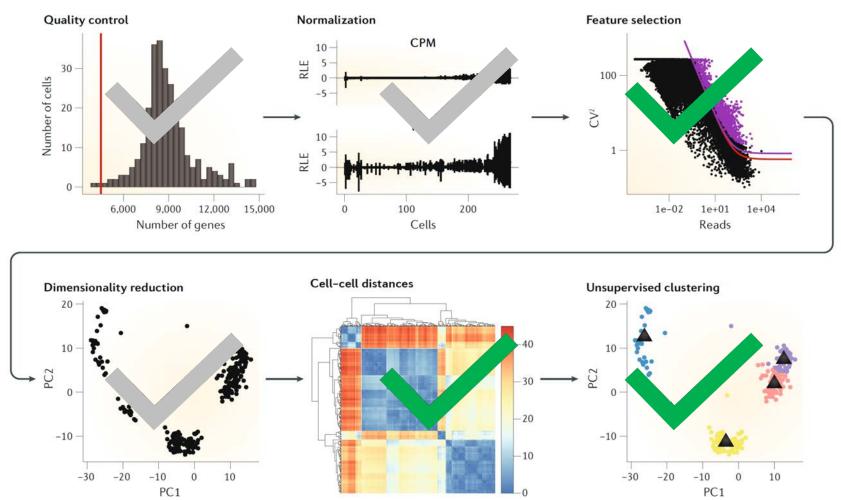
Benchmarking scRNA-seq clustering methods



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



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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