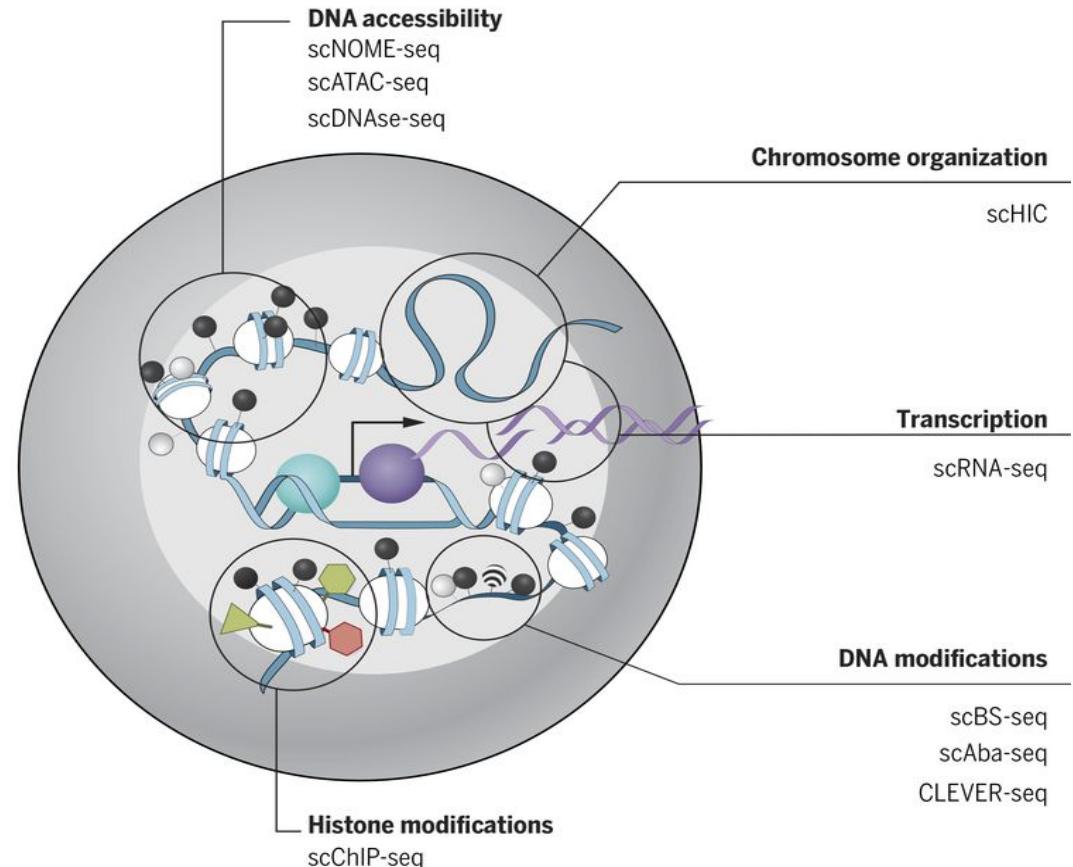
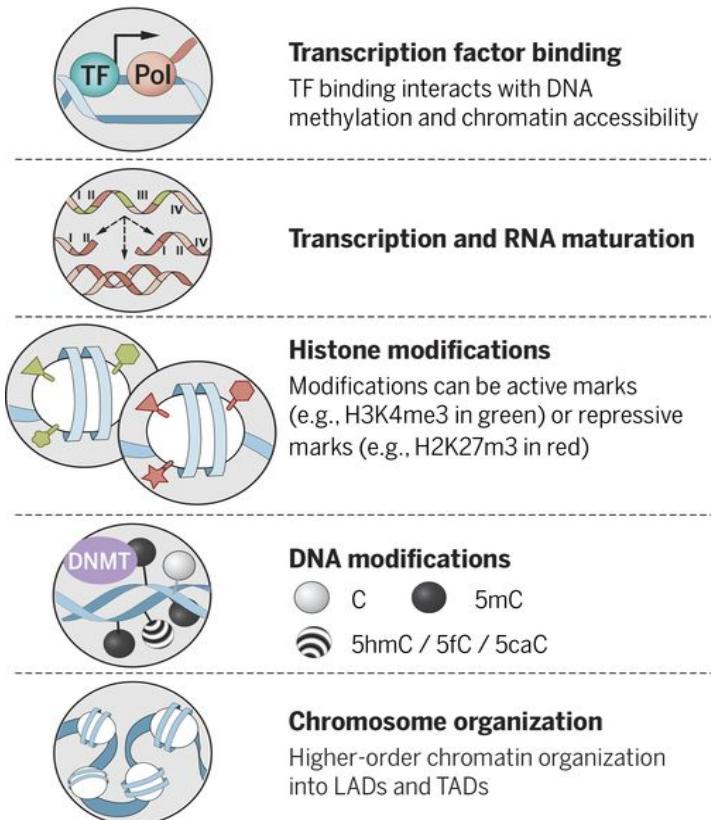


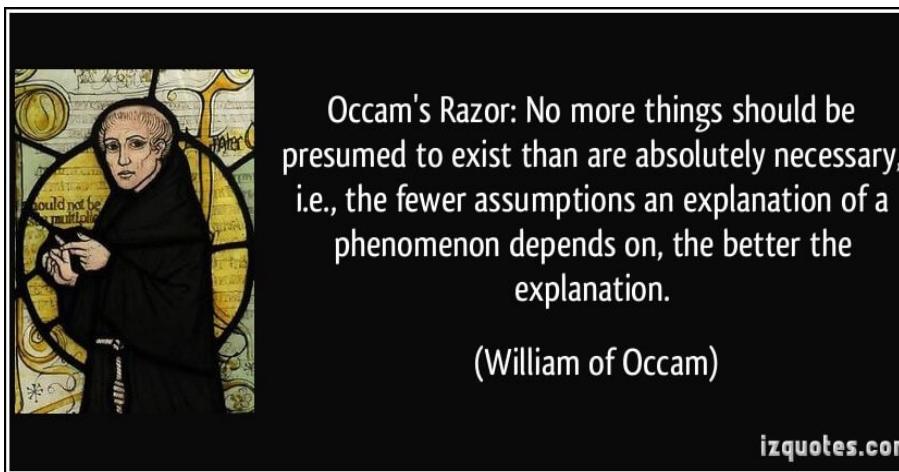
Deep Learning for Omics Integration

Omics Integration and Systems Biology course

Nikolay Oskolkov, Lund University, NBIS SciLifeLab, Sweden



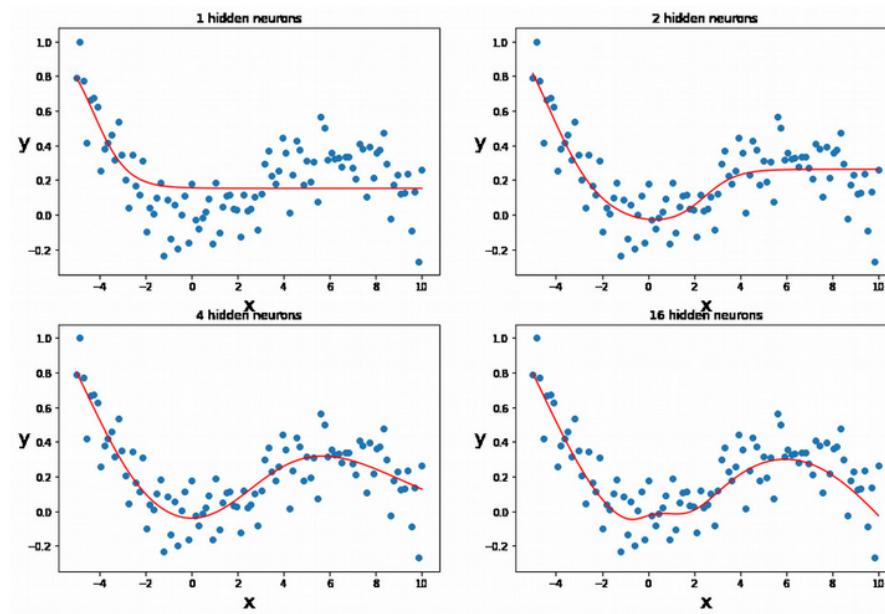
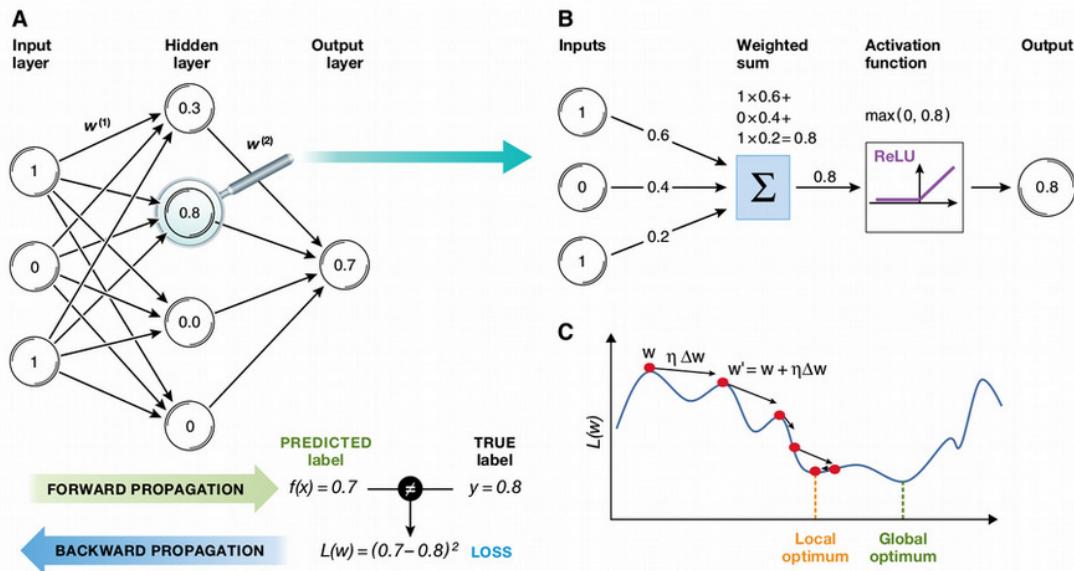
- Difficult to apply to real Life Science projects (NGS: tabular data)
- Lack of data in Life Sciences (exceptions: single cell, microscopy)
- Simpler (than Deep Learning) methods often perform better

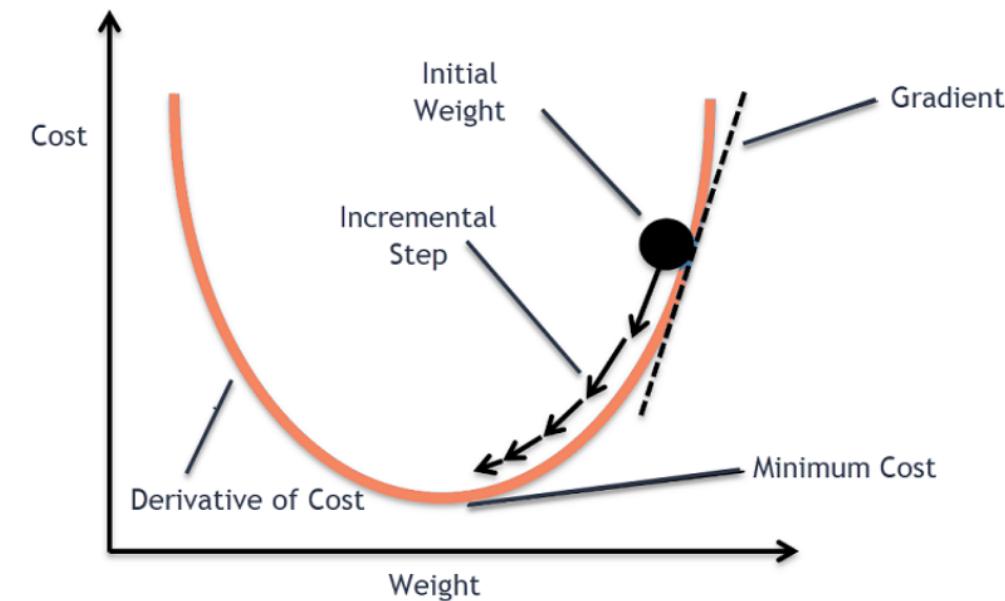


Why don't neural networks always work?

- ANN: a mathematical function $Y = f(X)$ with a special architecture
- Can be non-linear depending on activation function

- Backward propagation (gradient descent) for minimizing error
- Universal Approximation Theorem





$$y_i = \alpha + \beta x_i + \epsilon, \quad i = 1 \dots n$$

$$E(\alpha, \beta) = \frac{1}{n} \sum_{i=1}^n (y_i - \alpha - \beta x_i)^2$$

$$\hat{\alpha}, \hat{\beta} = \operatorname{argmin} E(\alpha, \beta)$$

$$\frac{\partial E(\alpha, \beta)}{\partial \alpha} = -\frac{2}{n} \sum_{i=1}^n (y_i - \alpha - \beta x_i)$$

$$\frac{\partial E(\alpha, \beta)}{\partial \beta} = -\frac{2}{n} \sum_{i=1}^n x_i (y_i - \alpha - \beta x_i)$$

Numeric implementation of gradient descent:

$$\alpha_{i+1} = \alpha_i - \eta \left. \frac{\partial E(\alpha, \beta)}{\partial \alpha} \right|_{\alpha=\alpha_i, \beta=\beta_i}$$

$$\beta_{i+1} = \beta_i - \eta \left. \frac{\partial E(\alpha, \beta)}{\partial \beta} \right|_{\alpha=\alpha_i, \beta=\beta_i}$$

```

1 n <- 100 # sample size
2 x <- rnorm(n) # simulated explanatory variable
3 y <- 3 + 2 * x + rnorm(n) # simulated response variable
4 summary(lm(y ~ x))

```

Call:
`lm(formula = y ~ x)`

Residuals:

Min	1Q	Median	3Q	Max
-1.9073	-0.6835	-0.0875	0.5806	3.2904

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	2.89720	0.09755	29.70	<2e-16 ***
x	1.94753	0.10688	18.22	<2e-16 ***

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

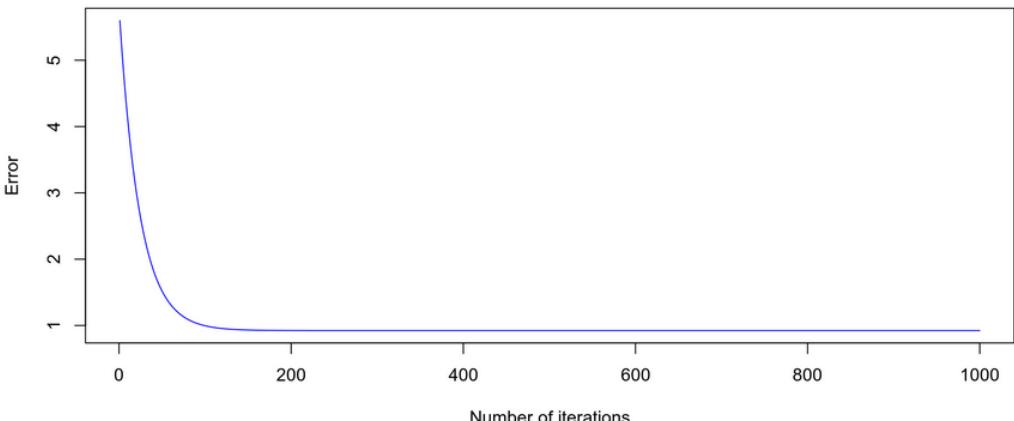
Residual standard error: 0.9707 on 98 degrees of freedom
Multiple R-squared: 0.7721, Adjusted R-squared: 0.7698
F-statistic: 332 on 1 and 98 DF, p-value: < 2.2e-16

```

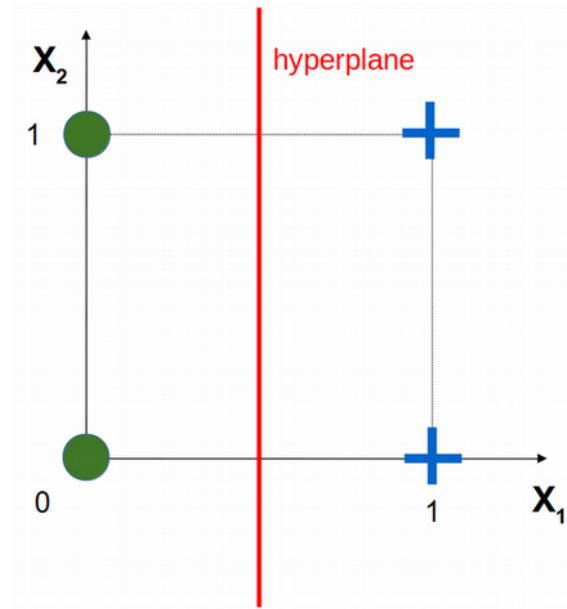
1 alpha <- vector(); beta <- vector()
2 E <- vector(); dEdalpha <- vector(); dEdbeta <- vector()
3 eta <- 0.01; alpha[1] <- 1; beta[1] <- 1 # initialize alpha and beta
4 for(i in 1:1000)
5 {
6   E[i] <- (1/n) * sum((y - alpha[i] - beta[i] * x)^2)
7   dEdalpha[i] <- -sum(2 * (y - alpha[i] - beta[i] * x)) / n
8   dEdbeta[i] <- -sum(2 * x * (y - alpha[i] - beta[i] * x)) / n
9
10  alpha[i+1] <- alpha[i] - eta * dEdalpha[i]
11  beta[i+1] <- beta[i] - eta * dEdbeta[i]
12 }
13 print(paste0("alpha = ", tail(alpha, 1), ", beta = ", tail(beta, 1)))

```

[1] "alpha = 2.89719694937354, beta = 1.94752837381973"



Let us now reconstruct the intercept and slope from gradient descent



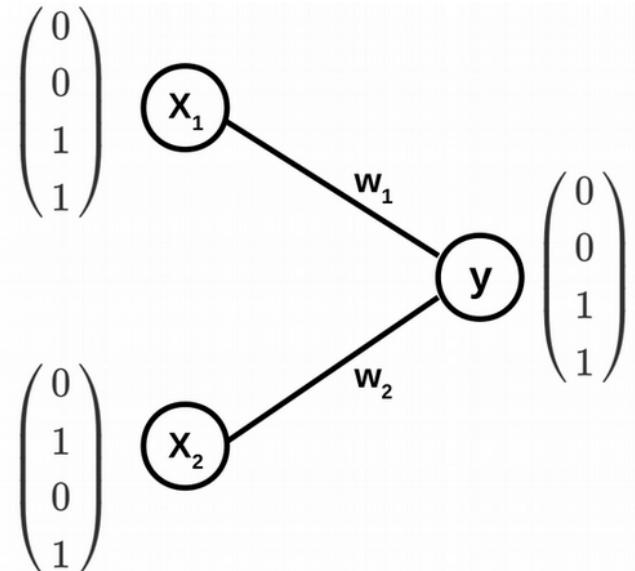
x_1	x_2	d (true) y (pred)
0	0	0 - circle
0	1	0 - circle
1	0	1 - cross
1	1	1 - cross

```

1 d <- c(0, 0, 1, 1) # true labels
2 x1 <- c(0, 0, 1, 1) # input variable x1
3 x2 <- c(0, 1, 0, 1) # input variable x2
4
5 data.frame(x1 = x1, x2 = x2, d = d)

```

x_1	x_2	d
0	0	0
0	1	0
1	0	1
1	1	1



$$y(w_1, w_2) = \phi(w_1 x_1 + w_2 x_2)$$

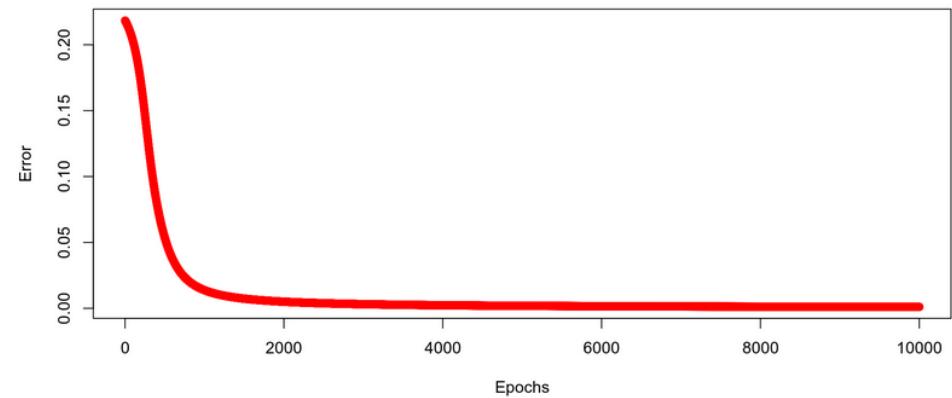
$$\phi(s) = \frac{1}{1 + e^{-s}} - \text{sigmoid}$$

$$\phi'(s) = \phi(s)(1 - \phi(s))$$

```

1 phi <- function(x){return(1/(1 + exp(-x)))} # activation function
2
3 mu <- 0.1; N_epochs <- 10000
4 w1 <- 0.1; w2 <- 0.5; E <- vector()
5 for(epochs in 1:N_epochs)
6 {
7   #Forward propagation
8   y <- phi(w1 * x1 + w2 * x2 - 3) # we use a fixed bias -3
9
10  #Backward propagation
11  E[epochs] <- (1 / (2 * length(d))) * sum((d - y)^2)
12  dE_dw1 <- - (1 / length(d)) * sum((d - y) * y * (1 - y) * x1)
13  dE_dw2 <- - (1 / length(d)) * sum((d - y) * y * (1 - y) * x2)
14  w1 <- w1 - mu * dE_dw1
15  w2 <- w2 - mu * dE_dw2
16 }
17 plot(E ~ seq(1:N_epochs), xlab="Epochs", ylab="Error", col="red")

```



$$E(w_1, w_2) = \frac{1}{2N} \sum_{i=1}^N (d_i - y_i(w_1, w_2))^2$$

$$w_{1,2} = w_{1,2} - \mu \frac{\partial E(w_1, w_2)}{\partial w_{1,2}}$$

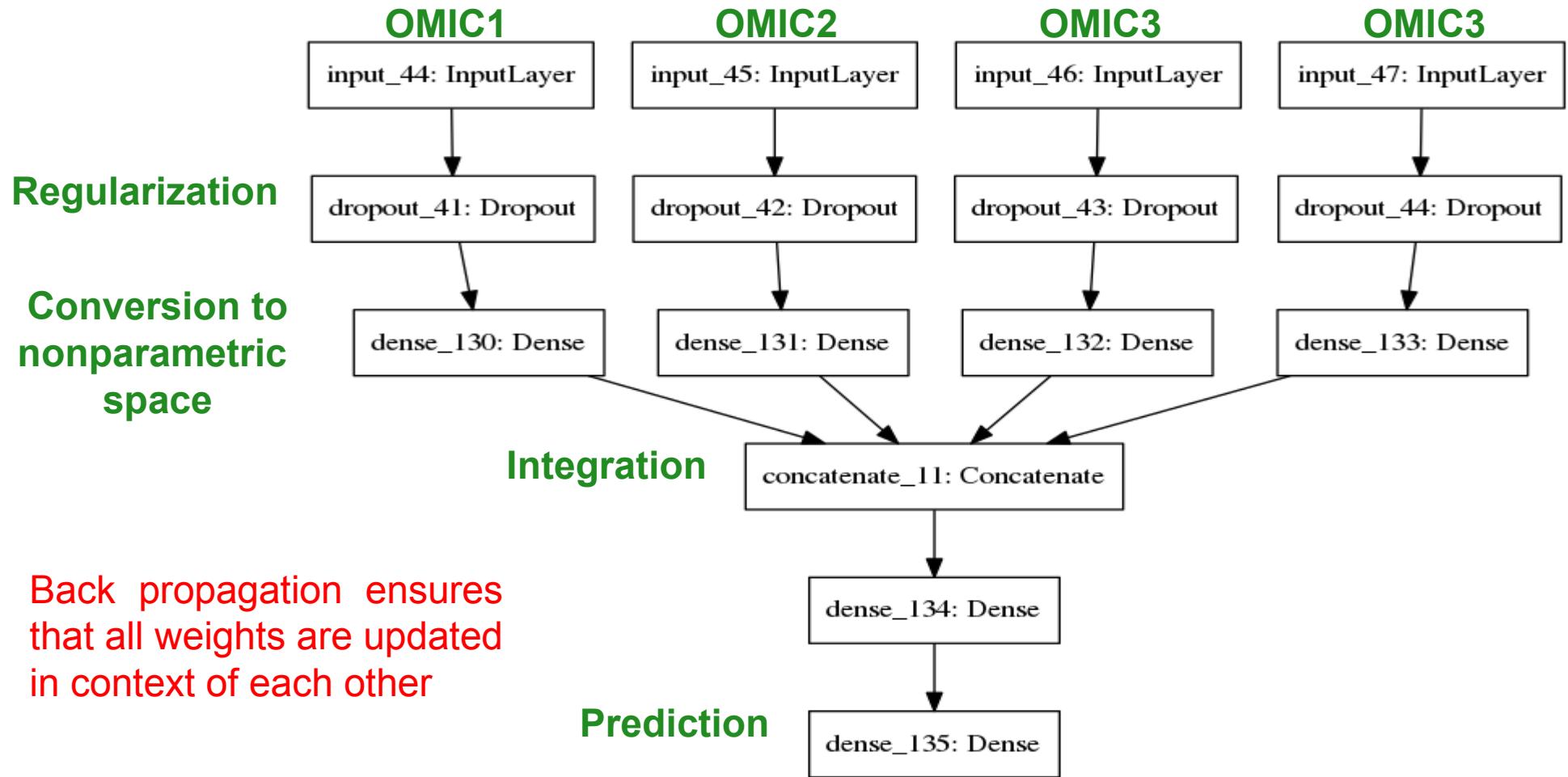
$$\frac{\partial E}{\partial w_1} = -\frac{1}{N} \sum_{i=1}^N (d_i - y_i) * y_i * (1 - y_i) * x_{1i}$$

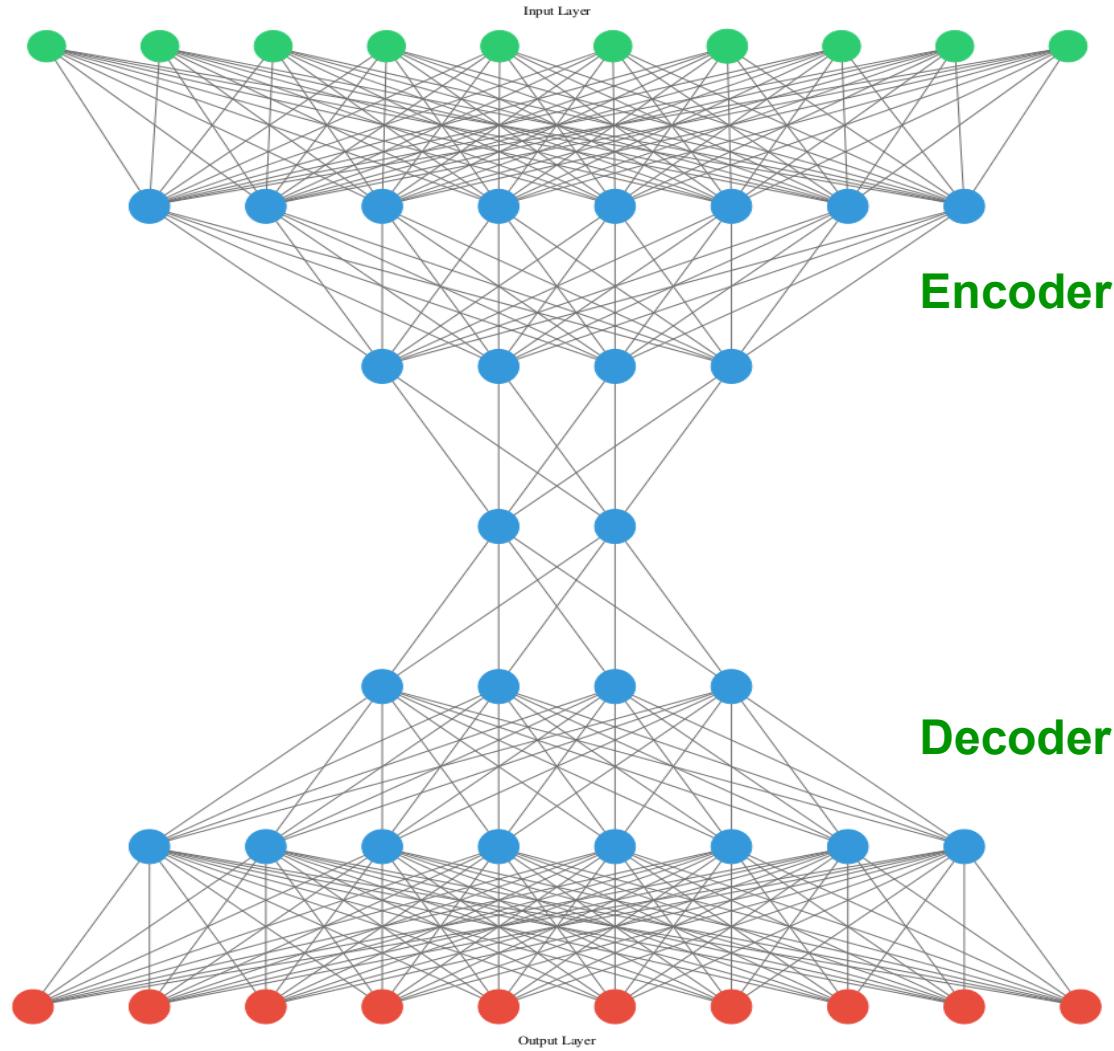
$$\frac{\partial E}{\partial w_2} = -\frac{1}{N} \sum_{i=1}^N (d_i - y_i) * y_i * (1 - y_i) * x_{2i}$$

```
1 y
```

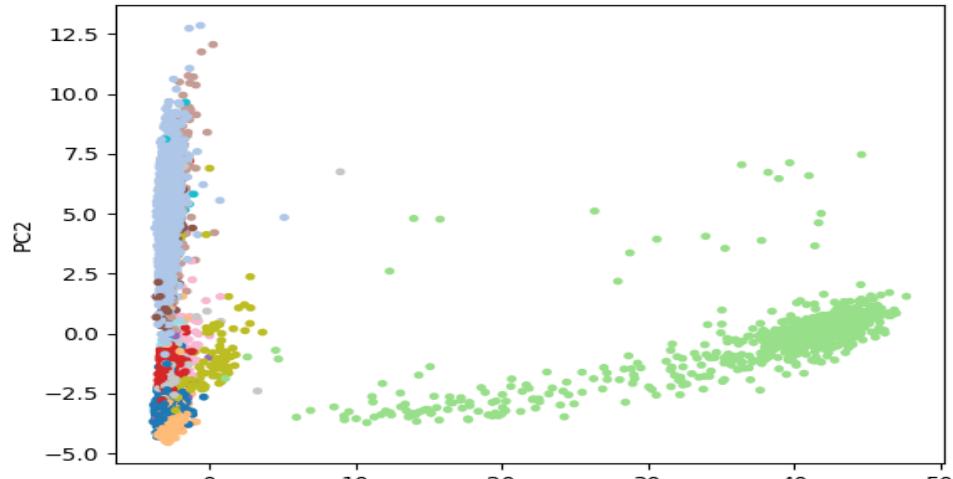
```
[1] 0.04742587 0.05752359 0.95730271 0.96489475
```

We nearly reconstruct true labels $d = (0, 0, 1, 1)$

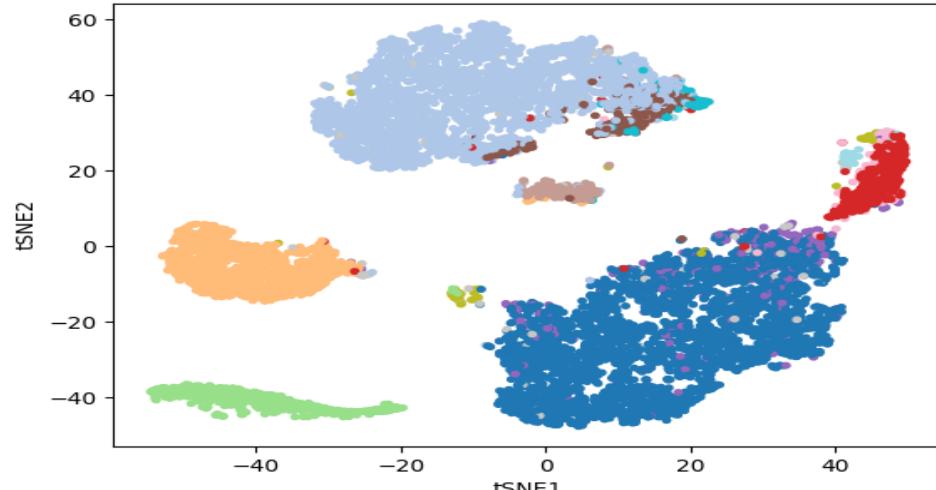




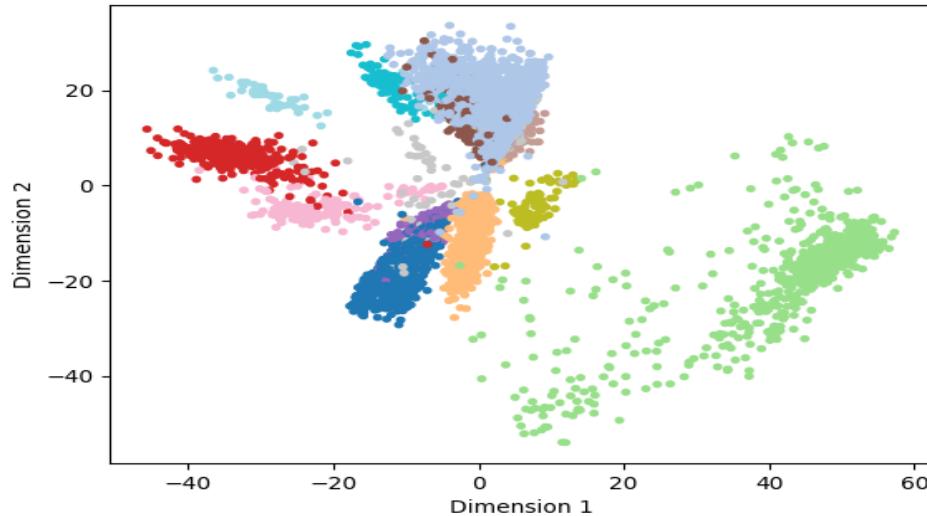
Principal Component Analysis (PCA)



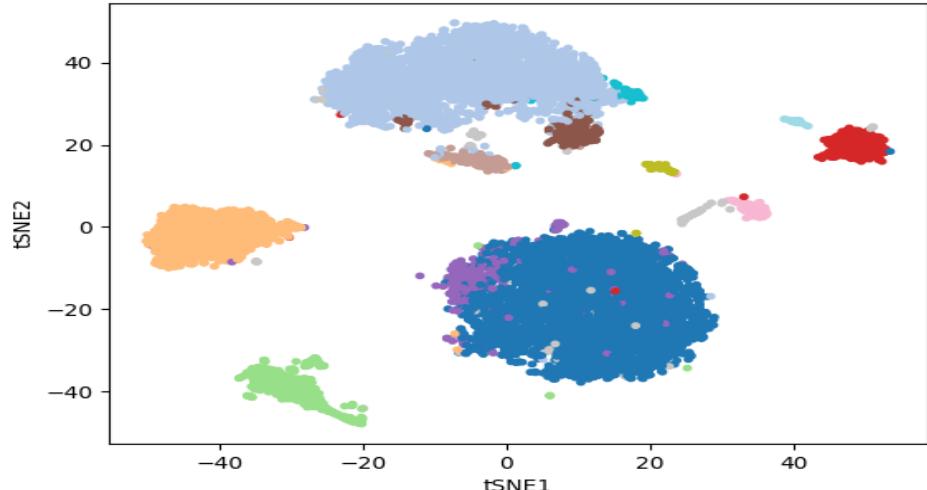
tSNE on PCA



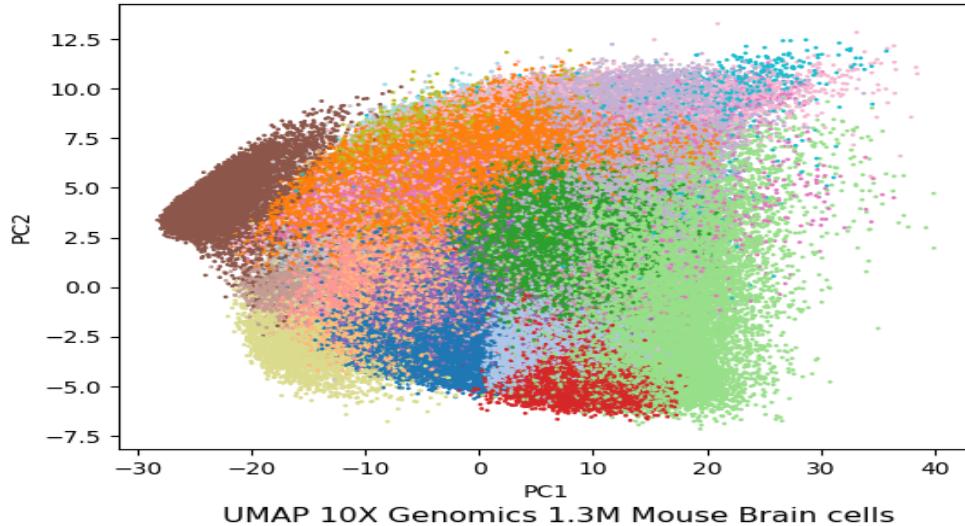
Autoencoder: 8 Layers



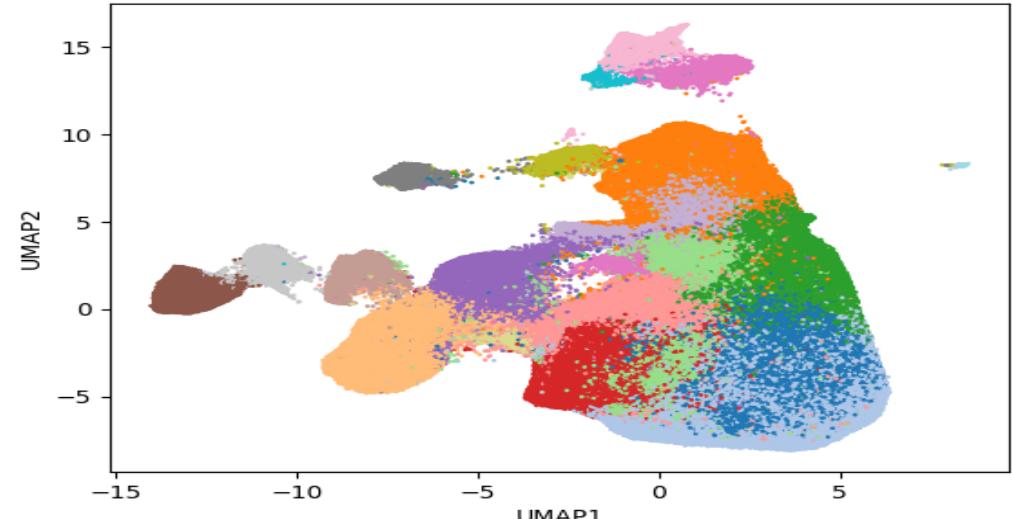
tSNE on Autoencoder: 8 Layers



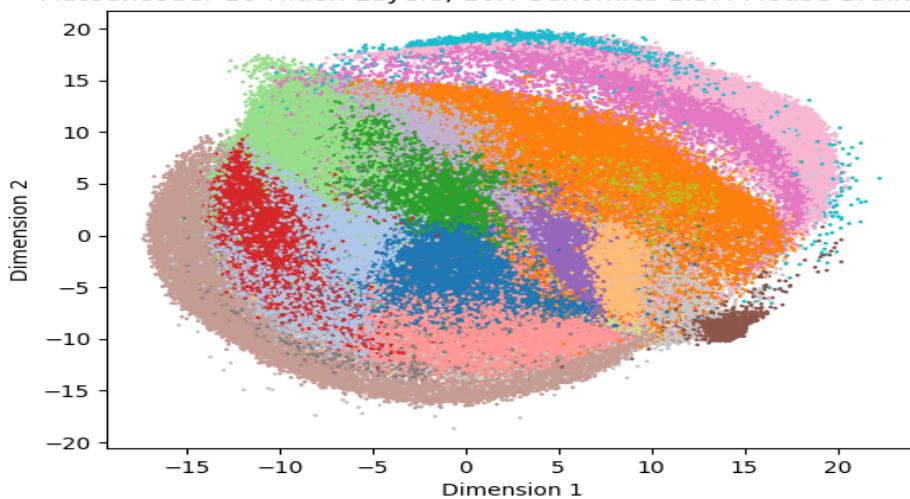
PCA, 10X Genomics 1.3M Mouse Brain Cells



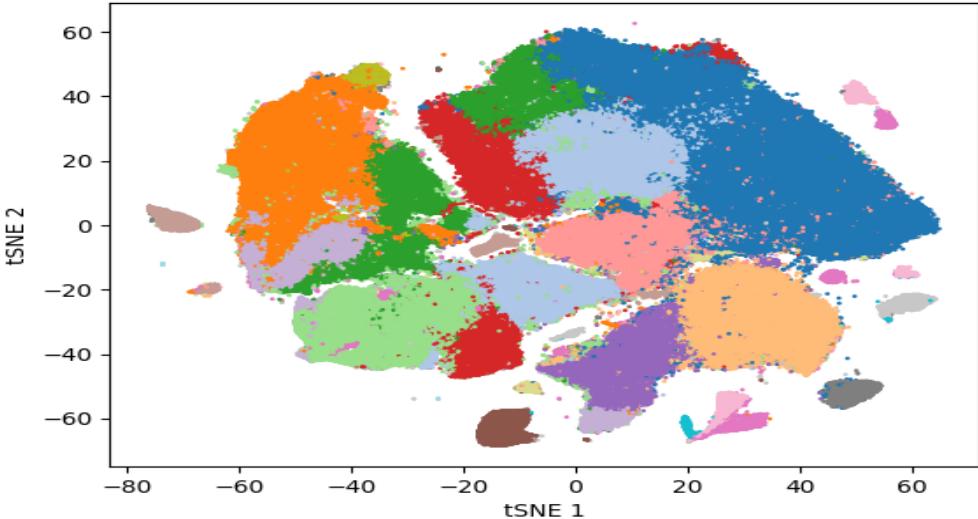
UMAP 10X Genomics 1.3M Mouse Brain cells

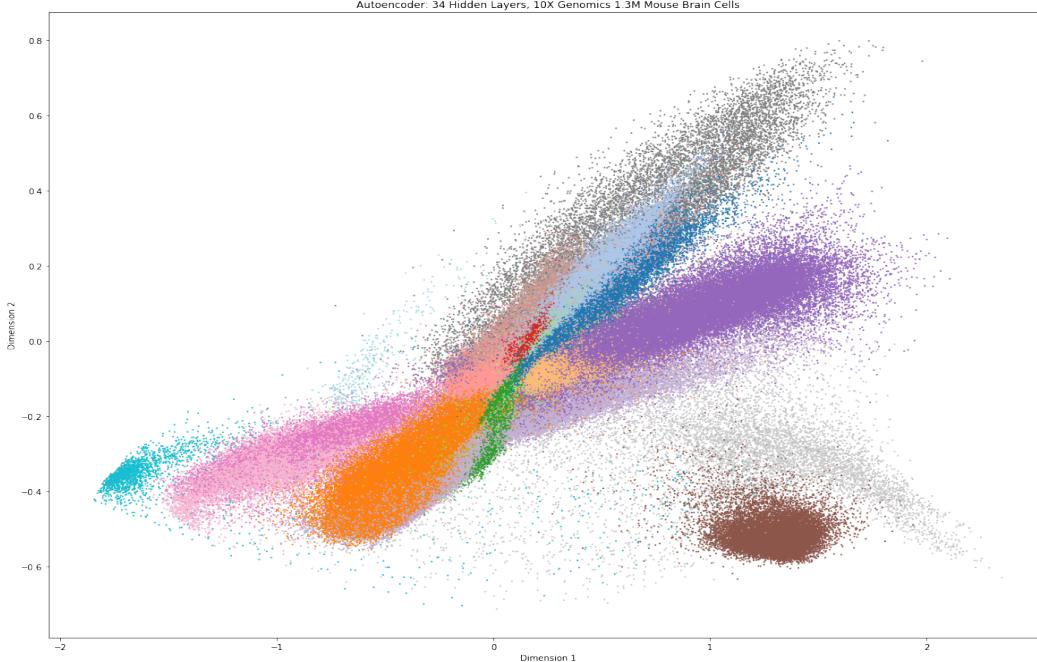


Autoencoder 10 Hiden Layers, 10X Genomics 1.3M Mouse Brain cells



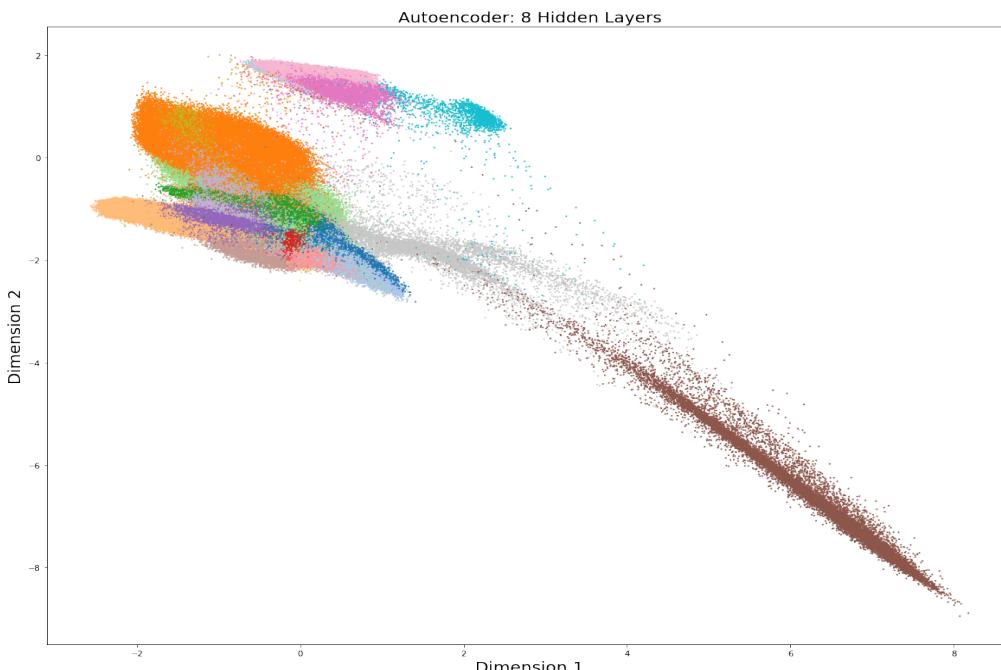
tSNE perplexity = 350, 10X Genomics 1.3M Mouse Brain cells

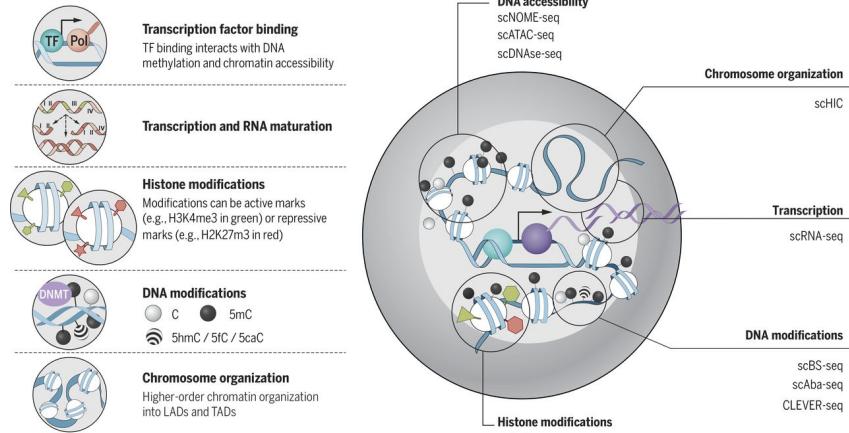




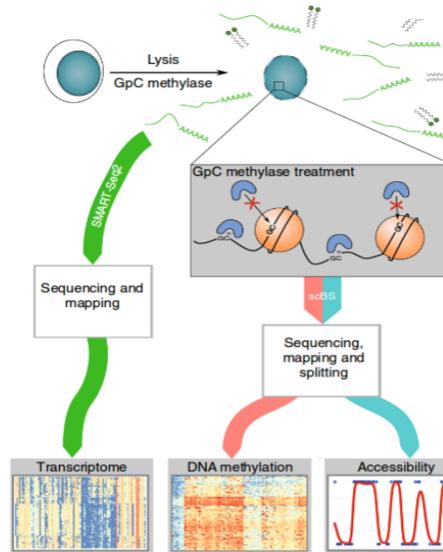
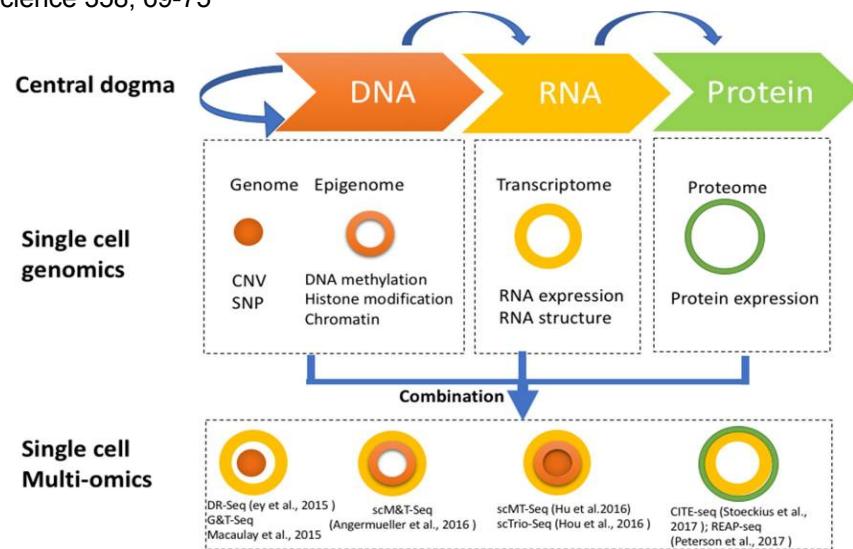
Autoencoders themselves are perhaps not optimal for visualization of scOmics

Autoencoders can be promising for non-linear data pre-processing, the bottleneck can potentially be fed to tSNE / UMAP





Kelsey et al., 2017, Science 358, 69-75

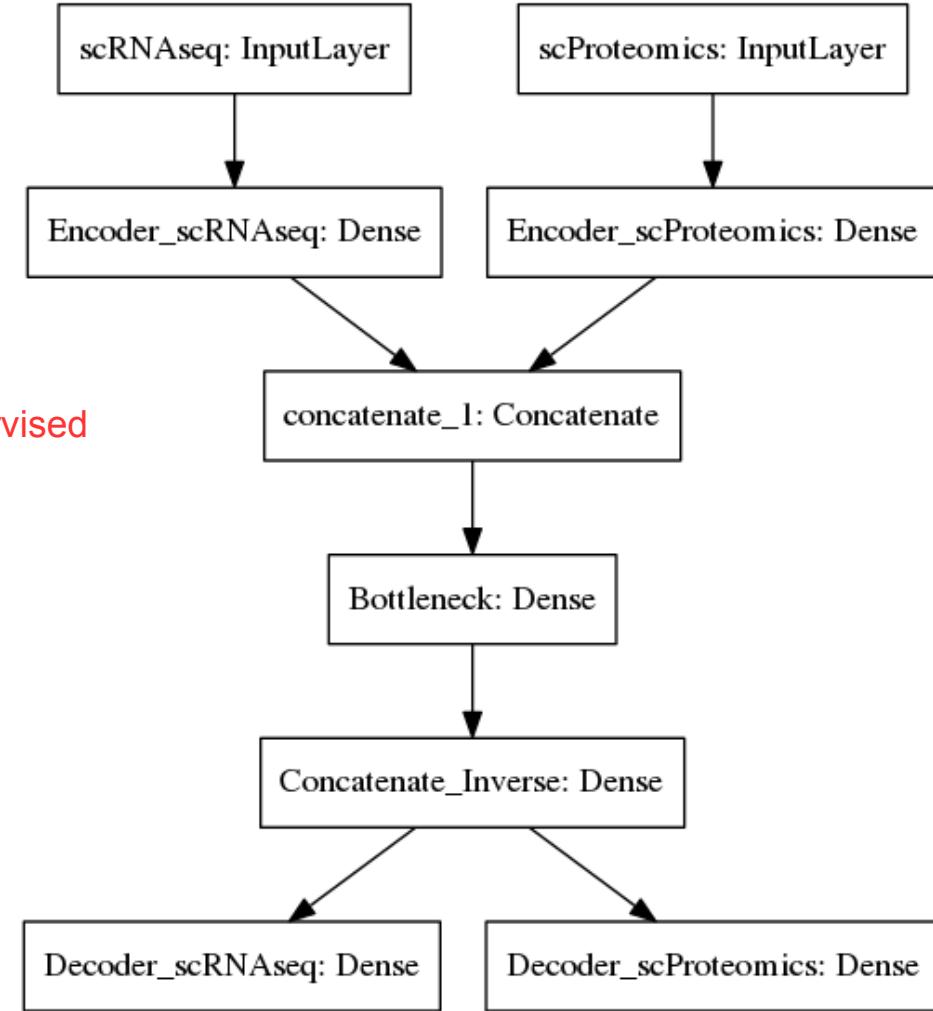
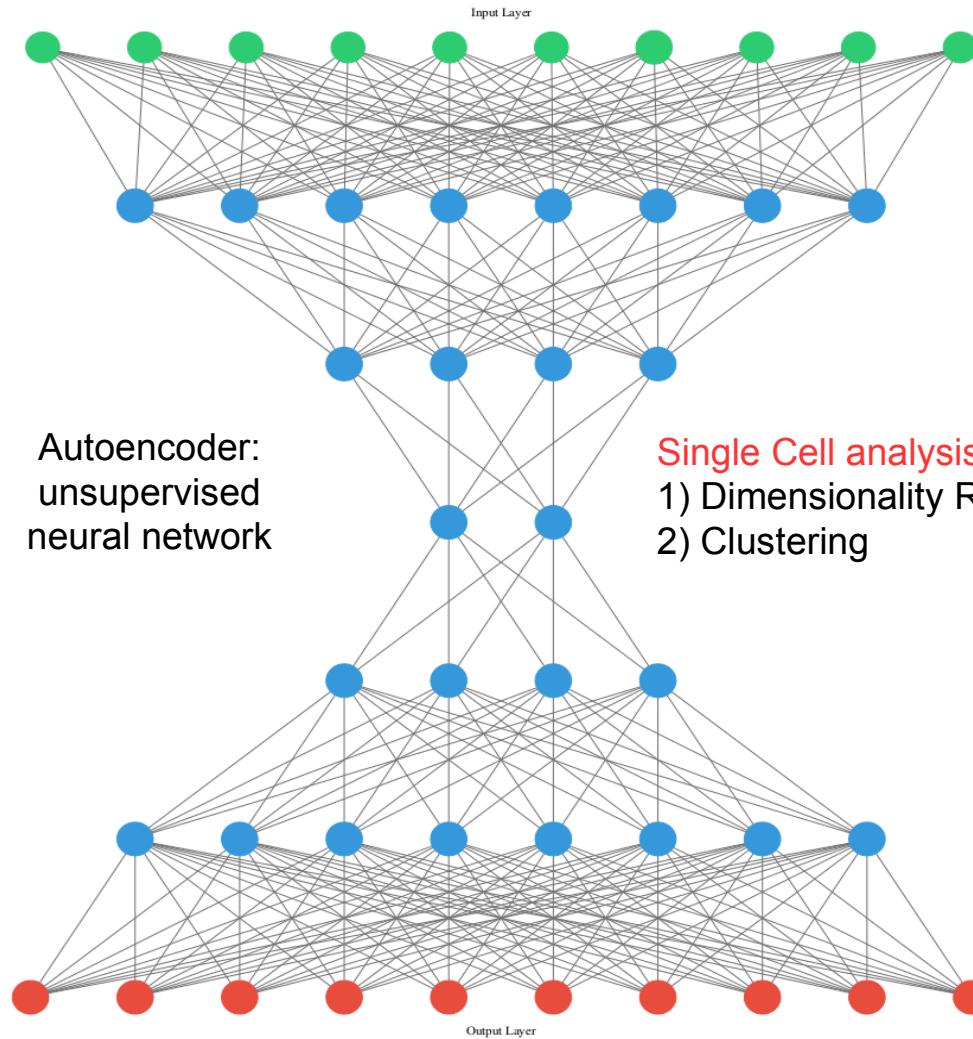


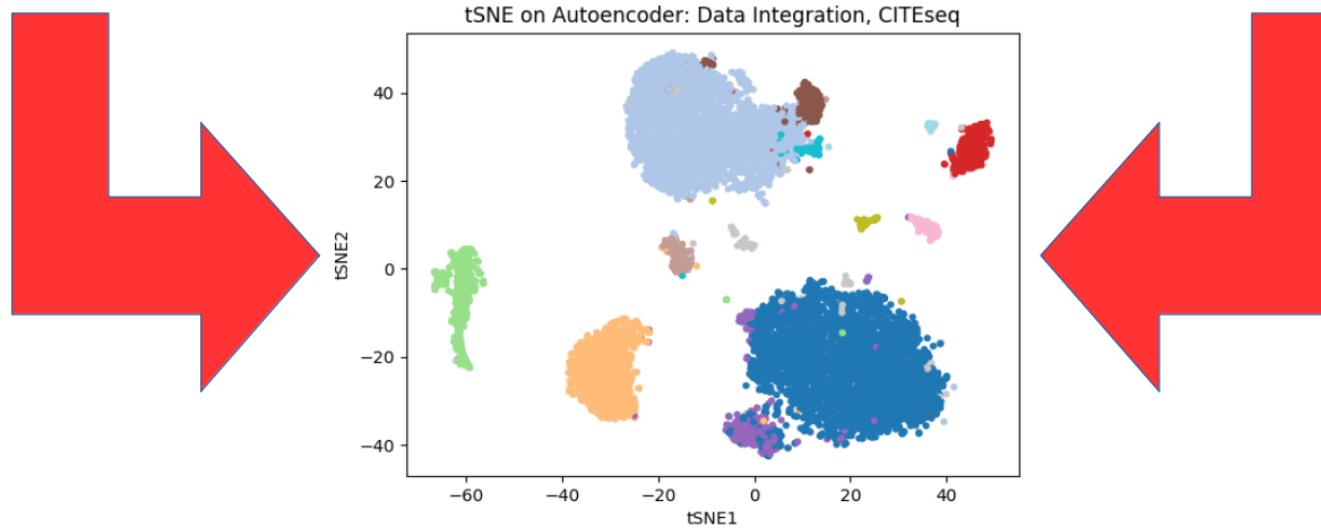
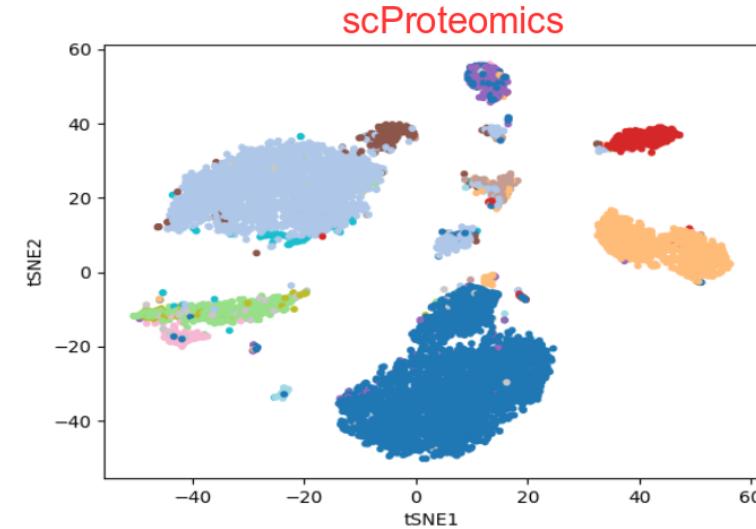
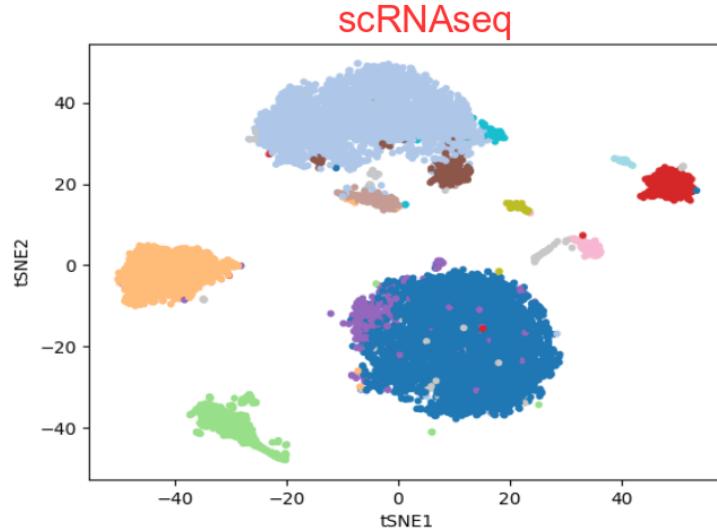
Clark et al., 2018, Nature Communications 9, 781

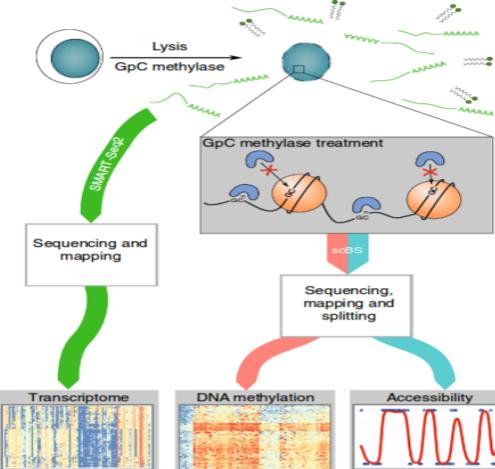


Hu et al., 2018, Frontier in Cell and Developmental Biology 6, 1-13

Autoencoder for data integration

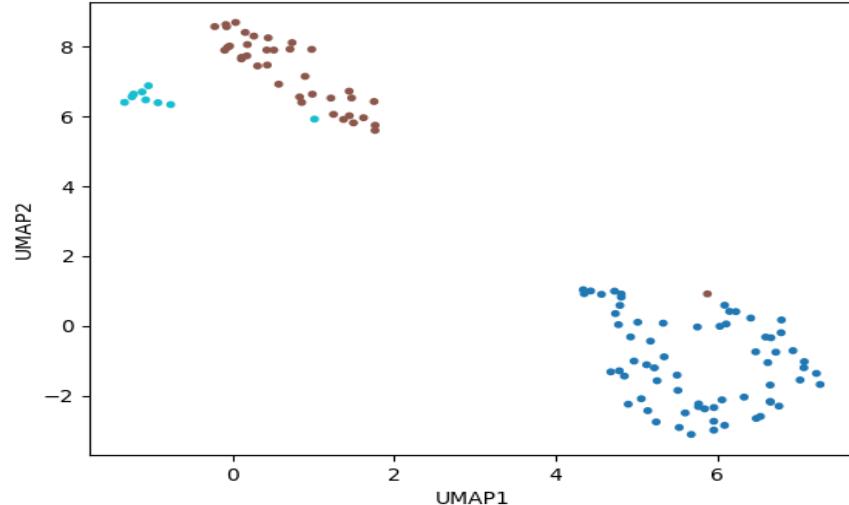






scNMTseq: Clark et al., 2018, Nature Communications 9, 781

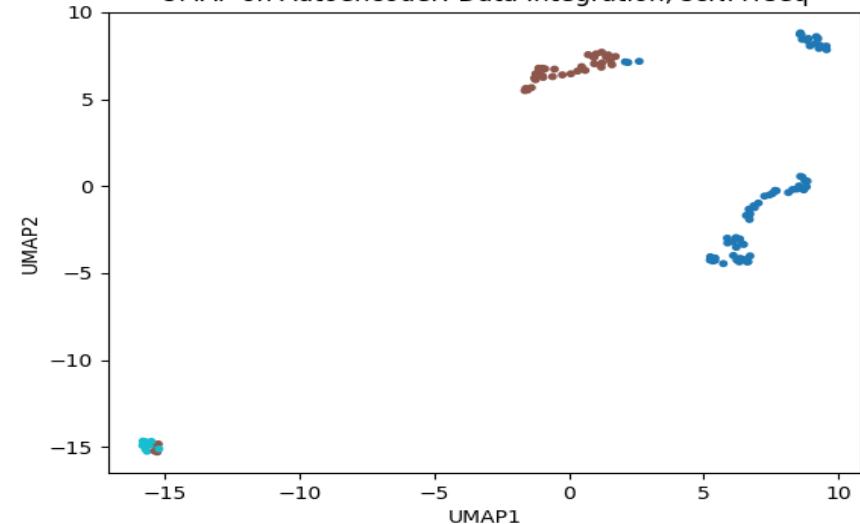
UMAP on PCA: scNMTseq, scRNAseq

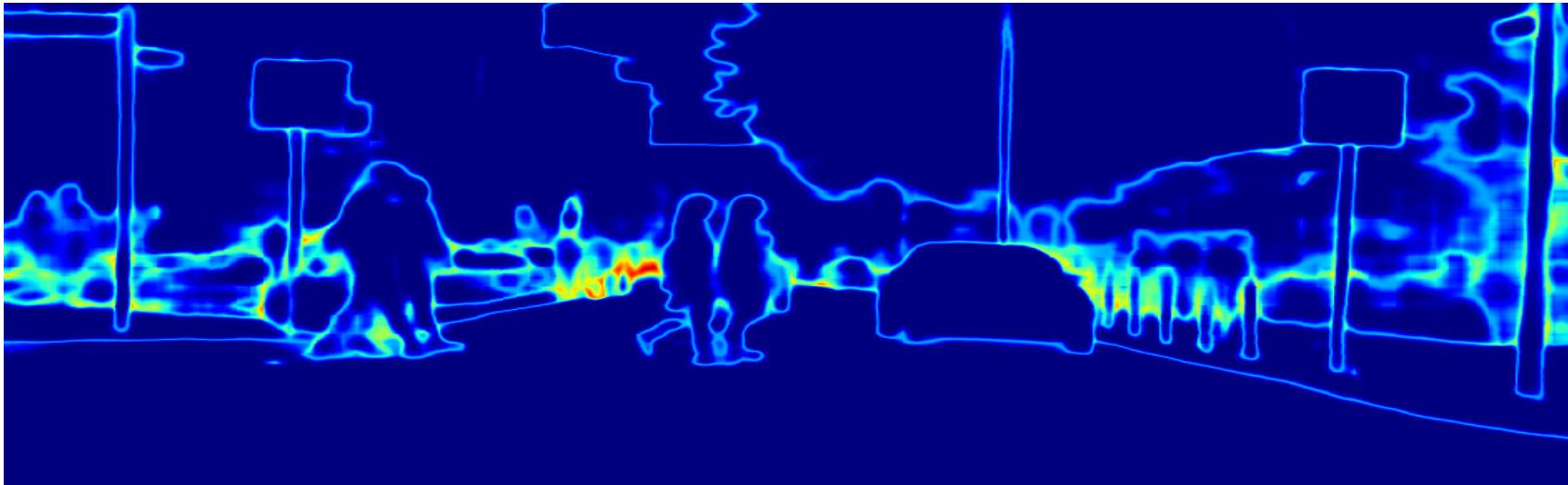


From Single
To
multi-Omics

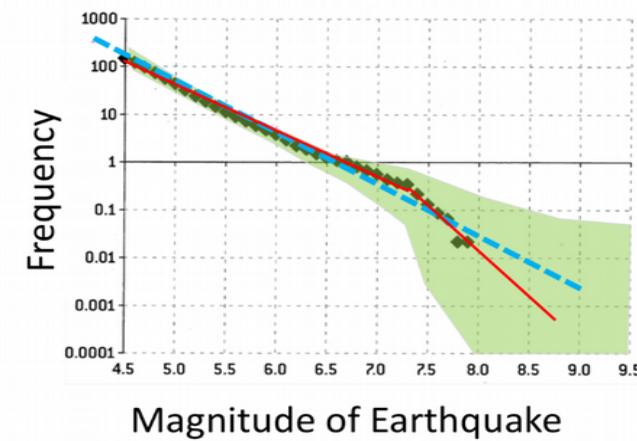
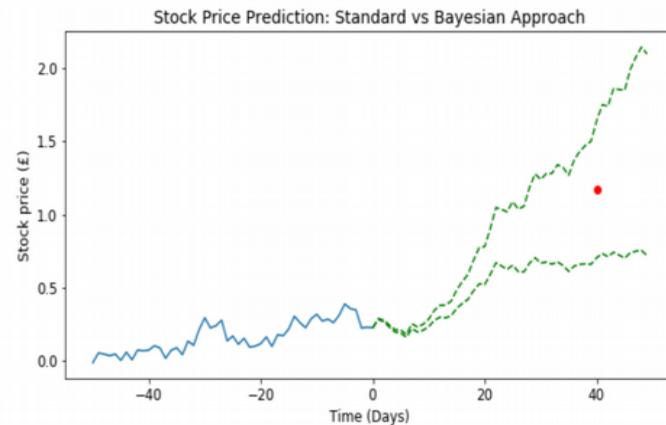


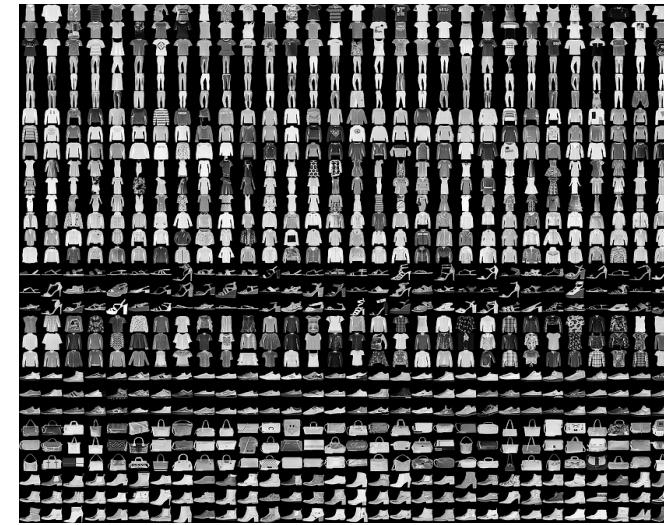
UMAP on Autoencoder: Data Integration, scNMTseq





Intelligence is to know how much you do not know





Frequentist image recognition

```
In [24]: # normalize inputs from 0-255 to 0-1.0
X_train = X_train.reshape(X_train.shape[0], 1, 28, 28).astype('float32')
X-test = X-test.reshape(X-test.shape[0], 1, 28, 28).astype('float32')
X_train = X_train / 255.0
X-test = X-test / 255.0

In [25]: # one hot encode outputs
y_train = np_utils.to_categorical(y_train)
X-test = np_utils.to_categorical(X-test)
num_classes = y-test.shape[1]
print(num_classes)
10

In [27]: # Create the model
model = Sequential()
model.add(Conv2D(32, (3, 3), input_shape=(1, 28, 28), padding='same', activation='relu',
kernel_constraint=maxnorm(3)))
model.add(Dropout(0.2))
model.add(Conv2D(32, (3, 3), padding='same', activation='relu',
kernel_constraint=maxnorm(3)))
model.add(MaxPooling2D(pool_size=(2, 2)))
model.add(Flatten())
model.add(Dense(128, activation='relu', kernel_constraint=maxnorm(3)))
model.add(Dense(10, activation='softmax'))

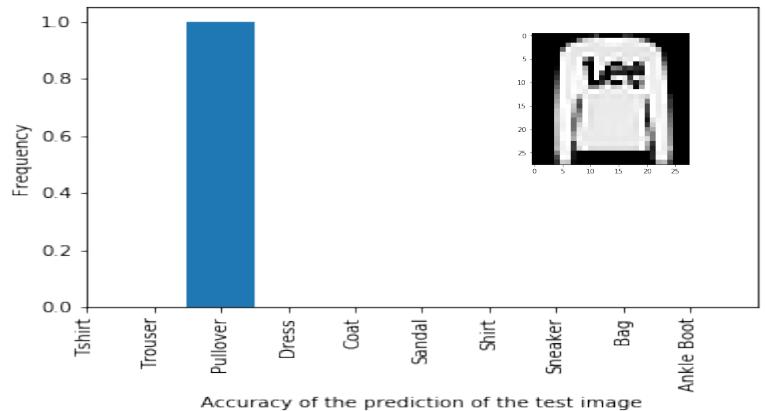
# Compile the model
optimizer = optimizers.Adam(lr=0.001, beta_1=0.9, beta_2=0.999, epsilon=1e-08, decay=0.0)
model.compile(loss='categorical_crossentropy', optimizer=optimizer, metrics=['accuracy'])
print(model.summary())

Layer (type) Output Shape Param #
conv2d_1 (Conv2D) (None, 32, 28, 28) 320
dropout_1 (Dropout) (None, 32, 28, 28) 0
conv2d_2 (Conv2D) (None, 32, 28, 28) 9248
max_pooling2d_1 (MaxPooling2D) (None, 32, 14, 14) 0
flatten_1 (Flatten) (None, 672) 0
dense_1 (Dense) (None, 512) 3211776
dropout_2 (Dropout) (None, 512) 0
dense_2 (Dense) (None, 10) 5130
=====
Total params: 3,226,474
Trainable params: 3,226,474
Non-trainable params: 0
None

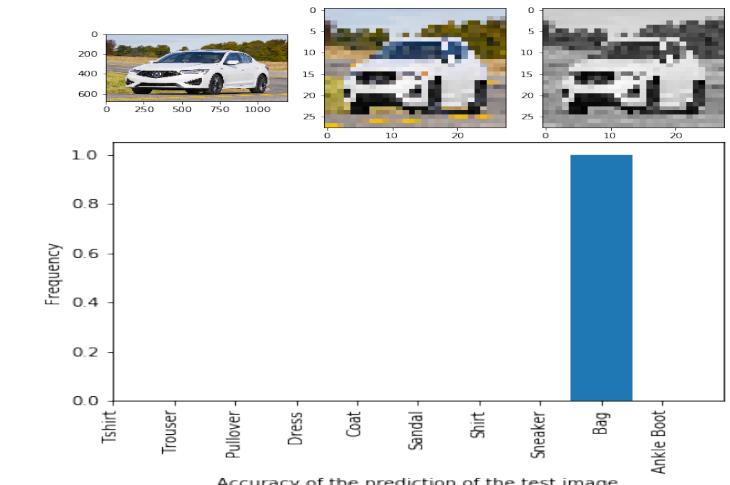
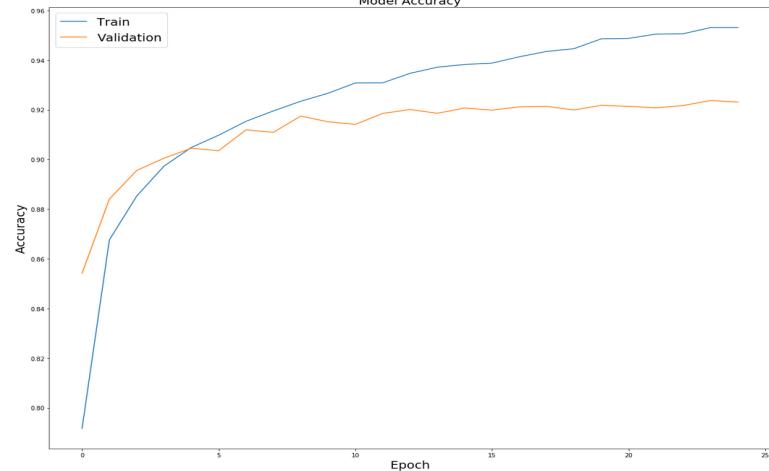
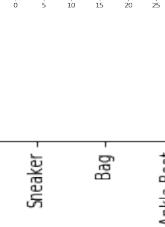
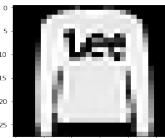
In [28]: # Fit the model
history = model.fit(X_train, y_train, validation_data=(X-test, y-test), epochs=epochs, batch_size=32,
verbose=1, validation_split=0.25,
```

Train on 45988 samples, validate on 15998 samples

Epoch 1/25	1158s 29ms/step - loss: 0.5762 - acc: 0.7917 - val_loss: 0.39
2/25	1158s 29ms/step - loss: 0.5642 - acc: 0.7952 - val_loss: 0.31
3/25	1158s 29ms/step - loss: 0.5641 - acc: 0.7952 - val_loss: 0.31
4/25	1158s 29ms/step - loss: 0.5641 - acc: 0.7952 - val_loss: 0.31
5/25	1158s 29ms/step - loss: 0.5641 - acc: 0.7952 - val_loss: 0.31
6/25	1158s 29ms/step - loss: 0.5641 - acc: 0.7952 - val_loss: 0.31
7/25	1158s 29ms/step - loss: 0.5641 - acc: 0.7952 - val_loss: 0.31
8/25	1158s 29ms/step - loss: 0.5641 - acc: 0.7952 - val_loss: 0.31
9/25	1158s 29ms/step - loss: 0.5641 - acc: 0.7952 - val_loss: 0.31
10/25	1158s 29ms/step - loss: 0.5641 - acc: 0.7952 - val_loss: 0.31
11/25	1158s 29ms/step - loss: 0.5641 - acc: 0.7952 - val_loss: 0.31
12/25	1158s 29ms/step - loss: 0.5641 - acc: 0.7952 - val_loss: 0.31
13/25	1158s 29ms/step - loss: 0.5641 - acc: 0.7952 - val_loss: 0.31
14/25	1158s 29ms/step - loss: 0.5641 - acc: 0.7952 - val_loss: 0.31
15/25	1158s 29ms/step - loss: 0.5641 - acc: 0.7952 - val_loss: 0.31
16/25	1158s 29ms/step - loss: 0.5641 - acc: 0.7952 - val_loss: 0.31
17/25	1158s 29ms/step - loss: 0.5641 - acc: 0.7952 - val_loss: 0.31
18/25	1158s 29ms/step - loss: 0.5641 - acc: 0.7952 - val_loss: 0.31
19/25	1158s 29ms/step - loss: 0.5641 - acc: 0.7952 - val_loss: 0.31
20/25	1158s 29ms/step - loss: 0.5641 - acc: 0.7952 - val_loss: 0.31
21/25	1158s 29ms/step - loss: 0.5641 - acc: 0.7952 - val_loss: 0.31
22/25	1158s 29ms/step - loss: 0.5641 - acc: 0.7952 - val_loss: 0.31
23/25	1158s 29ms/step - loss: 0.5641 - acc: 0.7952 - val_loss: 0.31
24/25	1158s 29ms/step - loss: 0.5641 - acc: 0.7952 - val_loss: 0.31
25/25	1158s 29ms/step - loss: 0.5641 - acc: 0.7952 - val_loss: 0.31



Prediction



PyMC3, Edward, TensorFlow Probability

```
In [8]: x_train = x_train.reshape((x_train.shape[0],D))
x_test = x_test.reshape((x_test.shape[0],D))
print(x_train.shape)
print(x_test.shape)
(60000, 784)
(10000, 784)

In [9]: from keras.utils import to_categorical
y_train = to_categorical(y_train)
y_test = to_categorical(y_test)
print(y_train.shape)
print(y_test.shape)
(60000, 10)
(10000, 10)

In [10]: np.set.seed(314159)
# D = 784 # number of images in a minibatch.
D = 784 # number of features.
K = 10 # number of classes.

# Create a placeholder to hold the data (in minibatches) in a TensorFlow graph.
x = tf.placeholder(tf.float32, [None, D])
# Note: (None, D) indicates for the variable. Note that the syntax assumes TensorFlow 1.2.
w = Normal(loc=tf.zeros([D, K]), scale=tf.ones([D, K]))
b = Normal(loc=tf.zeros(K), scale=tf.ones(K))
# Categorical likelihood for classification
y = Categorical(tf.matmul(x, w) + b)

In [11]: # Construct the q(w) and q(b). In this case we assume Normal distributions.
qw = Normal(loc=tf.Variable(tf.random_normal([D, K])),
            scale=tf.nn.softplus(tf.Variable(tf.random_normal([D, K]))))
qb = Normal(loc=tf.Variable(tf.random_normal([K])),
            scale=tf.nn.softplus(tf.Variable(tf.random_normal([K]))))

In [12]: def generator(arrays, batch_size=1):
    starts = [0] * len(arrays) # pointers to where we are in iteration
    batches = []
    while True:
        for i, array in enumerate(arrays):
            start = starts[i]
            stop = start + batch_size
            diff = array.shape[0]
            if diff <= 0:
                batch = np.array([array[start:stop]])
                starts[i] = batch_size
            else:
                batch = np.concatenate((array[start:], array[:diff]))
                starts[i] = diff
            batches.append(batch)
        yield batches
    cifar10 = generator((x_train, y_train), N)

In [13]: # We use a placeholder for the labels in anticipation of the training data.
y_ph = tf.placeholder(tf.int32, [N])
# Define the VI inference technique, ie. minimise the KL divergence between q and p.
inf_type = "KLqp"
inf_args = {}
inf_kwargs = {}
infrence = initialize(inf_type=inf_type, n_iter=50000, n_print=100, scale=(float(x_train.shape[0]) / N))
y_inf = infrence.inference_update(inf_kwargs, infrence.session)
sess = tf.InteractiveSession()
# Initialise all the variables in the session.
tf.global_variables_initializer().run()
# Let the training begin. We load the data in minibatches and update the VI inference using each new batch.
for i in range(inference_n_iter):
    X_batch = cifar10.next_batch(100)
    y_batch = np.argmax(Y_batch, axis=1)
    infrence.update(feed_dict={x: X_batch, y_ph: y_batch})
    infrence.print_progression()

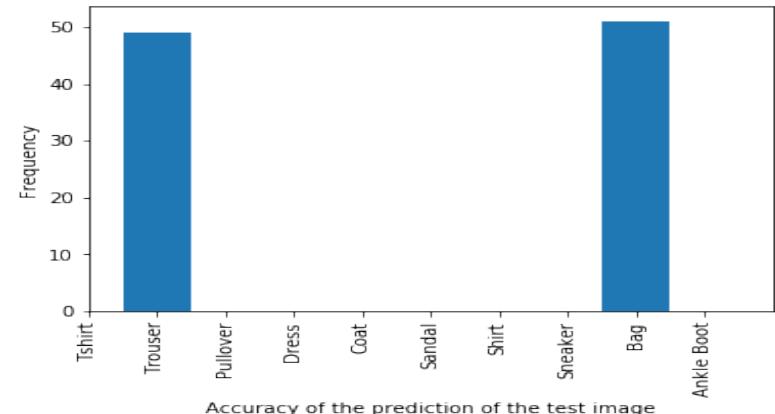
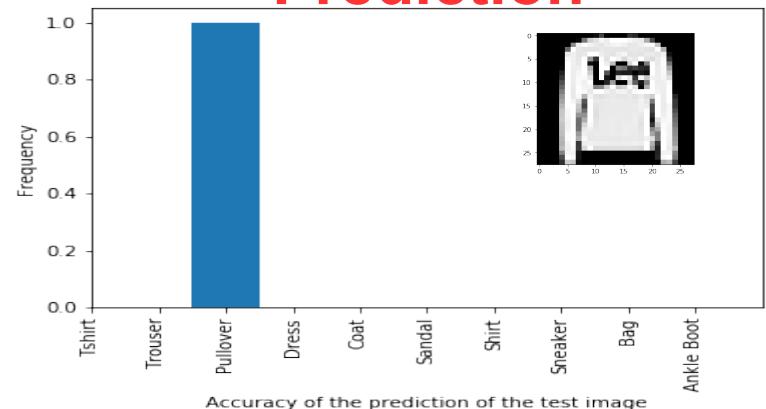
50000/50000 [100%] Elapsed: 221s | Loss: 85453.266

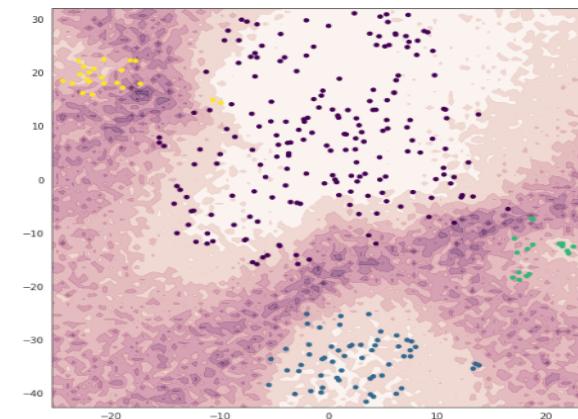
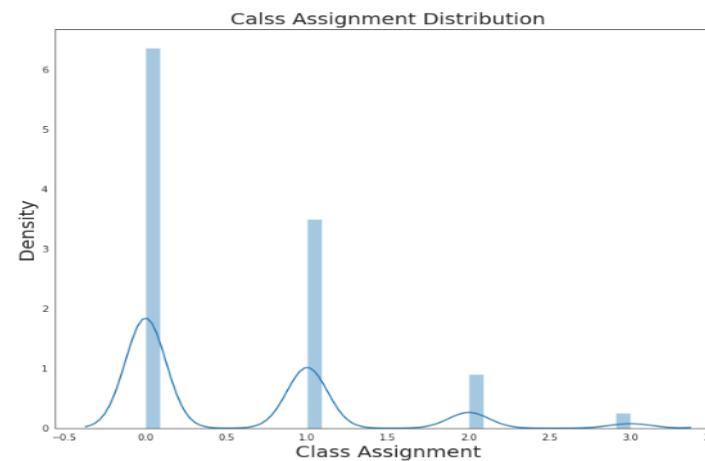
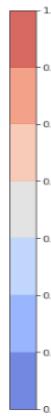
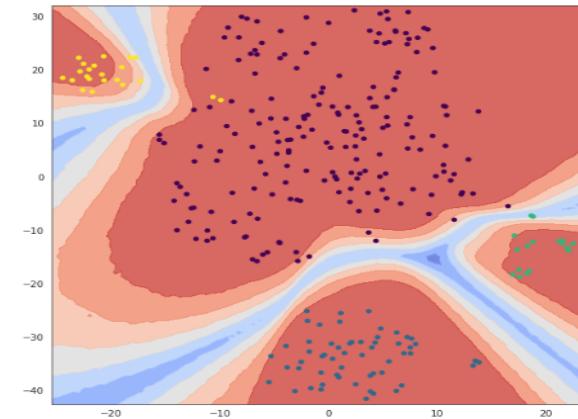
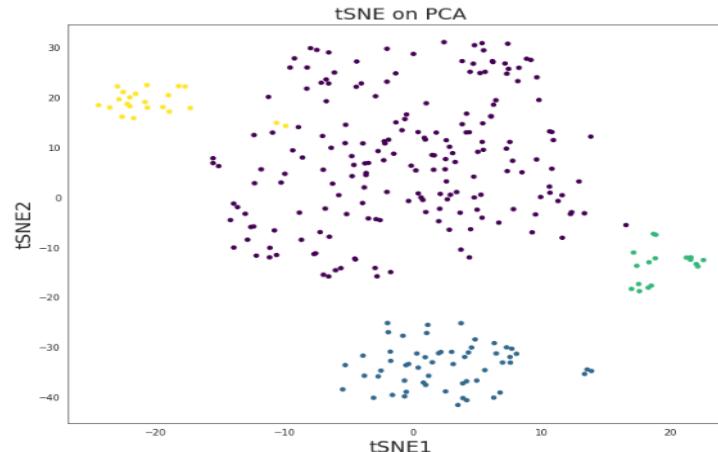
In [14]: # Generate samples the posterior and store them.
n_samples = 100
prior = []
samples = []
w_samples = []
b_samples = []
for i in range(n_samples):
    w_samp = qw.sample()
    b_samp = qb.sample()
    w_samples.append(w_samp)
    b_samples.append(b_samp)
    # also compute the probability of each class for each (w,b) sample.
    prob = tf.nn.softmax(tf.matmul(x_test, w_samp) + b_samp)
    prior.append(prob)
    sample = tf.concat([tf.reshape(w_samp, [-1]), b_samp], 0)
    samples.append(sample.eval())

In [15]: # Compute the accuracy of the model.
# For each sample we compute the predicted class and compare with the test labels.
# Predicted class is defined as the one which as maximum probability.
# We then average over each (w,b) in the posterior giving us a set of accuracies
# Finally we make a histogram of accuracies for the test data.
accy_test = []
for prob in prior:
    y_hat = np.argmax(prob, axis=1).astype(np.float32)
    accy_hat = np.argmax(y_test, axis=1).mean() * 100
    accy_test.append(accy_hat)

plt.hist(accy_test)
plt.title("Histogram of prediction accuracies in the CIFAR10 test data")
plt.xlabel("Accuracy")
plt.ylabel("Frequency")
n1>show;
```

Prediction







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