

flowReMix

(temporary name)

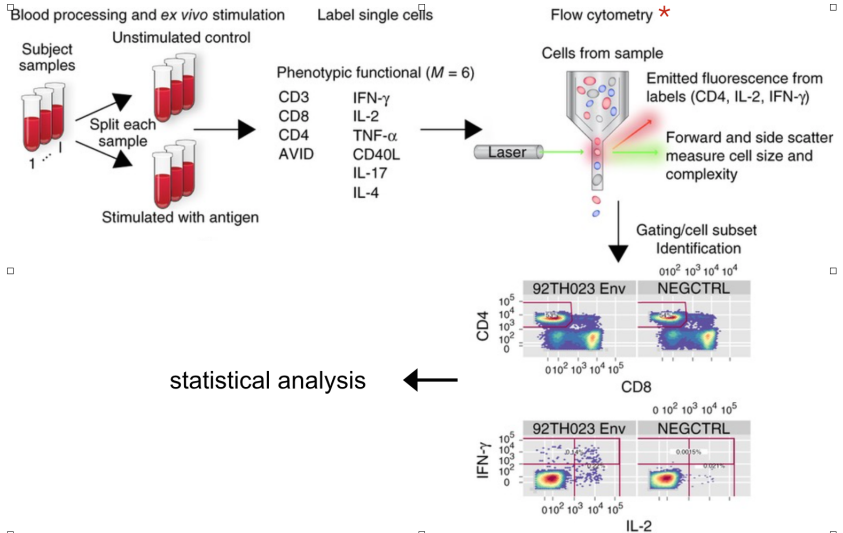
A **Mixture** of **Mixed** Beta-Binomial **Regression**
Models for Analyzing **Flow**-Cytometry Count data

February 21, 2017

Outline

- 1 Introduction to Flow-Cytometry
- 2 Motivation
- 3 Models:
 - A Marginal Model
 - A Joint HMRF model
- 4 Data analysis.
- 5 Computation

Introduction to Cytometry Count Data



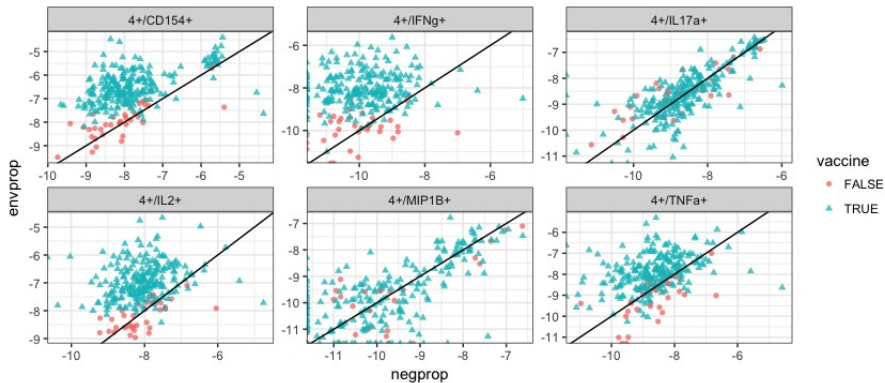
Introduction to Cytometry Count Data

PTID	Subset	stim	count	parentcount
P1003	CD154	stim	38	23524
P1003	CD154	nonstim	31	28099
P1003	CD154,IL17a	stim	23	23524
P1003	CD154,IL17a	nonstim	30	28099
P1003	IFNg	stim	1	23524
P1003	IFNg	nonstim	0	28099
P1003	IFNg,CD154	stim	1	23524
P1003	IFNg,CD154	nonstim	0	28099
P1003	IFNg,IL2	stim	2	23524
P1003	IFNg,IL2	nonstim	0	28099
P1003	IFNg,IL2,CD154	stim	0	23524
P1003	IFNg,IL2,CD154	nonstim	0	28099
P1003	IFNg,IL4,IL2,CD154	stim	0	23524
P1003	IFNg,IL4,IL2,CD154	nonstim	0	28099

The RV144 HIV Vaccine Study

- **286 Subjects**
 - 246 Cases
 - 40 Controls
- **2 Types of stimulus**
 - HIV antigen
 - Negative control
- **6 types of cytokines.**

Marginal Counts for RV144



Motivation: COMPASS

ANALYSIS

computational
BIOLOGY

COMPASS identifies T-cell subsets correlated with clinical outcomes

Lin Lin¹, Greg Finak¹, Kevin Ushey¹, Chetan Seshadri², Thomas R Hawn², Nicole Frahm¹, Thomas J Scriba³, Hassan Mahomed³, Willem Hanekom³, Pierre-Alexandre Bart⁴, Giuseppe Pantaleo⁴, Georgia D Tomaras⁵, Supachai Rerks-Ngarm⁶, Jaranit Kaewkungwal⁷, Sorachai Nitayaphan⁸, Punnee Pitisuttithum⁹, Nelson L Michael¹⁰, Jerome H Kim¹⁰, Merlin L Robb¹¹, Robert J O'Connell¹², Nicos Karasavvas¹², Peter Gilbert¹, Stephen C De Rosa^{1,13}, M Juliana McElrath^{1,2,13} & Raphael Gottardo¹

Or in general, with immune response.

Motivation: COMPASS

ANALYSIS

computational
BIOLOGY

COMPASS identifies T-cell subsets correlated with clinical outcomes

Lin Lin¹, Greg Finak¹, Kevin Ushey¹, Chetan Seshadri², Thomas R Hawn², Nicole Frahm¹, Thomas J Scriba³, Hassan Mahomed³, Willem Hanekom³, Pierre-Alexandre Bart⁴, Giuseppe Pantaleo⁴, Georgia D Tomaras⁵, Supachai Rerks-Ngarm⁶, Jaranit Kaewkungwal⁷, Sorachai Nitayaphan⁸, Punnee Pitisuttithum⁹, Nelson L Michael¹⁰, Jerome H Kim¹⁰, Merlin L Robb¹¹, Robert J O'Connell¹², Nicos Karasavvas¹², Peter Gilbert¹, Stephen C De Rosa^{1,13}, M Juliana McElrath^{1,2,13} & Raphael Gottardo¹

Or in general, with immune response.

How do current methods work? (Approximately)

Current models are baseline/stimulation models.

- Unstimulated blood sample are compared stimulated ones.

For the unstimulated sample of the i th subject out of n , we sample a count proportion:

$$p_{i0} \sim \text{Dirichlet}(\alpha_0, \beta_0),$$

$$y_{i0} \sim \text{Multinomial}(N_{i0}, p_{i0}).$$

Let $k_i \in \{0, 1\}^p$ indicate in which subsets i responds:

$$k_{ij} \sim \text{Ber}(w_j),$$

$$p_{i1, \tau=0} \sim \delta(p_{i0, \tau=0}), \quad p_{i1, \tau=1} | p_{i0, \tau=0} \propto \text{Dirichlet}(\alpha_1, \beta_1)$$

$$y_{i1} \sim \text{Multinomial}(N_{i1}, p_{i1})$$

How do current methods work? (Approximately)

Current models are baseline/stimulation models.

- Unstimulated blood sample are compared stimulated ones.

For the unstimulated sample of the i th subject out of n , we sample a count proportion:

$$p_{i0} \sim \text{Dirichlet}(\alpha_0, \beta_0),$$

$$y_{i0} \sim \text{Multinomial}(N_{i0}, p_{i0}).$$

Let $k_i \in \{0, 1\}^p$ indicate in which subsets i responds:

$$k_{ij} \sim \text{Ber}(w_j),$$

$$p_{i1, \tau=0} \sim \delta(p_{i0, \tau=0}), \quad p_{i1, \tau=1} | p_{i0, \tau=0} \propto \text{Dirichlet}(\alpha_1, \beta_1)$$

$$y_{i1} \sim \text{Multinomial}(N_{i1}, p_{i1})$$

How do current methods work? (Approximately)

Current models are baseline/stimulation models.

- Unstimulated blood sample are compared stimulated ones.

For the unstimulated sample of the i th subject out of n , we sample a count proportion:

$$p_{i0} \sim \text{Dirichlet}(\alpha_0, \beta_0),$$

$$y_{i0} \sim \text{Multinomial}(N_{i0}, p_{i0}).$$

Let $k_i \in \{0, 1\}^p$ indicate in which subsets i responds:

$$k_{ij} \sim \text{Ber}(w_j),$$

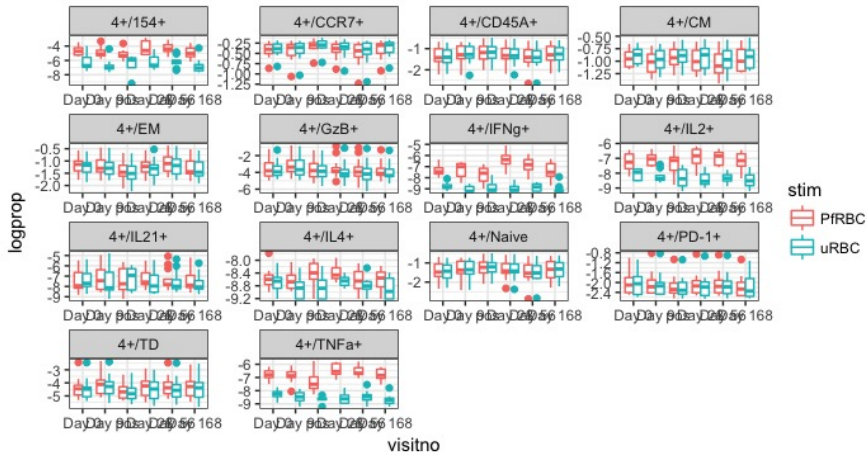
$$p_{i1, \tau=0} \sim \delta(p_{i0, \tau=0}), \quad p_{i1, \tau=1} | p_{i0, \tau=0} \propto \text{Dirichlet}(\alpha_1, \beta_1)$$

$$y_{i1} \sim \text{Multinomial}(N_{i1}, p_{i1})$$

Controlled Human Malaria Infection Study

- 9 Tanzanian adults were infected with Malaria.
 - +3 controls.
- Blood samples were collected at 6 time points.
 - Day 0, day 9, blood parasitemia, Day 28, Day 56, Day 168.
- Two types of stimulation:
 - Infected/uninfected blood-cells.
- 113 measured cell-types divided into 8 groups.

Controlled Human Malaria Infection Study



Motivation - A Regression Model

- We want to be able to include covariates:
 - Batch effects.
 - Other covariates such as age, gender...
- Longitudinal data.
- More than one stimulation.
- Explicit dependence model:
 - For the observed proportions.
 - For response/non-response.

Motivation - A Regression Model

- We want to be able to include covariates:
 - Batch effects.
 - Other covariates such as age, gender...
- Longitudinal data.
- More than one stimulation.
- Explicit dependence model:
 - For the observed proportions.
 - For response/non-response.

Motivation - A Regression Model

- We want to be able to include covariates:
 - Batch effects.
 - Other covariates such as age, gender...
- Longitudinal data.
- More than one stimulation.
- Explicit dependence model:
 - For the observed proportions.
 - For response/non-response.

Motivation - Unique Challenges

- **Dependence**
 - Within sample between cell subsets.
 - Within subject / across time.
- **Heterogenous treatment effect**
- **Over-dispersed Binomial counts**

A Marginal Model - Single Subset

Indexing: **i**-subject, **t**- stimulation/time-point.

Overdispersion \Rightarrow Beta Binomial Model.

$$\text{logit}(\mu_{it}) = X_{it}\beta,$$

$$p_{it} \sim \text{Beta}(M\mu, M(1 - \mu)),$$

$$y_{it} \sim \text{Binom}(N_{it}, p_{it})$$

A Marginal Model - Single Subset

Indexing: **i**-subject, **t**- stimulation/time-point.

Dependence \Rightarrow 'random' subject baseline:

$$\nu_i \sim N(0, \sigma^2)$$

$$\text{logit}(\mu_{it}) = X_{it}\beta + \nu_i$$

$$p_{it} \sim \text{Beta}(M\mu, M(1 - \mu)),$$

$$y_{it} \sim \text{Binom}(N_{it}, p_{it})$$

A Marginal Model - Single Subset

Indexing: **i**-subject, **t**- stimulation, **k**- cluster.

Non-response \Rightarrow Mixture-Model:

$$k \sim Ber(\pi),$$

$$\text{logit}(\mu_{itk}) = X_{it}\beta + T_{it}\tau_k + \nu_i,$$

- T a matrix of covariates related to the treatment.
- τ_k equals 0 if $k = 0$ or $\tau \neq 0$ if $k = 1$.

A Marginal Model - Recap

Indexing: **i**-subject, **t**- stimulation, **k**- cluster.

$$\nu_i \sim N(0, \sigma^2),$$

$$k \sim Ber(\pi),$$

$$\text{logit}(\mu_{itk}) = X_{it}\beta + T_{it}\tau_k + \nu_i,$$

$$p_{it} \sim \text{Beta}(M\mu, M(1 - \mu)),$$

$$y_{it} \sim \text{Binom}(N_{it}, p_{it})$$

Model can be estimated via an EM algorithm

Wellness of Fit Evaluation

How do we evaluate the model?

- We fit the model without information regarding the true treatment allocation.
- The model should be able to discriminate between vaccinees and placebos.
- We use three type of figures:
 - Scatter plots w/classification information.
 - Receiver-Operator Curves.
 - False Detection Rates.

Wellness of Fit Evaluation

How do we evaluate the model?

- We fit the model without information regarding the true treatment allocation.
- The model should be able to discriminate between vaccinees and placebos.
- We use three type of figures:
 - Scatter plots w/classification information.
 - Receiver-Operator Curves.
 - False Detection Rates.

Marginal Model - Results

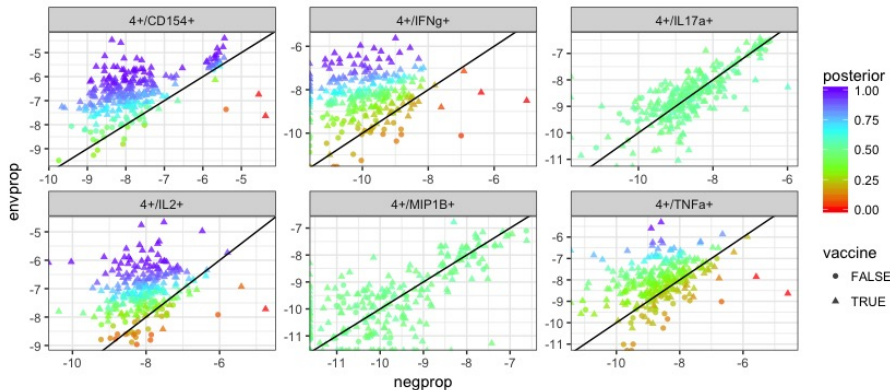


Figure: Posterior Probabilities for RV144 dataset - Independence Model

Comparison w/ MIMOSA - Finak et al. (2013)

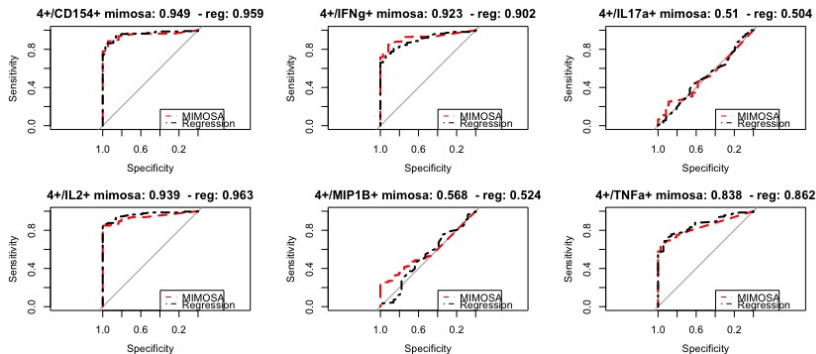


Figure: Comparison with MIMOSA (univariate COMPASS)

Comparison w/ MIMOSA - Finak et al. (2013)

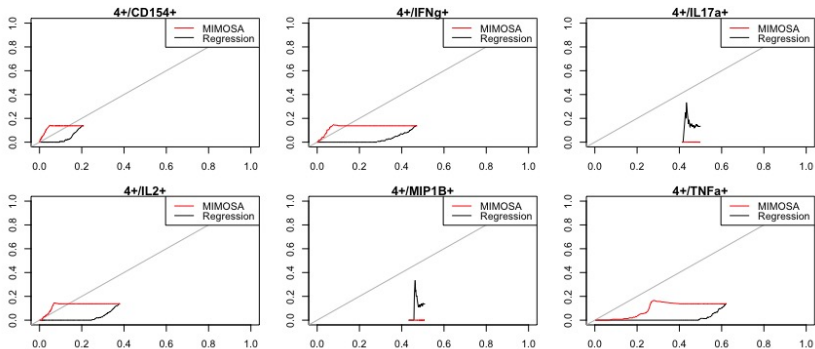


Figure: Comparison with MIMOSA (univariate COMPASS)

Subject-Response Model

Performing analysis for each cell-subset at a time doesn't use all of the information available.

- Random Effects are correlated, can be estimated better simultaneously.
- Correlation structure might be of interest in itself.
- Response is probably not independent across cell-subsets.
- We might be able to improve classification of response by looking at several cell-subsets at once.

Subject-Response Model

Performing analysis for each cell-subset at a time doesn't use all of the information available.

- Random Effects are correlated, can be estimated better simultaneously.
- Correlation structure might be of interest in itself.
- Response is probably not independent across cell-subsets.
- We might be able to improve classification of response by looking at several cell-subsets at once.

Subject-Response Model

Performing analysis for each cell-subset at a time doesn't use all of the information available.

- Random Effects are correlated, can be estimated better simultaneously.
- Correlation structure might be of interest in itself.
- Response is probably not independent across cell-subsets.
- We might be able to improve classification of response by looking at several cell-subsets at once.

A Hidden Markov Random Field Model

Indexing: **i**-subject, **t**- stimulation, **j**- subset, **k**- cluster.

Denote cluster (Response) by a $k \in \{0, 1\}^p$ vector with 1 indicating a responsive subset.

We assume an Ising model for the dependence structure between subsets:

$$P(k) \propto \sum_{j=1}^p k_j \theta_j + \sum_{s \neq t} k_t k_s \theta_{st},$$

$$P(k_j = 1 | k_{-j}) = \theta_j + \sum_{t \neq j} k_t \theta_{tj}.$$

We can induce sparsity through an ℓ_1 penalty.

A Hidden Markov Random Field Model

Indexing: **i**-subject, **t**- stimulation, **j**- subset, **k**- cluster.

Denote cluster (Response) by a $k \in \{0, 1\}^p$ vector with 1 indicating a responsive subset.

We assume an Ising model for the dependence structure between subsets:

$$P(k) \propto \sum_{j=1}^p k_j \theta_j + \sum_{s \neq t} k_t k_s \theta_{st},$$

$$P(k_j = 1 | k_{-j}) = \theta_j + \sum_{t \neq j} k_t \theta_{tj}.$$

We can induce sparsity through an ℓ_1 penalty.

A Hidden Markov Random Field Model

Indexing: **i**-subject, **t**- stimulation, **j**- subset, **k**- cluster.

Denote cluster (Response) by a $k \in \{0, 1\}^p$ vector with 1 indicating a responsive subset.

We assume an Ising model for the dependence structure between subsets:

$$P(k) \propto \sum_{j=1}^p k_j \theta_j + \sum_{s \neq t} k_t k_s \theta_{st},$$

$$P(k_j = 1 | k_{-j}) = \theta_j + \sum_{t \neq j} k_t \theta_{tj}.$$

We can induce sparsity through an ℓ_1 penalty.

A Hidden Markov Random Field Model

Indexing: **i**-subject, **t**- stimulation, **j**- subset, **k**- cluster.

$$\nu_i \sim N(0, \Sigma),$$

$$k_i \sim \text{Ising}(\theta).$$

$$\text{logit}(\mu_{ijtk}) = X_{ijt}\beta + T_{ijt}\tau_{k_i} + \nu_{ij},$$

$$y_{ijtk} \sim \text{Beta-Binomial}(N_{it}, \mu_{ijtk}, M_j),$$

HMRF Model - Results

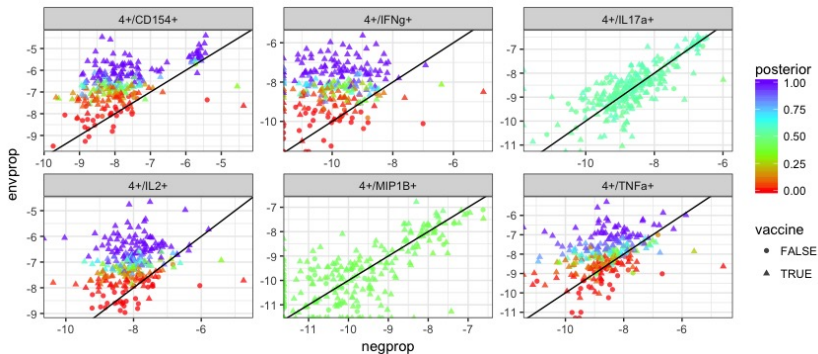


Figure: Scatter Plot for HMRF Model

Subset-Response Model - Results

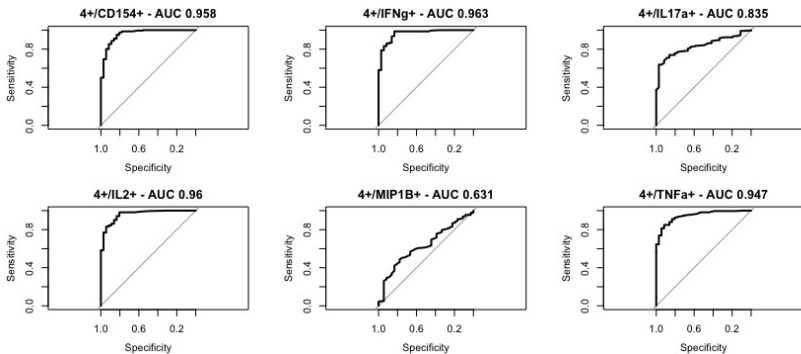


Figure: ROC for HMRF Model

Subset-Response Model - Results

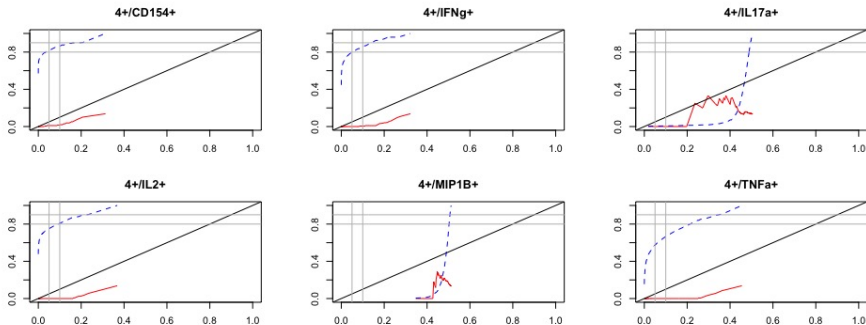


Figure: FDR for HMRF Model

Simulated Data Experiment

- Posterior probabilities are not well calibrated.
 - Might be due to true non-response.
- Is the optimization algorithm estimating the model properly?
- Does the model fit the data well?
- To find out:
 - We generate data according to the estimated model.
 - Fit should be perfect.
 - Is the artificial data similar to the real data?

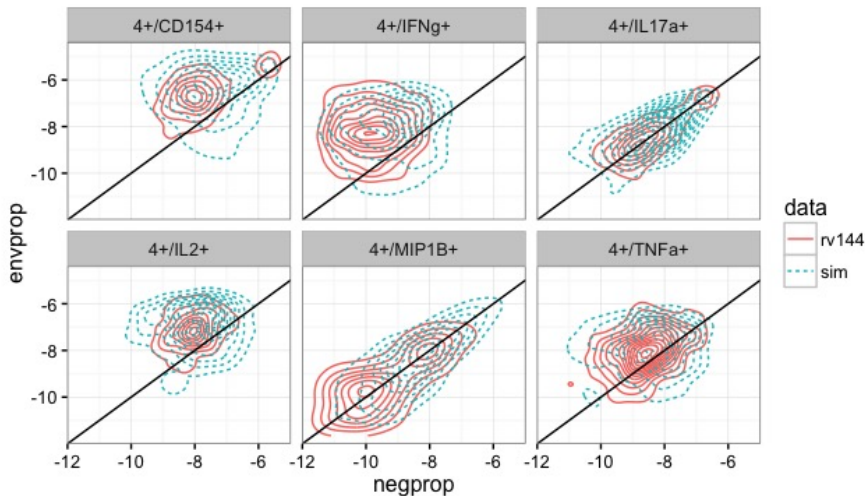
Simulated Data Experiment

- Posterior probabilities are not well calibrated.
 - Might be due to true non-response.
- Is the optimization algorithm estimating the model properly?
- Does the model fit the data well?
- To find out:
 - We generate data according to the estimated model.
 - Fit should be perfect.
 - Is the artificial data similar to the real data?

Simulated Data Experiment

- Posterior probabilities are not well calibrated.
 - Might be due to true non-response.
- Is the optimization algorithm estimating the model properly?
- Does the model fit the data well?
- To find out:
 - We generate data according to the estimated model.
 - Fit should be perfect.
 - Is the artificial data similar to the real data?

How close are we to the distribution of the data?



RV144 Booleans Dataset

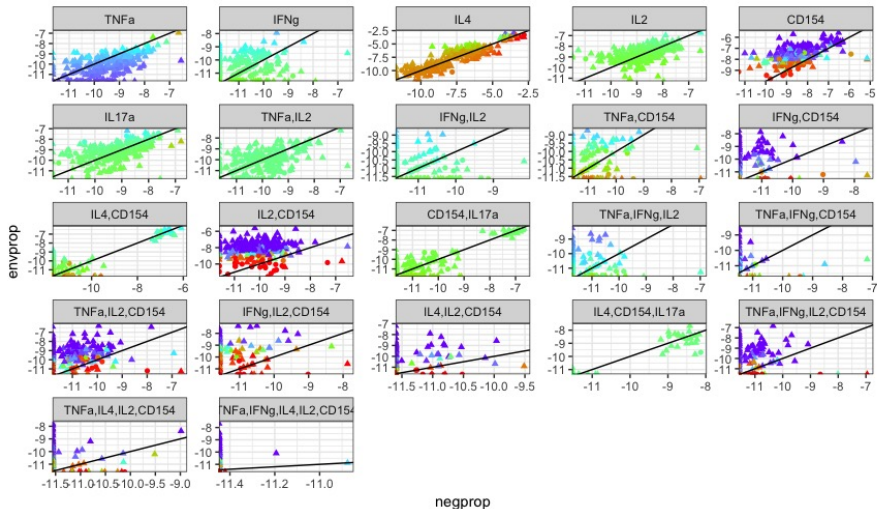
- So far we worked with marginal counts - can be obtained from bulk assays.
- single-cell measurements enable a more comprehensive understanding of cellular functions.
- **The degree of functionality** (numbered of expressed cytokines) of responsive cell-subsets has been correlated with favorable outcomes in vaccine studies.

RV144 Booleans Dataset

- So far we worked with marginal counts - can be obtained from bulk assays.
- single-cell measurements enable a more comprehensive understanding of cellular functions.
- **The degree of functionality** (numbered of expressed cytokines) of responsive cell-subsets has been correlated with favorable outcomes in vaccine studies.

RV144 - Booleans Dataset

226 vaccinees, and 36 placebos, 24 cell-subsets.



RV144 - Booleans Dataset

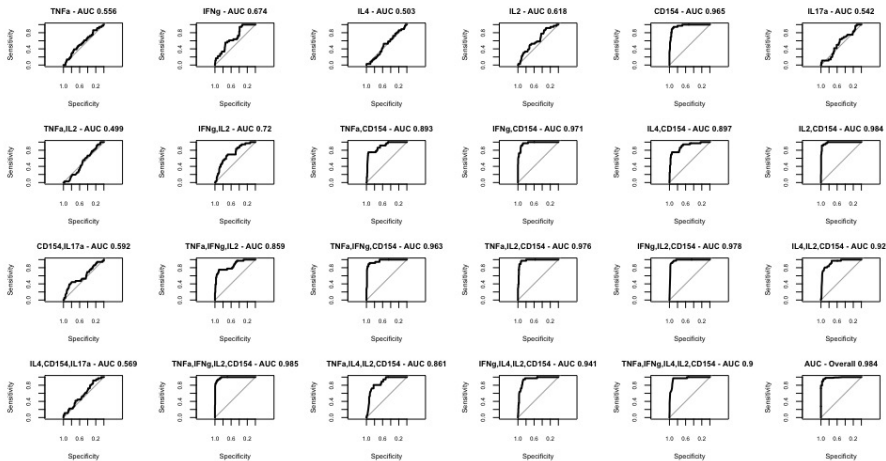


Figure: ROC for RV144 booleans dataset

RV144 - Booleans Dataset

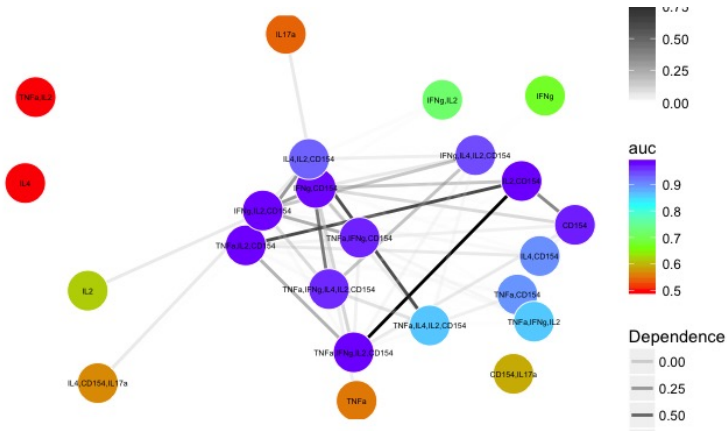


Figure: Estimated Ising Model

RV144 - Booleans Dataset

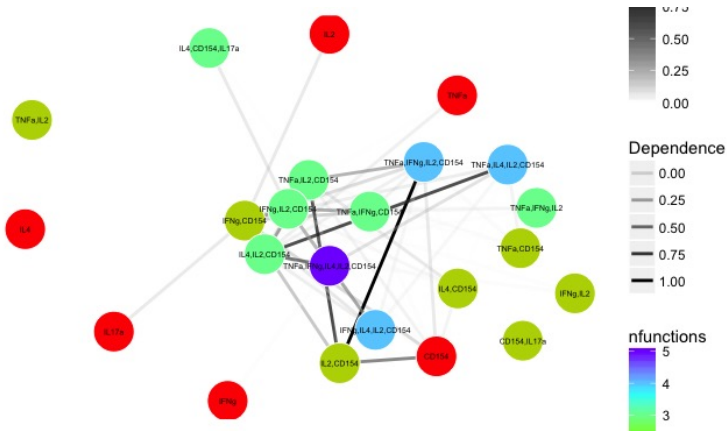


Figure: Estimated Ising Model

Controlled Human Malaria Infection Study

- 9 Tanzanian adults were infected with Malaria.
 - +3 controls.
- Blood samples were collected at 6 time points.
 - Day 0, day 9, blood parasitemia, Day 28, Day 56, Day 168.
- Two types of stimulation:
 - Infected/uninfected blood-cells.
- 113 measured cell-types divided into 8 groups.

Controlled Human Malaria Infection Study

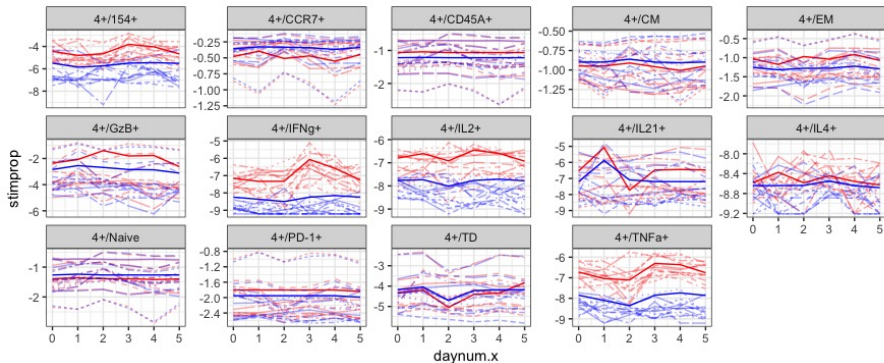


Figure: Stimulated vs. Unstimulated

Controlled Human Malaria Infection Study

FDR adjusted p-values for Malaria Dataset

	4+	4+/CXCR5+	4+/CXCR5+/PD-1+	8+	8+/CXCR5+	56+dim	56+hi	NK T cells
154+	0.001	0.0045	0.001	0.8	0.7			0.001
CCR7+	0.97	1		0.9	0.7			
CD45A+	0.54	0.5		0.45	0.7			
CM	0.8	1	1	0.9	0.9			
EM	0.28	0.0001	0.00001	0.9	0.7			
GzB+	0.0345			0.11		0.001	0.00001	0.21
IFNg+	0.0001	0.46	0.28	0.056		0.000001	0.7	0.01
IL2+	0.0001	0.46	0.02	0.6	0.7			0.26
IL21+	0.49	0.46		0.9		0.63	0.14	0.6
IL4+	0.46	0.56		0.68	0.7		0.7	0.28
Naive	0.6	0.55	0.7	0.91	0.7			
PD-1+	0.003			0.53	0.7			
TD	0.4259	0.53	0.51	0.43	0.7			
TNFA+	0.0001	0.09	0.001	0.001		0.03		0.0000001

Controlled Human Malaria Infection Study

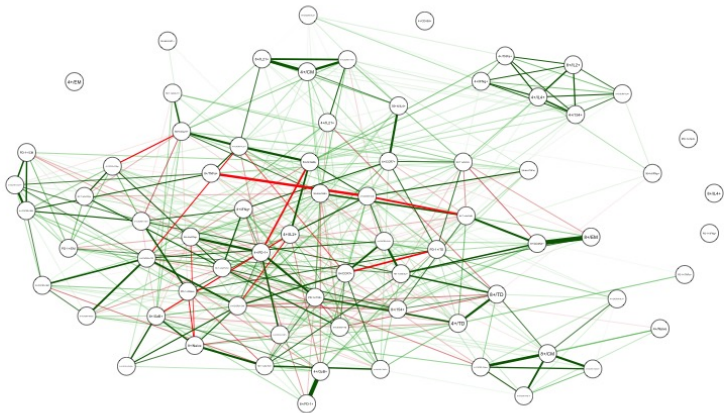


Figure: Stimulated vs. Unstimulated

Computation

Thank you!

Questions?

AmitMeir@uw.edu