

Statistical network inference

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Outline

Statistics for networks

Network inference

Gaussian graphical models

Tree-based Bayesian inference

Extensions

Concluding remarks & questions

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Network: convenient way to describe

connexions / relations / interactions \rightarrow links $i \sim j$

between

individuals / genes / species / entities \rightarrow nodes i

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'Network' = graph G :

$$G = (V, E)$$

$V = \{1, \dots, p\}$ = set of nodes, E = set of edges.

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Alternatively: Adjacency matrix

$$A = [A_{ij}] : \quad A_{ij} = \begin{cases} 1 & \text{if } i \sim j, \\ 0 & \text{otherwise.} \end{cases}$$

Different questions

Understanding the network topology:

- ▶ Data = observed network
- ▶ Questions: central nodes? cluster structure? small-world property? ...

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Each to be combined with covariates, time, missing data, ...

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A brief review

Data. p species ($i = 1..p$), n replicates ($r = 1..n$)

$$Y_{ir} = \text{abundance of species } i \text{ in replicate } r$$
$$Y_r = (Y_{ir})_{i=1..p} = \text{vector of abundances in replicate } r$$

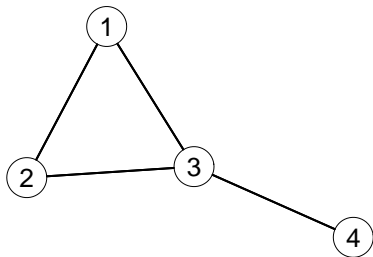
Goal. Infer the **species interaction network** from the set of Y_r ? [15]

Remarks.

- ▶ Need to specify the type of interaction
- ▶ Need to distinguish between direct and indirect interactions

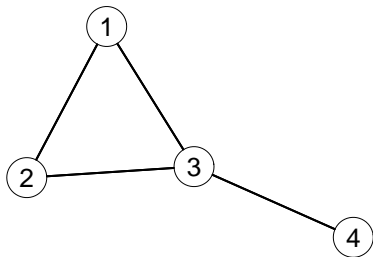
General framework: Graphical models [6]

Example: (undirected graph)



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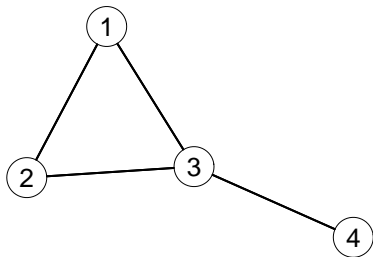


Properties:

All variables are dependent (connected graph).

General framework: Graphical models [6]

Example: (undirected graph)



Properties:

All variables are dependent (connected graph).

Some are conditionally independent, e.g.

$$Y_4 \perp (Y_1, Y_2) | Y_3$$

Graphical models

More precisely. P = joint distribution faithful to G iff

$$P(Y_1, \dots, Y_p) \propto \prod_{C \in \mathcal{C}_G} \psi_C(Y_C)$$

where \mathcal{C}_G = set of cliques of G . [4]

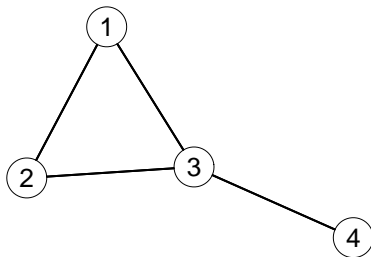
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Example.



$$P(Y_1, Y_2, Y_3, Y_4) \propto \psi_1(Y_1, Y_2, Y_3) \times \psi_2(Y_3, Y_4)$$

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Generic statistical model.

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Critical issue. There are $2^{p(p-1)/2}$ possible graphs

p	5	10	20	50
# graphs	10^3	10^{14}	10^{57}	10^{369}

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GGM = Gaussian graphical models

Gaussian distribution.

$$Y_r \sim \mathcal{N}_p(\mu, \Sigma)$$

μ = vector of means, Σ = covariance matrix.

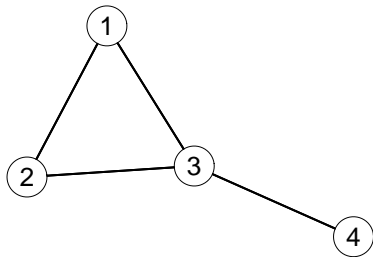
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A nice property.



Adjacency matrix

$$A = \begin{bmatrix} 0 & 1 & 1 & 0 \\ 1 & 0 & 1 & 0 \\ 1 & 1 & 0 & 1 \\ 0 & 0 & 1 & 0 \end{bmatrix}$$

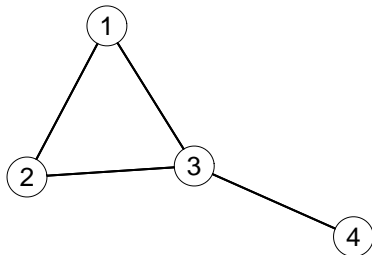
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Covariance matrix

$$\Sigma \propto \begin{bmatrix} 1 & -.25 & -.41 & .25 \\ -.25 & 1 & -.41 & .25 \\ -.41 & -.41 & 1 & -.61 \\ .25 & .25 & -.61 & 1 \end{bmatrix}$$

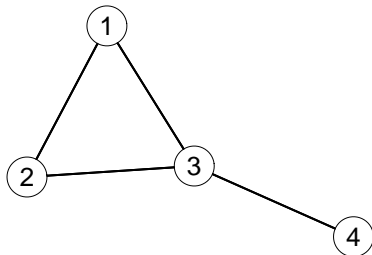
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Inverse covariance matrix

$$\Sigma^{-1} \propto \begin{bmatrix} 1 & .5 & .5 & 0 \\ .5 & 1 & .5 & 0 \\ .5 & .5 & 1 & .5 \\ 0 & 0 & .5 & 1 \end{bmatrix}$$

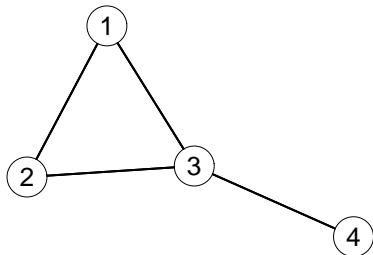
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Estimated inverse covariance matrix

$$\hat{\Sigma}^{-1} \propto \begin{bmatrix} 1 & .48 & .61 & .09 \\ .48 & 1 & .67 & .06 \\ .61 & .67 & 1 & .46 \\ .09 & .06 & .46 & 1 \end{bmatrix}$$

($n = 100$)

Sparsity

Sparsity assumption:

$\Omega = \Sigma^{-1}$ is sparse

= most entries of Ω are zeros.

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$$\Omega = \Sigma^{-1} \text{ is sparse}$$

= most entries of Ω are zeros.

A series of approaches for Gaussian data

- Sparse regression of each species on the others:

$$Y_i = a_i + \sum_{j \neq i} b_{ij} Y_j + E_i \quad \text{forcing most } b_{ij} = 0 \text{ [8]}$$

- Directly estimate Ω forcing most $\omega_{ij} = 0$ [3]
using, e.g, Lasso penalty [14,2] or more refined [1].

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Same problem. Infer G based on an iid sample $(Y_r) \sim P$ faithful to G .

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Tree assumption: The network G is a spanning tree, i.e.

$$\left. \begin{array}{l} G \text{ is connected} \\ G \text{ has no cycle} \end{array} \right\} \rightarrow G \text{ has } p - 1 \text{ edges (sparse)}$$

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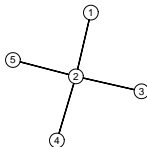
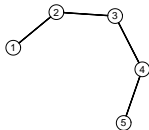
Bayesian inference: aim at providing

- ▶ the global posterior distribution of G given the data Y : $P(G|Y)$
- ▶ or edge probabilities:

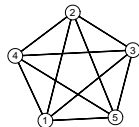
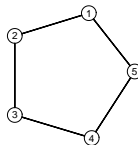
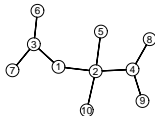
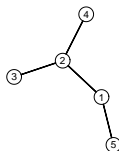
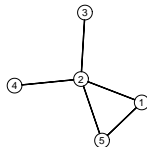
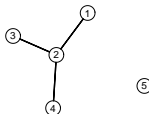
$$P(i \sim j | Y)$$

Tree-shaped network

Spanning trees



Non spanning trees



Exact Bayesian inference

Bayesian inference requires to sum over all possible graphs

→ sum over all possible spanning trees ($\#\mathcal{T} = p^{p-2}$).

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An algebraic tool. w_{ij} = weight of (i, j)

- ▶ Score of a tree = product of the weights of its branches

$$s(T) = \prod_{(i,j) \in T} w_{ij}$$

- ▶ Matrix-tree theorem:

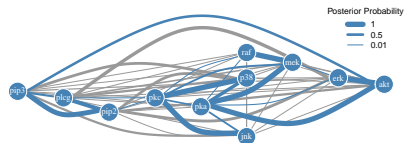
$$\sum_{T \in \mathcal{T}} s(T) \text{ is computable in } O(p^3)$$

Illustration: Raf pathway [13]

Flow cytometry data for $p = 11$ proteins from the Raf signaling pathway [11]



'ground truth'



posterior probabilities



most likely tree



second most likely tree

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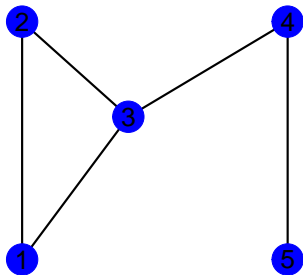
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Removing nodes

Complete network (all nodes).

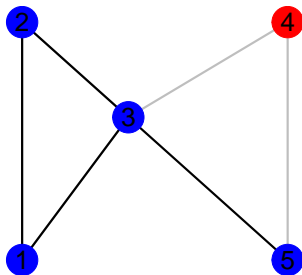
Graphical model



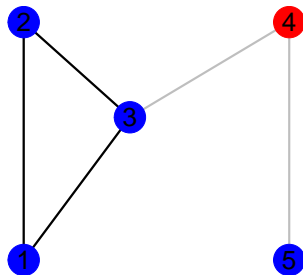
Removing nodes

Removing one node.

Marginal graph (missing node)



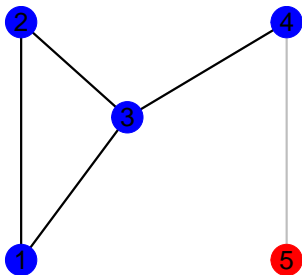
Conditional graph (observed node)



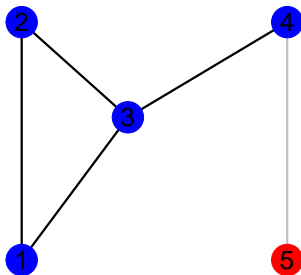
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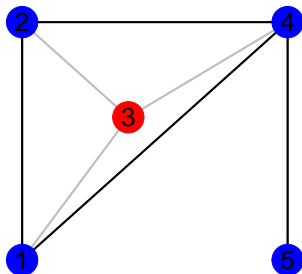
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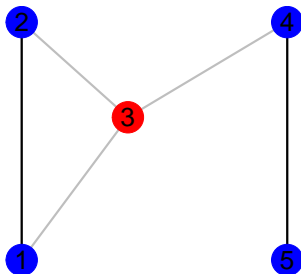
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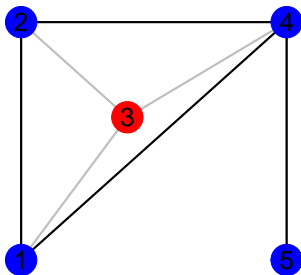
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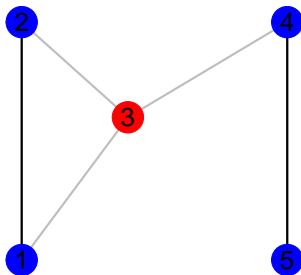
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Marginal graph (missing node)



Conditional graph (observed node)



More complex patterns for directed graphical models.

Accounting for covariates (1/3)

Deciphering the pathobiome: Intra- and interkingdom interactions involving the pathogen *E. alphioides*. [5]

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Data.

- ▶ 3 trees \times few tens of leaves per tree
- ▶ Abundance of few tens of (fungal and bacterial) species on each leaves via NGS
- ▶ Few covariates describing both trees and leaves

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Questions.

- ▶ Infer the ecological network
- ▶ Account for covariates (to avoid spurious edges)
- ▶ Deal with NGS counts as (Y_{ir}) measurements

Accounting for covariates (2/3)

Proposed strategy.

1. Perform regression on the covariates x for each species i :

$$Y_{ir} \sim \mathcal{P}(\mu_{ir}), \quad \log \mu_{ir} = x_r \beta_i \quad \rightarrow \quad \hat{\mu}_{ir} = e^{x_r \hat{\beta}_i}$$

2. Compute the Pearson residuals $\tilde{Y}_{ir} = (Y_{ir} - \hat{\mu}_{ir}) / \sqrt{\hat{\mu}_{ir}}$
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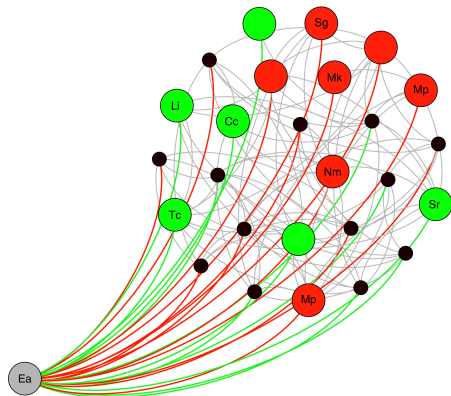
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Still unsolved problem.

- How to account for the uncertainty of the $\hat{\beta}_i$ in the inference of G ?

Accounting for covariates (3/3)



●: *E. alphitoides*

●: positively correlated fungal OTUs

●: negatively correlated fungal OTUs

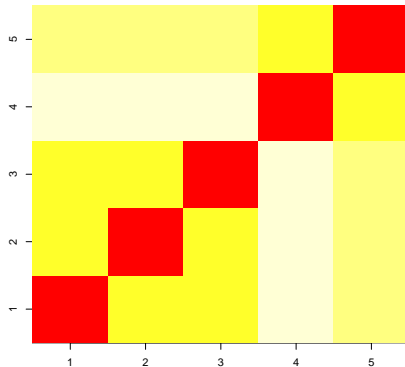
●: bacterial OTUs

Missing nodes (1/3)

Fact. Block-structured empirical correlation matrix.

→ Each block could be associated with an unobserved node.

→ Can we infer such missing nodes?



Missing nodes (2/3)

Problem statement. There exist a complete vector

$$\underbrace{(Y_1, \dots, Y_p)}_{O=\text{observed}}, \underbrace{(Z_1, \dots, Z_r)}_{H=\text{hidden}}$$

the distribution P of which is faithful to a graph G .

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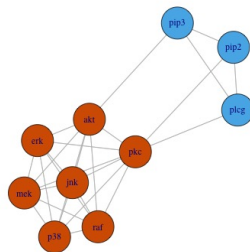
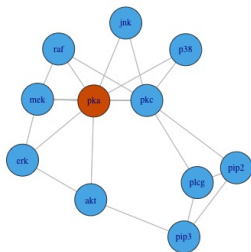
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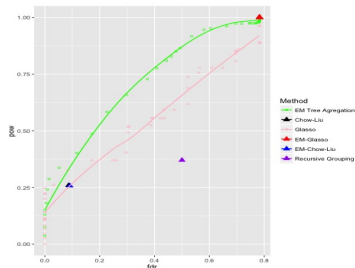
EM algorithm. [10]

- ▶ E-step: infer H from O with current parameters (μ, Σ, G, \dots)
- ▶ M-step: update the parameters using O and \hat{H} (using [13] for G).

Missing nodes (3/3)



Accuracy for edge detection
based on edge probability:



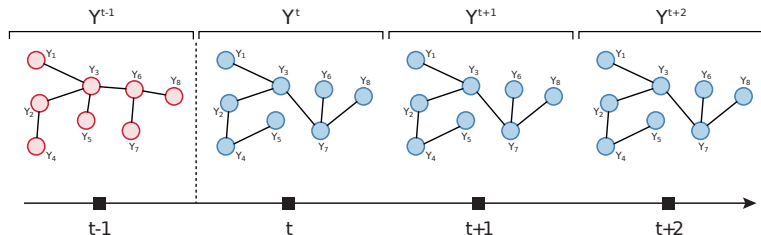
Change-point detection (1/2)

Data: $Y_t = (Y_{1t}, \dots, Y_{pt})$ collected along time t .

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Problem: Suppose that Y_t is associated with graph G_t , that is affected by abrupt changes:



→ Infer both the change-points and the network associated with each period [9,12]

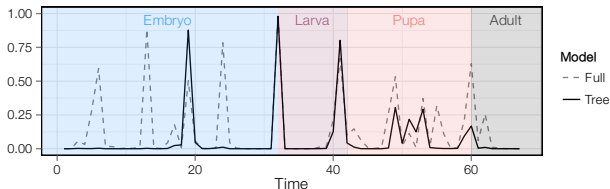
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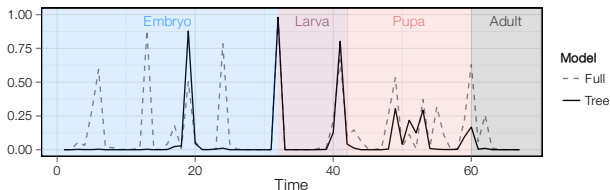
Posterior probability of change-points:



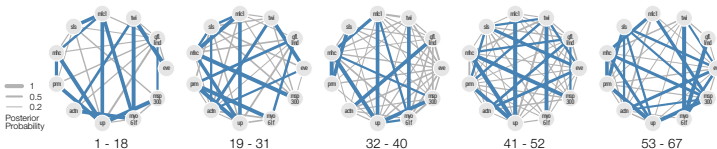
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Inferred networks:



Concluding remarks & questions

A **generic framework** for network inference, with not completely solved problems:

- ▶ Deal with NGS counts (non Gaussian)
- ▶ Accounting for covariates
- ▶ Incompletely observed species and/or variables

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Questions & remarks.

- ▶ Network = set of **binary** interactions
- ▶ What is an ecological network?

References I



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