

Bayesian variable selection logistic regression: multivariate metaanalysis in GWAS

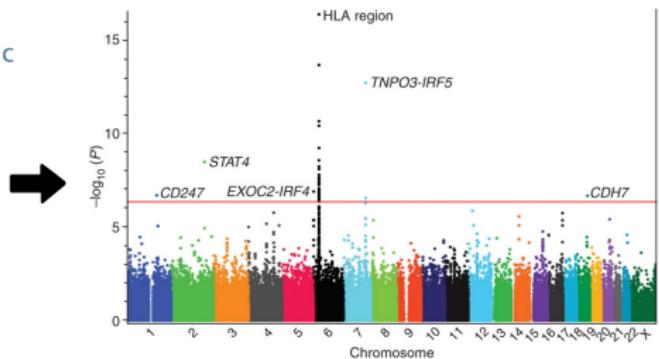
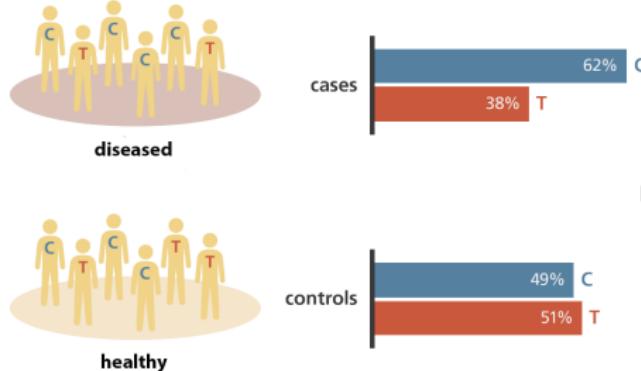
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Genome-wide association studies (GWAS)



- ▶ Discovered thousands of variants associated with complex diseases

Association tests in GWAS

# of samples	Genotype (x)						Phenotype
	..	GA	TT	AT	GC	AC	..
..	GG	TT	AT	GG	AA	..	y_2
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..	GA	TC	AT	GC	CC	..	y_4
..	GG	TT	AT	CC	AC	..	y_5
..	AA	TC	TT	CC	AC	..	y_6

Association tests in GWAS

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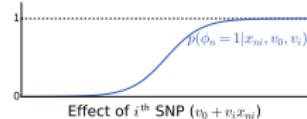
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$$p(y_n = 1 | x_{ni}, v_0, v_i) = \text{lf}(v_0 + v_i x_{ni}) \quad \text{Binary phenotype}$$



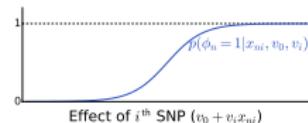
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- ▶ Is the coefficient v_i significantly different from 0? \Rightarrow P-values



Strengths

- Straightforward
- Computationally fast
- Conservative
- Easy to interpret

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Challenges

- Linkage disequilibrium
- Genetic networks
- Low effect sizes

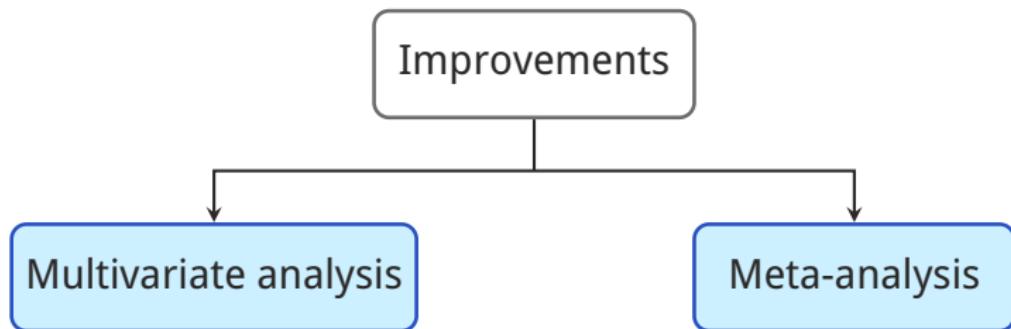
Univariate methods

Strengths

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Challenges

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- Genetic networks
- Low effect sizes

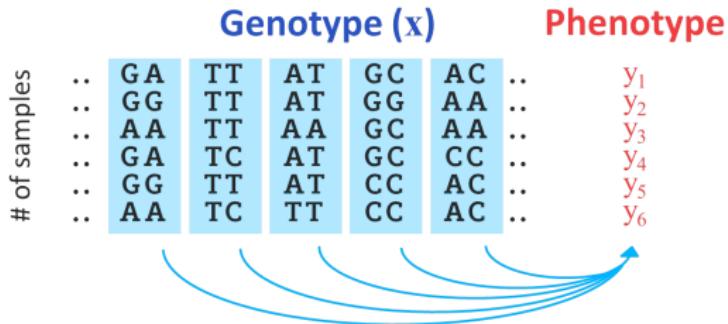


Multivariate methods

# of samples	Genotype (x)					Phenotype	
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	..	AA	TT	AA	GC	AA	y_2
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Multivariate methods



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The diagram illustrates the relationship between genotype and phenotype. It shows a grid of genotype data (x) with 6 rows and 6 columns. The first column is labeled '# of samples' and contains six dots. The subsequent five columns represent different loci or genes, with each cell containing a two-letter sequence (e.g., GA, TT, AT, GC, AC). To the right of the grid, the word 'Phenotype' is written in red, followed by six red labels: y_1 , y_2 , y_3 , y_4 , y_5 , and y_6 . Below the grid, six blue curved arrows originate from the bottom of each row and point upwards towards the corresponding y_i label, indicating a mapping or regression relationship.

$$y_n = v_0 + \sum_i v_i x_{ni} + \epsilon, \quad \text{with} \quad \epsilon \sim \mathcal{N}(0, \sigma^2) \quad \text{Quantitative phenotype}$$

Multivariate methods

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The diagram illustrates the relationship between genotype and phenotype. It shows a grid of genotype data (x) with rows labeled by sample index (..). Each row contains five genotype entries (e.g., GA, TT, AT, GC, AC). To the right of the grid, six phenotype values (y1 through y6) are listed. Blue curved arrows point from each row of the genotype grid to its corresponding phenotype value.

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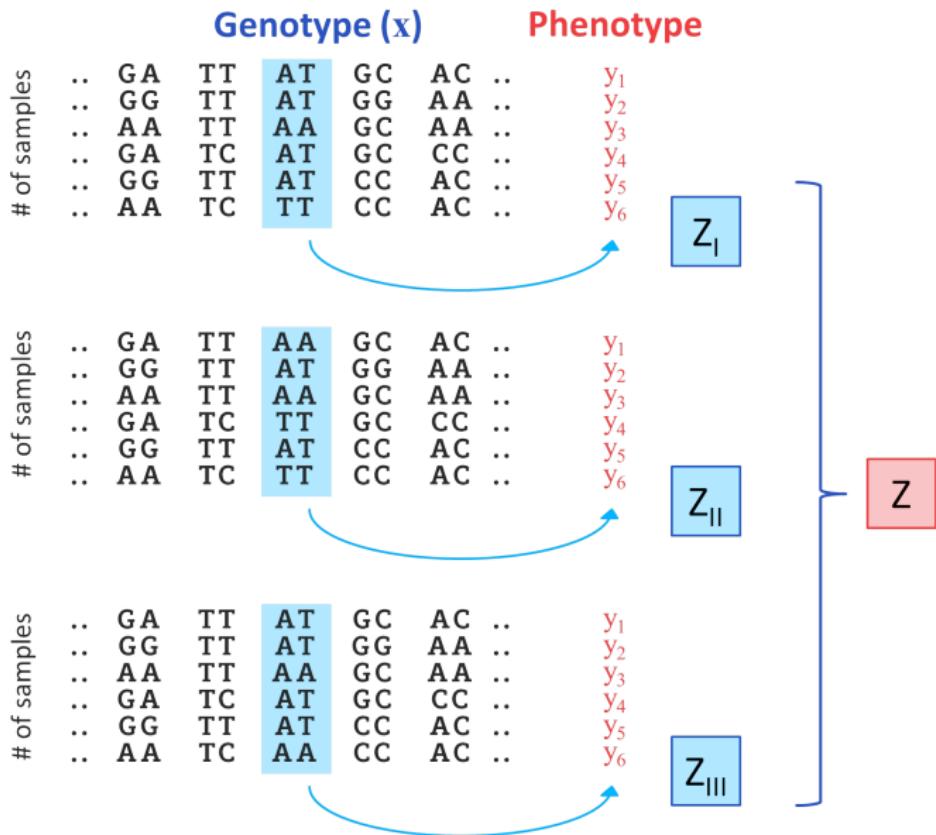
- ▶ Multivariate methods perform better than univariate methods

Meta-analysis

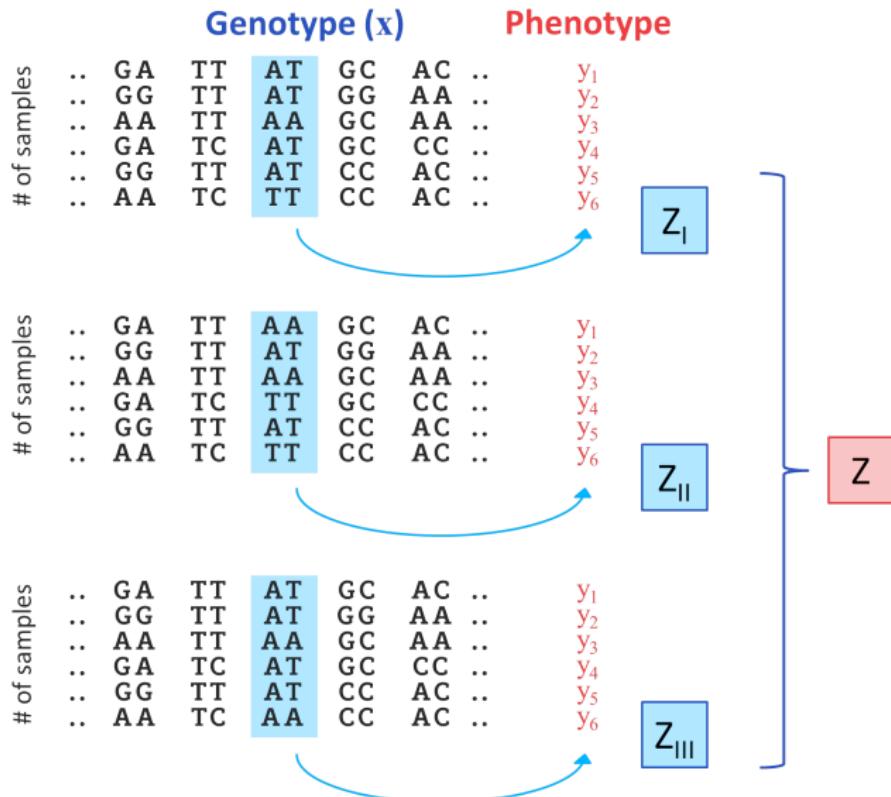
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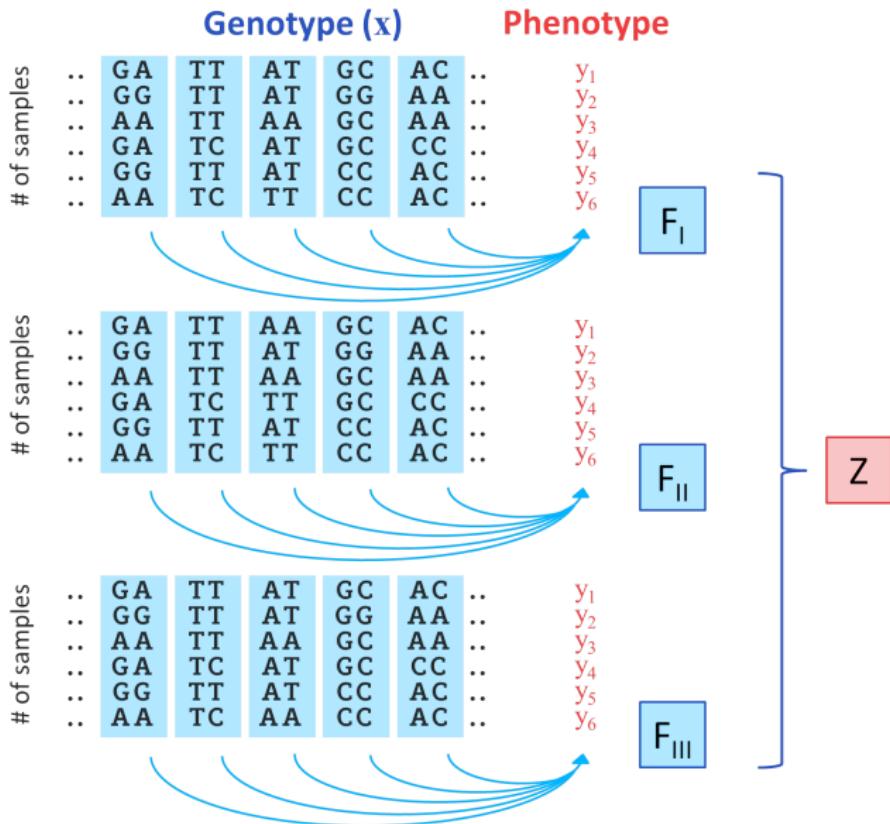
Meta-analysis



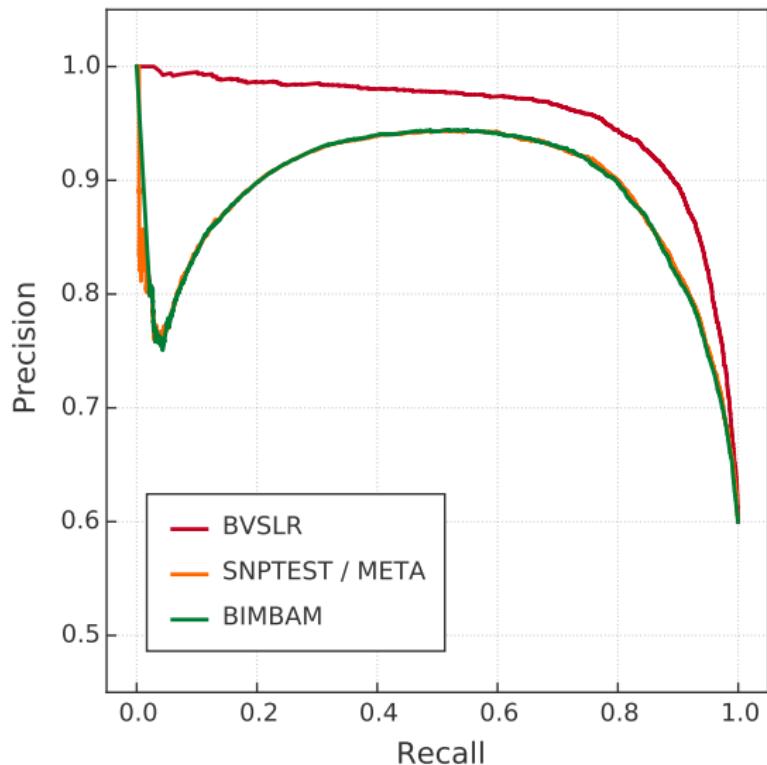
Goal of our method



Goal of our method



Preview of BVSLR



$$\text{Precision} = \frac{\text{TP}}{\text{TP} + \text{FP}}$$
$$\text{Recall} = \frac{\text{TP}}{\text{TP} + \text{FN}}$$

Bayesian variable selection regression (BVSR)

BIMBAM

Servin and Stephens, *PLoS Genetics* 2007
Guan and Stephens, *Ann. Appl. Stats.* 2011

$$y_n = v_0 + \sum_i v_i x_{ni} + \epsilon, \quad \text{with} \quad \epsilon \sim \mathcal{N}(0, \tau^{-1}) \quad \text{Quantitative phenotype}$$

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- ▶ Likelihood for N patients:

$$p(\mathbf{y} | \mathbf{x}, \mathbf{v}, \tau) = \mathcal{N}(\mathbf{y} | \mathbf{x}^\top \mathbf{v}, \tau^{-1} \mathbb{I})$$

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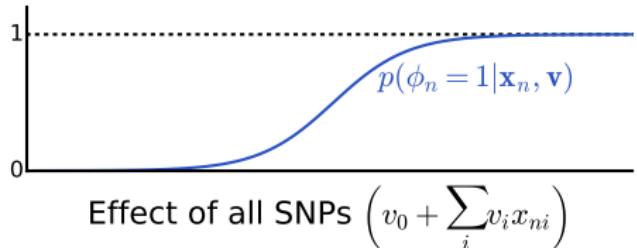
- ▶ Likelihood for N patients:

$$p(\mathbf{y} | \mathbf{x}, \mathbf{v}, \tau) = \mathcal{N}(\mathbf{y} | \mathbf{x}^T \mathbf{v}, \tau^{-1} \mathbb{I})$$

- ▶ Number of SNPs \gg samples → Overfitting
- ▶ Effective priors on \mathbf{v} for sparsity

Bayesian variable selection logistic regression (BVSLR)

$$p(\phi_n = 1 | \mathbf{x}_n, \mathbf{v}) = \text{lf}\left(v_0 + \sum_i v_i x_{ni}\right)$$

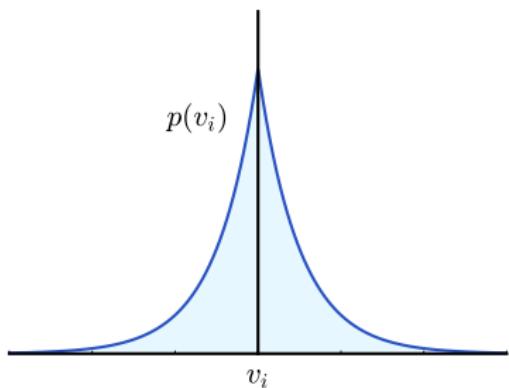


- Likelihood for N patients:

$$p(\boldsymbol{\phi} | \mathbf{x}, \mathbf{v}) = \prod_{n=1}^N p(\phi_n | \mathbf{x}_n, \mathbf{v}) = \prod_{n=1}^N \frac{\exp(\phi_n \mathbf{v}^\top \mathbf{x}_n)}{1 + \exp(\mathbf{v}^\top \mathbf{x}_n)}$$

LASSO penalisation

- ▶ Constraint: $\sum_i |v_i| \leq t$, where $t(> 0)$ is a *tuning parameter*.
- ▶ Applied as a Lagrangian penalty to the joint log-likelihood.



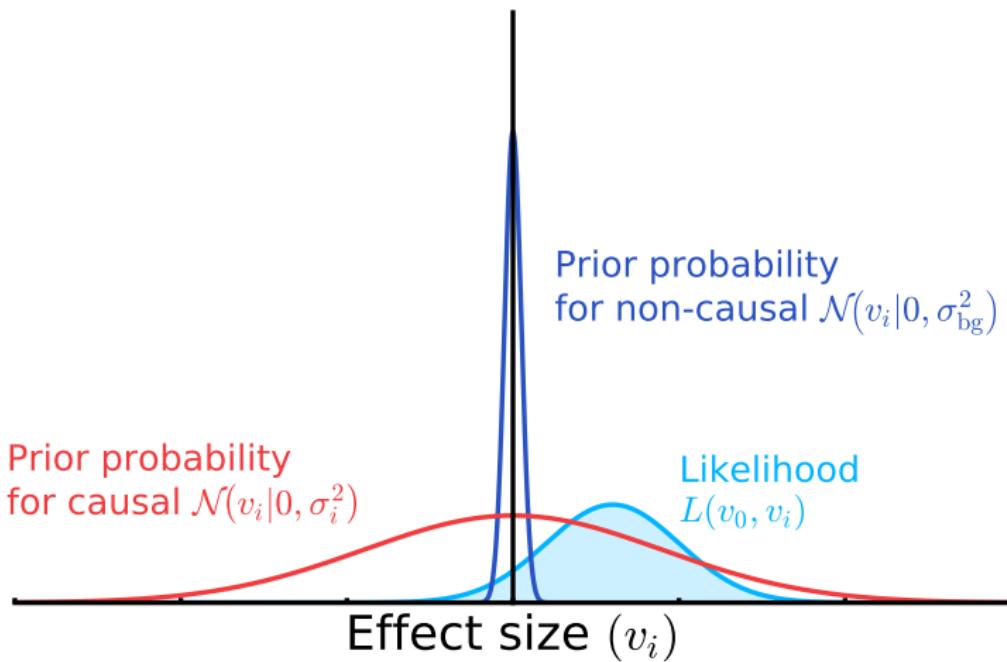
LASSO penalty assumes implicit Laplace prior \rightarrow more zero-valued coefficients.

Problems:

- ▶ Multicollinearity
- ▶ Variability in penalty parameter

Sparsity in BVSR / BVSLR

Looks at both **null hypothesis** and **alternate hypothesis**



Priors in BVSR

$$p(\mathbf{y} | \mathbf{x}, \mathbf{v}, \tau) = \mathcal{N}(\mathbf{y} | \mathbf{x}^\top \mathbf{v}, \tau^{-1} \mathbb{I})$$

$$p(\tau) = \text{Gamma}\left(\frac{\lambda}{2}, \frac{\kappa}{2}\right)$$

$$p(v_0 | \tau) = \mathcal{N}(v_0 | 0, \sigma_\mu^2 / \tau)$$

$$p(v_i | \tau) = \underbrace{(1 - \pi) \delta_0}_{\text{Non-causal}} + \underbrace{\pi \mathcal{N}(v_i | 0, \sigma_a^2 / \tau)}_{\text{Causal}}$$

Hyperparameters $\Rightarrow \lambda, \kappa, \pi, \sigma_\mu, \sigma_a$

Priors in BVSLR

$$p(\boldsymbol{\phi} | \mathbf{x}, \mathbf{v}) = \prod_{n=1}^N \frac{\exp(\phi_n \mathbf{v}^\top \mathbf{x}_n)}{1 + \exp(\mathbf{v}^\top \mathbf{x}_n)}$$

$$p(v_i | \boldsymbol{\theta}) = \underbrace{(1 - \pi) \mathcal{N}(v_i | 0, \sigma_{bg}^2)}_{\text{Non-causal}} + \underbrace{\pi \mathcal{N}(v_i | \mu, \sigma^2)}_{\text{Causal}}$$

Hyperparameters $\boldsymbol{\theta}$ $\Rightarrow \pi, \mu, \sigma_{bg}, \sigma$

Causality configurations

$$\begin{aligned} p(v_i | \boldsymbol{\theta}) &= \underbrace{(1 - \pi) \mathcal{N}(v_i | 0, \sigma_{\text{bg}}^2)}_{\text{Non-causal}} + \underbrace{\pi \mathcal{N}(v_i | \mu, \sigma^2)}_{\text{Causal}} \\ &= \sum_{z_i=0,1} \pi^{z_i} (1 - \pi)^{(1-z_i)} \mathcal{N}(v_i | \mu_{\mathbf{z},i}, \sigma_{\mathbf{z},i}^2) \\ \mu_{\mathbf{z},i} &= z_i \mu \quad \text{and} \quad \sigma_{\mathbf{z},i}^2 = \sigma_{\text{bg}}^2 + z_i [\sigma^2 - \sigma_{\text{bg}}^2] \end{aligned}$$

$\mathbf{z} \in \{0,1\}^I \Rightarrow \text{Causality configurations}$

- ▶ $z_i = 1$ *SNP i is causal*
- ▶ $z_i = 0$ *SNP i is non-causal*

Optimising the hyperparameters

$$p(v_i | \theta) = \sum_{z_i=0,1} \pi^{z_i} (1-\pi)^{(1-z_i)} \mathcal{N}(v_i | \mu_{\mathbf{z},i}, \sigma_{\mathbf{z},i}^2)$$

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Evidence approximation: Maximising the marginal likelihood

$$\begin{aligned} mL(\boldsymbol{\theta}) &= p(\boldsymbol{\phi} | \mathbf{x}, \boldsymbol{\theta}) \\ &= \int p(\boldsymbol{\phi} | \mathbf{x}, \mathbf{v}) p(\mathbf{v} | \boldsymbol{\theta}) d\mathbf{v} \rightarrow \max \end{aligned}$$

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Laplace approximation (?)

Optimising the hyperparameters

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Quasi-Laplace approximation

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$$p(\boldsymbol{\phi} | \mathbf{x}, \mathbf{v}) \mathcal{N}(\mathbf{v} | \boldsymbol{\mu}_{\mathbf{z}}, \text{diag}(\boldsymbol{\sigma}_{\mathbf{z}}^2))$$
$$= p(\boldsymbol{\phi} | \mathbf{x}, \mathbf{v}) \mathcal{N}(\mathbf{v} | \tilde{\boldsymbol{\mu}}, \text{diag}(\tilde{\boldsymbol{\sigma}}^2)) \times \frac{\mathcal{N}(\mathbf{v} | \boldsymbol{\mu}_{\mathbf{z}}, \text{diag}(\boldsymbol{\sigma}_{\mathbf{z}}^2))}{\mathcal{N}(\mathbf{v} | \tilde{\boldsymbol{\mu}}, \text{diag}(\tilde{\boldsymbol{\sigma}}^2))}$$
$$\propto \mathcal{N}(\mathbf{v} | \tilde{\boldsymbol{\mu}}, \tilde{\boldsymbol{\sigma}}^2)$$

Quasi-Laplace approximation

$$mL(\boldsymbol{\theta}) = \sum_{\mathbf{z}} p(\mathbf{z} | \boldsymbol{\theta}) \int p(\boldsymbol{\phi} | \mathbf{x}, \mathbf{v}) \mathcal{N}(\mathbf{v} | \boldsymbol{\mu}_{\mathbf{z}}, \text{diag}(\boldsymbol{\sigma}_{\mathbf{z}}^2)) d\mathbf{v}$$
$$p(\boldsymbol{\phi} | \mathbf{x}, \mathbf{v}) \mathcal{N}(\mathbf{v} | \boldsymbol{\mu}_{\mathbf{z}}, \text{diag}(\boldsymbol{\sigma}_{\mathbf{z}}^2))$$
$$= \underbrace{p(\boldsymbol{\phi} | \mathbf{x}, \mathbf{v}) \mathcal{N}(\mathbf{v} | \tilde{\boldsymbol{\mu}}, \text{diag}(\tilde{\boldsymbol{\sigma}}^2))}_{\propto \mathcal{N}(\mathbf{v} | \tilde{\mathbf{v}}, \tilde{\boldsymbol{\Lambda}}^{-1})} \times \frac{\mathcal{N}(\mathbf{v} | \boldsymbol{\mu}_{\mathbf{z}}, \text{diag}(\boldsymbol{\sigma}_{\mathbf{z}}^2))}{\mathcal{N}(\mathbf{v} | \tilde{\boldsymbol{\mu}}, \text{diag}(\tilde{\boldsymbol{\sigma}}^2))}$$

Analytical solution

$$mL(\boldsymbol{\theta}) = p(\boldsymbol{\phi} | \mathbf{x}, \boldsymbol{\theta})$$

$$\approx D' \sum_{\mathbf{z}} p(\mathbf{z} | \boldsymbol{\theta}) \frac{|\text{diag}(\boldsymbol{\lambda}_{\mathbf{z}})|^{\frac{1}{2}}}{|\boldsymbol{\Lambda}_{\mathbf{z}}|^{\frac{1}{2}}} \exp \left(-\frac{1}{2} \boldsymbol{\mu}_{\mathbf{z}}^\top \text{diag}(\boldsymbol{\lambda}_{\mathbf{z}}) \boldsymbol{\mu}_{\mathbf{z}} + \frac{1}{2} \mathbf{v}_{\mathbf{z}}^\top \boldsymbol{\Lambda}_{\mathbf{z}} \mathbf{v}_{\mathbf{z}} \right)$$

where

$$\boldsymbol{\Lambda}_{\mathbf{z}} := \tilde{\boldsymbol{\Lambda}} - \text{diag}(\tilde{\boldsymbol{\lambda}}) + \text{diag}(\boldsymbol{\lambda}_{\mathbf{z}})$$

$$\mathbf{v}_{\mathbf{z}} := \boldsymbol{\Lambda}_{\mathbf{z}}^{-1} [\tilde{\boldsymbol{\Lambda}} \tilde{\mathbf{v}} + \text{diag}(\boldsymbol{\lambda}_{\mathbf{z}}) \boldsymbol{\mu}_{\mathbf{z}} - \text{diag}(\tilde{\boldsymbol{\lambda}}) \tilde{\boldsymbol{\mu}}]$$

- ▶ Optimization can be done by gradient descent methods (e.g. L-BFGS).

Inference of causality in BVSLR

Using the definition of conditional probability,

$$p(\mathbf{z} | \boldsymbol{\phi}, \mathbf{x}, \boldsymbol{\theta}) = \frac{p(\boldsymbol{\phi}, \mathbf{z} | \mathbf{x}, \boldsymbol{\theta})}{p(\boldsymbol{\phi} | \mathbf{x}, \boldsymbol{\theta})}$$

The posterior probability for SNP i to be causal is

$$p(z_i = 1 | \boldsymbol{\phi}, \mathbf{x}, \boldsymbol{\theta}) = \sum_{\mathbf{z}: z_i = 1} p(\mathbf{z} | \boldsymbol{\phi}, \mathbf{x}, \boldsymbol{\theta})$$

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The probability for a locus to be causal = 1 – probability of *not* having a single causal SNP

$$p(\text{locus is causal} | \boldsymbol{\phi}, \mathbf{x}, \boldsymbol{\theta}) = 1 - p(\mathbf{z} = \mathbf{0} | \boldsymbol{\phi}, \mathbf{x}, \boldsymbol{\theta})$$

BVSLR can be extended to multiple studies

$$\begin{aligned} mL(\boldsymbol{\theta}) &= p(\boldsymbol{\phi} | \mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_S, \boldsymbol{\theta}) \\ &= \int p(\boldsymbol{\phi} | \mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_S, \mathbf{v}) p(\mathbf{v} | \boldsymbol{\theta}) d\mathbf{v} \rightarrow \max \end{aligned}$$

Assuming the quasi-Laplace approximation holds for each study,

$$\begin{aligned} \prod_{s=1}^S [p(\boldsymbol{\phi} | \mathbf{x}_s, \mathbf{v}) \mathcal{N}(\mathbf{v} | \tilde{\boldsymbol{\mu}}_{\mathbf{z},s}, \text{diag}(\tilde{\sigma}_{\mathbf{z},s}^2))] &\propto \prod_{s=1}^S \mathcal{N}(\mathbf{v} | \tilde{\mathbf{v}}_s, \tilde{\boldsymbol{\Lambda}}_s^{-1}) \\ &= \mathcal{N}(\mathbf{v} | \tilde{\mathbf{v}}, \tilde{\boldsymbol{\Lambda}}^{-1}) \end{aligned}$$

where $\tilde{\boldsymbol{\Lambda}} = \sum_{s=1}^S \tilde{\boldsymbol{\Lambda}}_s$ and $\tilde{\mathbf{v}} = \tilde{\boldsymbol{\Lambda}}^{-1} \sum_{s=1}^S \tilde{\boldsymbol{\Lambda}}_s \tilde{\mathbf{v}}_s$

Simulation details

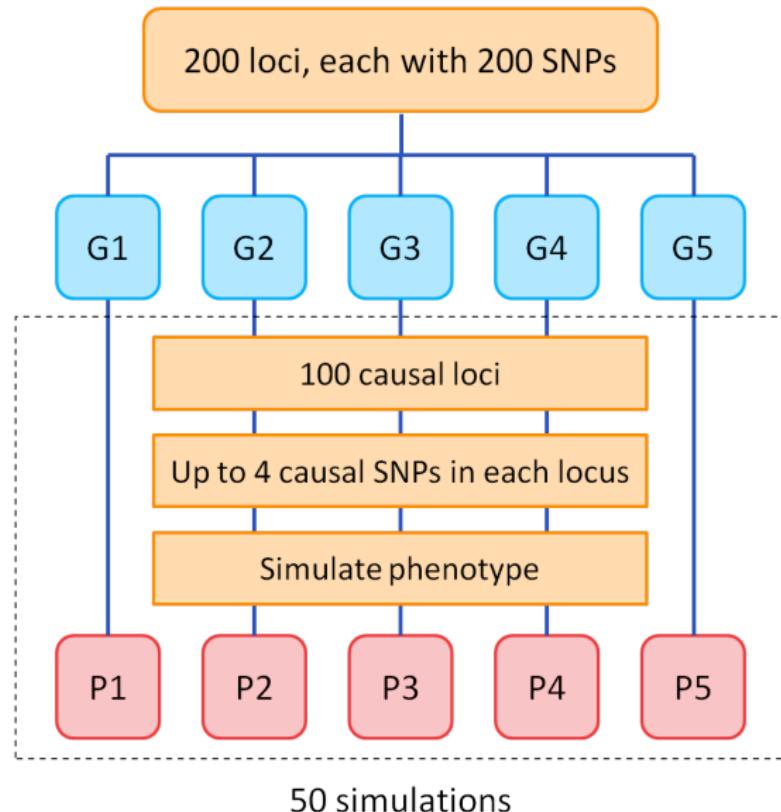
- ▶ Genotype: German Myocardial Infarction Family Study (GERMIFS)
- ▶ Five cohorts : G1, G2, G3, G4, G5
- ▶ Phenotype simulation:

$$\text{Disease liability} \quad Y_n = \sum_i v_i x_{ni} + \varepsilon_n$$

$$\text{Var}\left(\sum_i v_i x_{ni}\right) = h_g^2 = 0.4 \text{ and } \text{Var}(\varepsilon) = 0.6$$

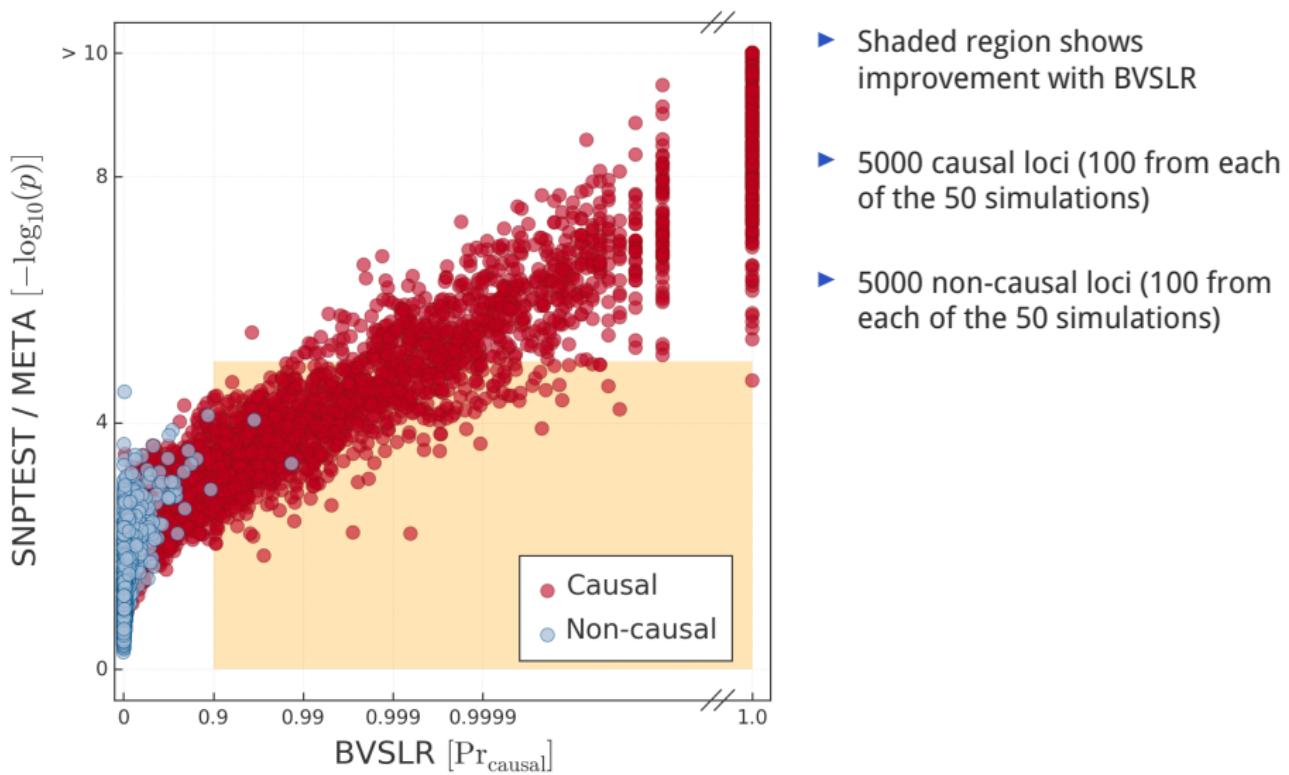
Cases are sampled from Y_n exceeding the threshold of normal distribution truncating the proportion of k (disease prevalence)

Simulation details

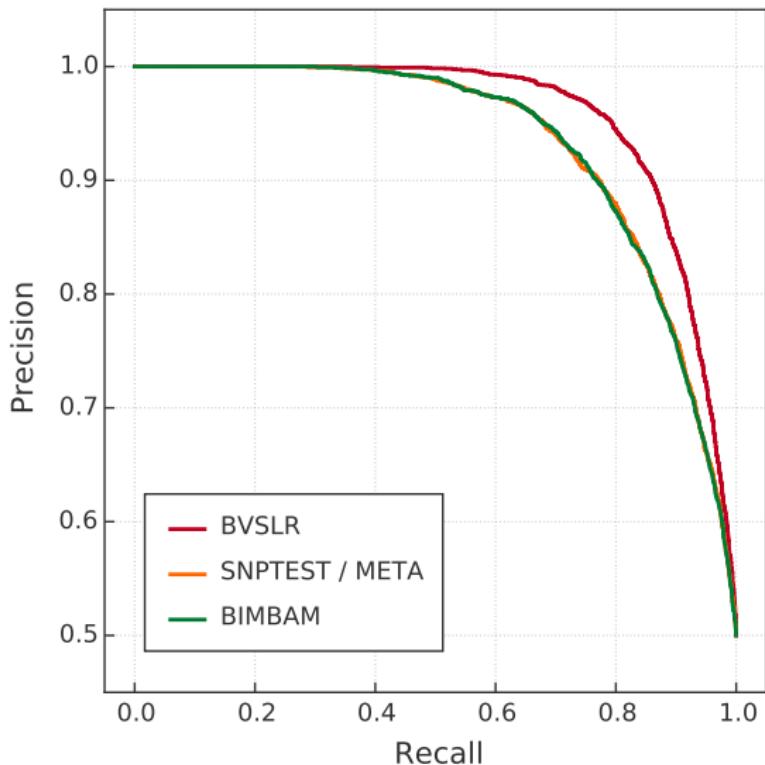


- ▶ BVSLR
- ▶ BIMBAM
- ▶ SNPTEST / META
- ▶ PAINTOR

Prediction of causal loci

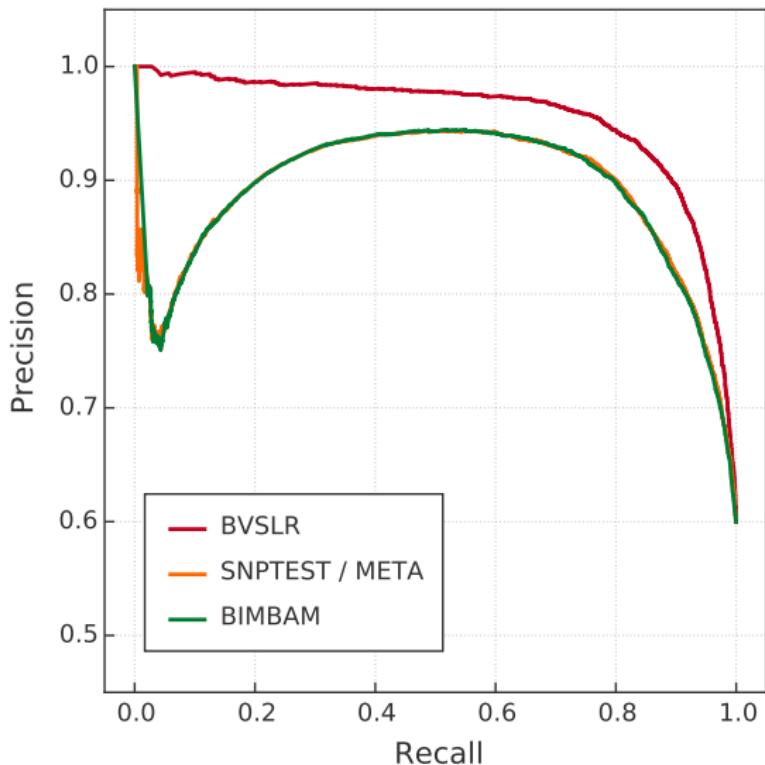


Prediction of causal loci



$$\text{Precision} = \frac{\text{TP}}{\text{TP} + \text{FP}}$$
$$\text{Recall} = \frac{\text{TP}}{\text{TP} + \text{FN}}$$

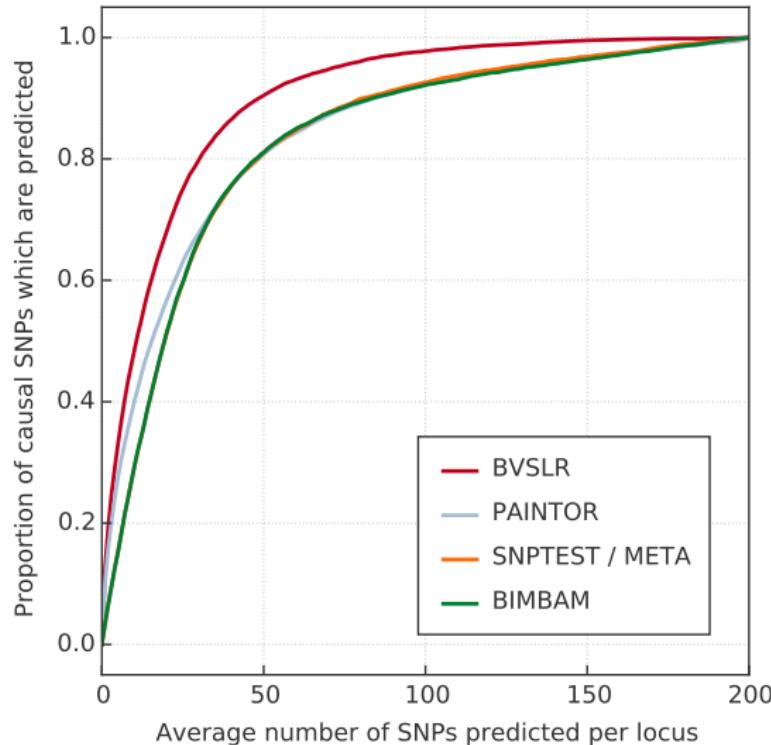
If there are non-causal loci in LD with causal regions



$$\text{Precision} = \frac{\text{TP}}{\text{TP} + \text{FP}}$$
$$\text{Recall} = \frac{\text{TP}}{\text{TP} + \text{FN}}$$

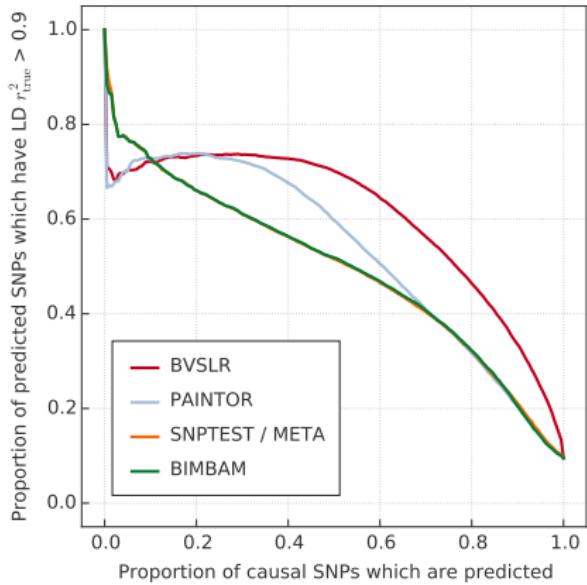
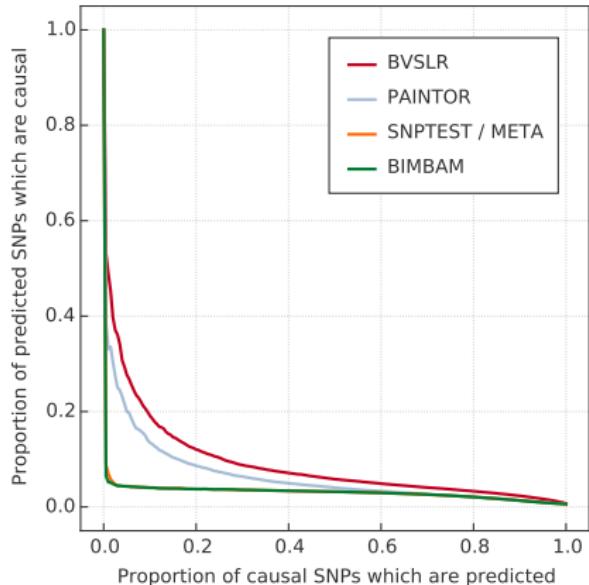
- ▶ 8 loci (out of 200) in LD with each other were introduced in the simulation

Finemapping causal variants



► Comparable to PAINTOR up to 20% recall

BVSLR predicts SNPs in strong LD with actual ones



Challenges of BVSLR

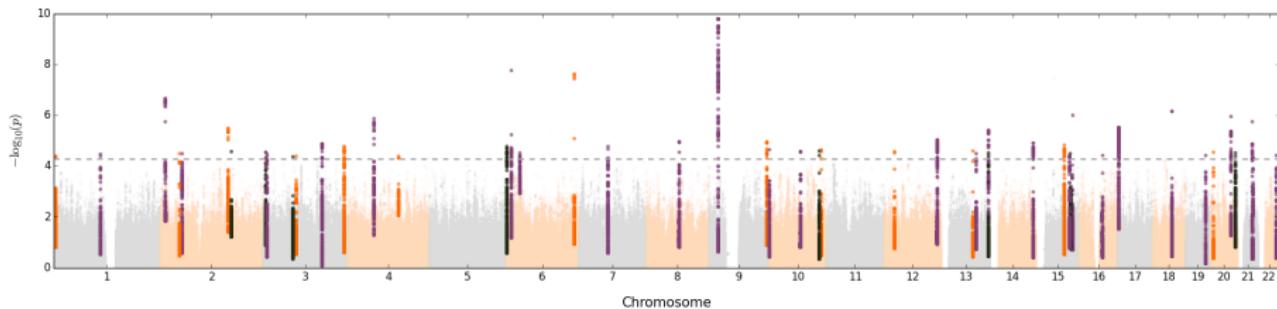
- ▶ Computational time (summing over z-states)
- ▶ New summary statistics
- ▶ Prior assumptions

Association with coronary artery diseases (CAD)

- ▶ 5 GERMIFS cohorts
- ▶ 6228 cases, 6854 controls
- ▶ Imputed with 1000G Phase 1

Association with coronary artery diseases (CAD)

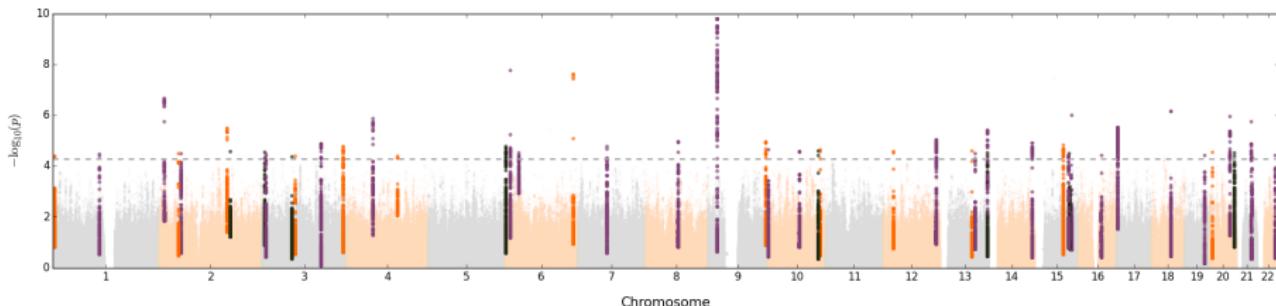
- ▶ 5 GERMIFS cohorts
- ▶ 6228 cases, 6854 controls
- ▶ Imputed with 1000G Phase 1



GWAS using SNPTEST / META

Association with coronary artery diseases (CAD)

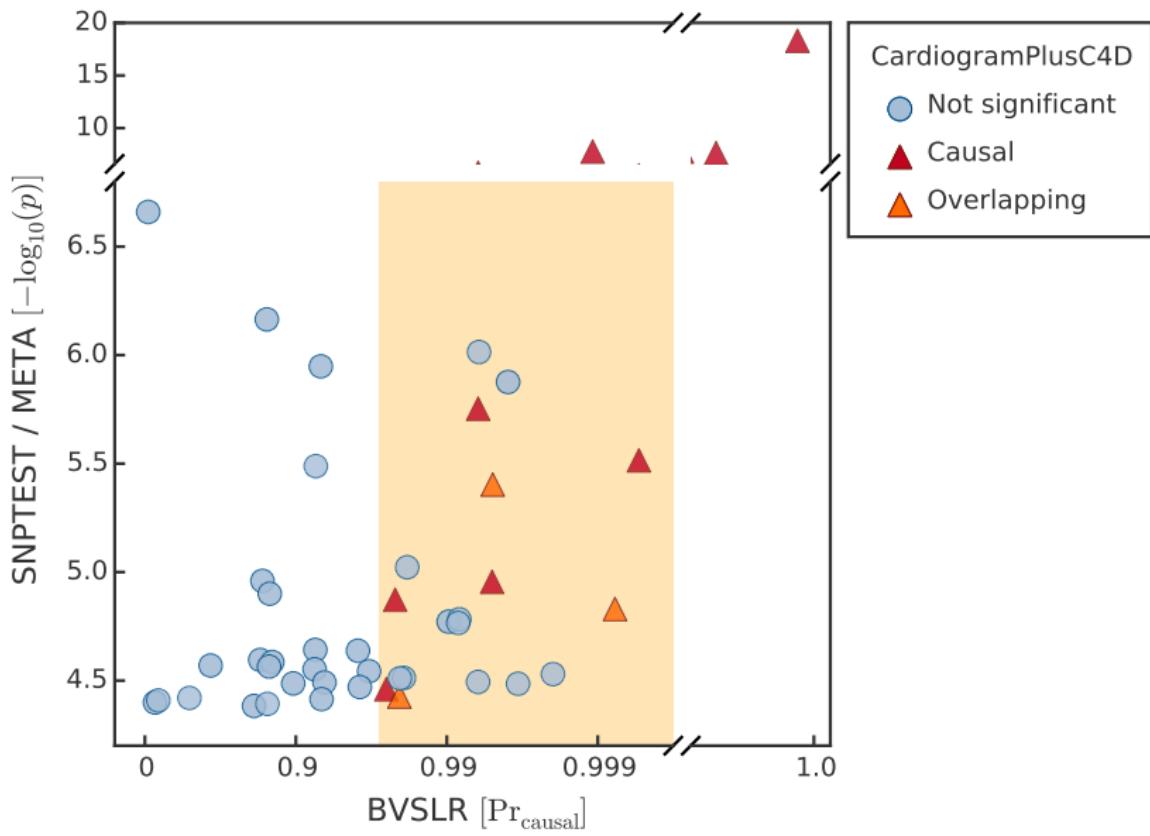
- ▶ 5 GERMIFS cohorts
- ▶ 6228 cases, 6854 controls
- ▶ Imputed with 1000G Phase 1



GWAS using SNPTEST / META

- ▶ Applied BVSLR on these 45 loci, selecting 400 SNPs at each locus.

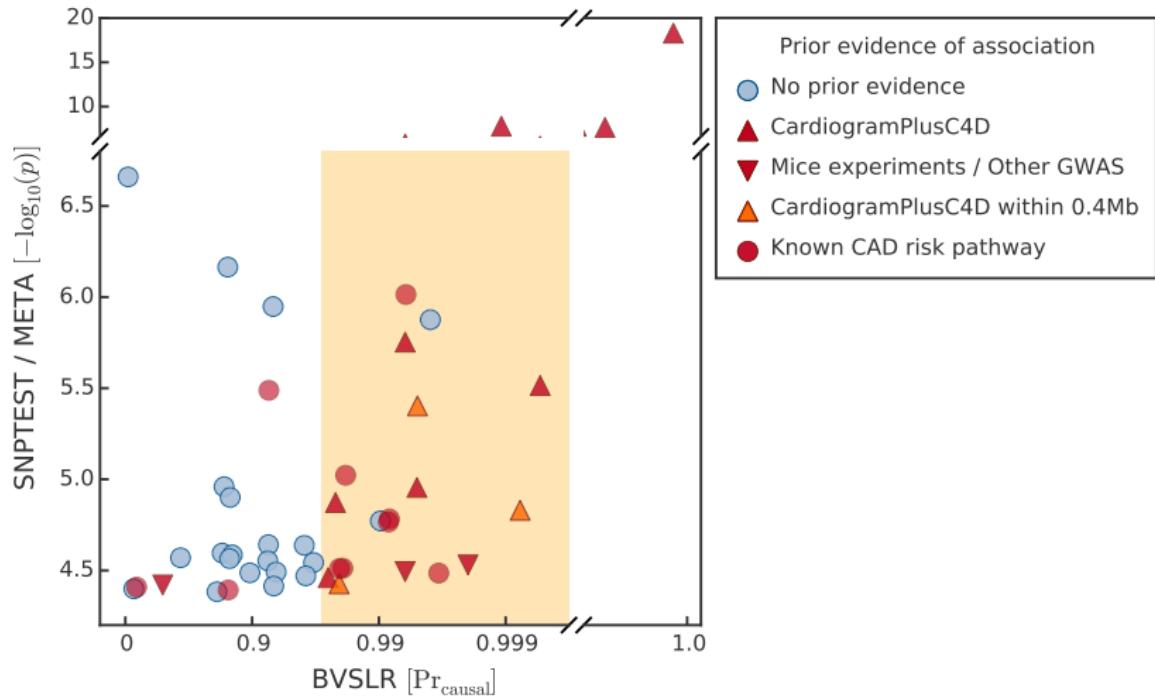
BVSLR predictions



Top BVSLR predicted loci

Region	<i>Pr</i>	Gene	Comments
6p21.3	0.998	C6orf10-BTNL2	GWAS for CAD in Han Chinese, 2012
15q25	0.997	IL-16	GWAS for CAD in Han Chinese, 2012
4q13.1	0.996	desert	-
15q25	0.994	AKAP13	C. hypertrophy (mice) / GWAS (BP in Koreans, 2011)
2p16	0.994	NRXN1	GWAS for CAD in OHGS1 + WTCCC2
3q28	0.992	IL1RAP	Involved in risk pathway
6p25	0.992	SERPINB	patented as biomarker for CVD
7q11.22	0.990	AUTS2	-
12q24	0.982	ZNF664	GWAS hit for HDL-C, TG
13q21.1	0.981	ARHGEF1	Controls vascular tone and BP

Literature-based classification



- ▶ Novel Bayesian method for GWAS
- ▶ Multivariate analysis in meta studies
- ▶ Precision
- ▶ Predicts new associations in CAD

Many thanks to ...



Johannes Söding



Heribert Schunkert



Jeanette Erdmann

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Johannes Söding



Heribert Schunkert

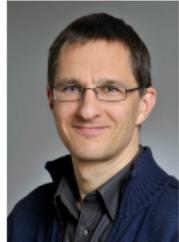


Jeanette Erdmann



AG Söding

Many thanks to ...



Johannes Söding



Heribert Schunkert



Jeanette Erdmann



AG Söding

Thank you!