

Doctoral defense in Genetics

Combining gene regulatory networks and
sequential learning for drug repurposing

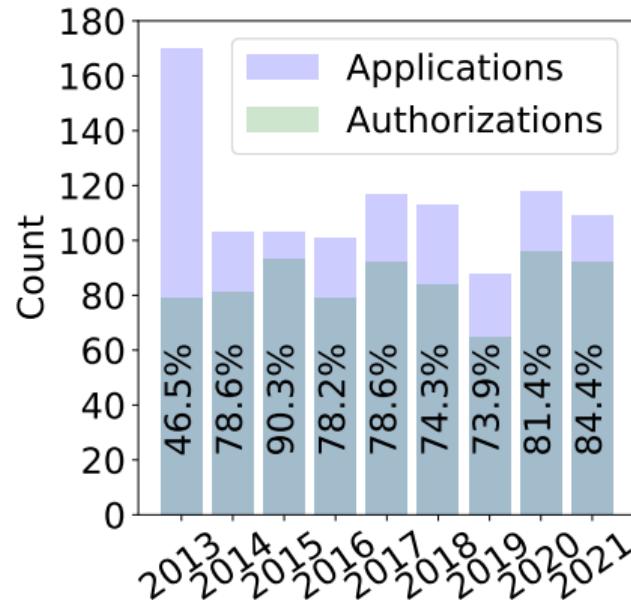
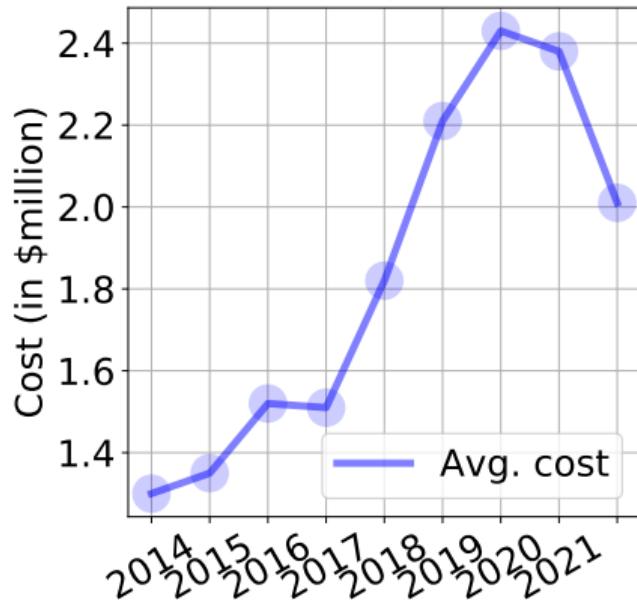
Clémence Réda

Supervised by Andrée Delahaye-Duriez & Émilie Kaufmann
Université Paris Cité - ED BioSPC 562

September 9th, 2022

Introduction | Issues with drug development

Drug development is expensive¹, time-consuming² & prone to failure³



¹ Deloitte Centre for Health Solutions (2022). <https://www2.deloitte.com/>. Accessed: [May 5, 2022].

² Sun et al. (2022). Acta Pharmaceutica Sinica B.

³ European Medecine Agency (2021). <https://www.ema.europa.eu/en>. Accessed: [July 27, 2022].

Introduction | Drug repurposing: state-of-the-art

Drug repurposing

Screen a library of known molecules
to find new therapeutic indications

Pros⁴

- Known ADME-Tox profile (safer)
- Lower production cost (cheaper)

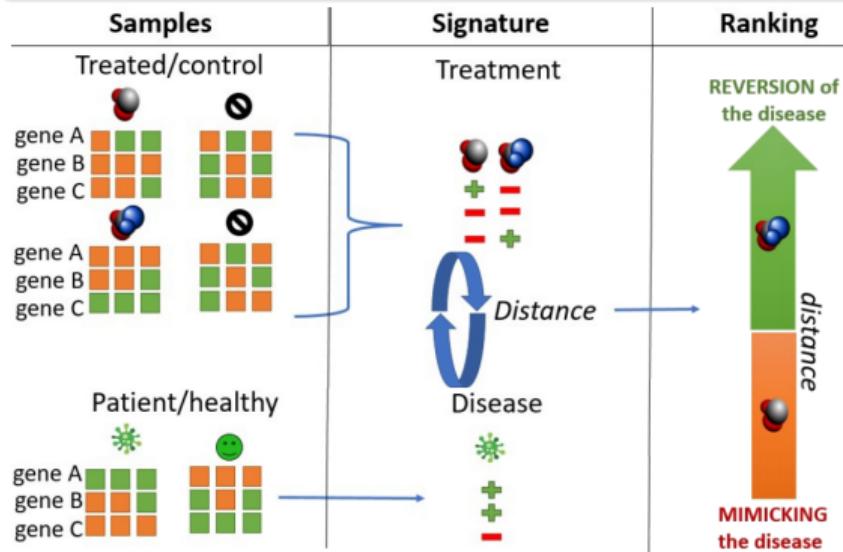


⁴ Réda and Kaufmann and Delahaye-Duriez (2020). *Comp. & struct. biotech. journ. (CSBJ)* 18, pp. 241-252

Introduction | Signature reversion

Key idea in signature reversion

Does the treatment “revert the gene level effects of the disease”?



Examples

- CMap⁵
- L1000 CDS²⁶
- Application to encephalopathy of prematurity (EoP)⁷

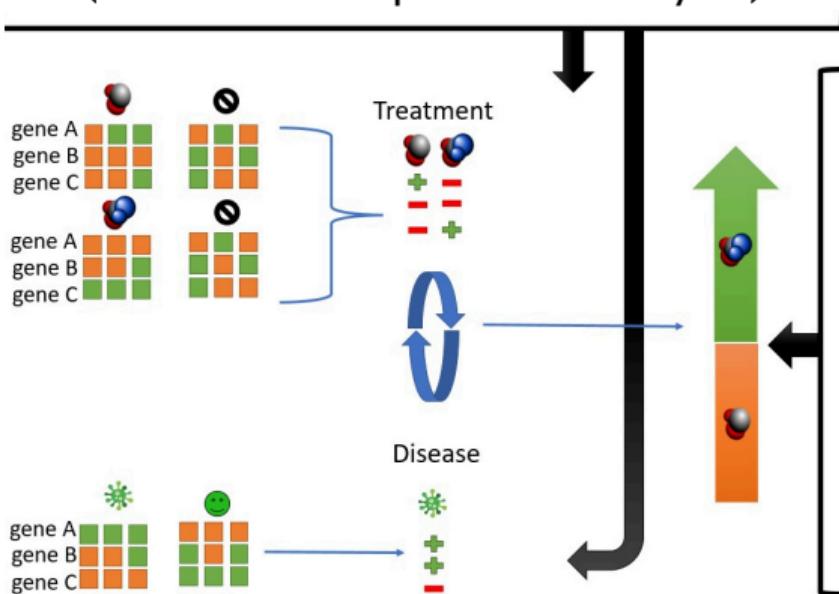
⁵ Lamb et al. (2006). *Science* 313.5795, pp. 1929–1935

⁶ Duan et al. (2016). *NPJ Systems Biology & Applications* 2.1, pp. 1–12

⁷ Bokobza and Réda and Guenoun et al. (In preparation)

Introduction | Signature reversion

Signatures \sim signed “fold changes”
(differential expression analysis)



cosine score (L1000 CDS²)⁸

$$\cos(v, w) := 1 - \frac{v \cdot w}{\|v\|_2 \|w\|_2},$$

many other measures⁹...

⁸ Duan et al. (2016). *NPJ Systems Biology & Applications* 2.1, pp. 1-12

⁹ Musa et al. (2018). *Briefings in bioinformatics* 19.3, pp. 506-523

(A) Appropriate evaluation of drug efficacy

regulatory interplay between genes, cell line-effect

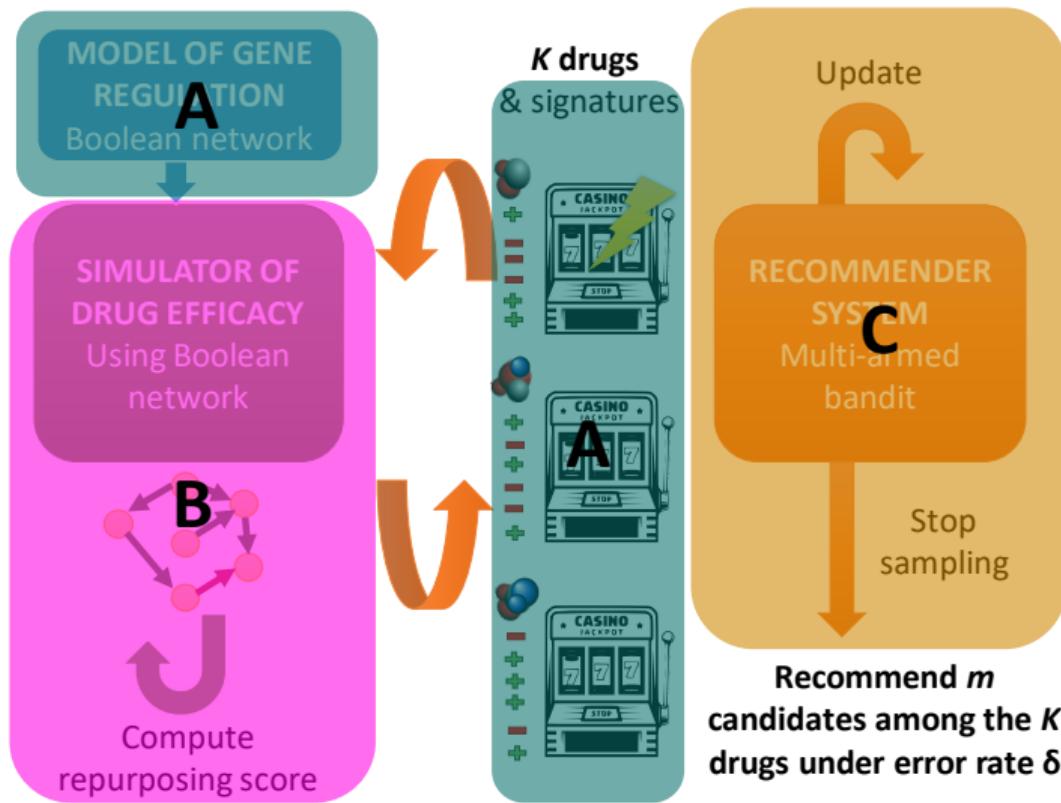
(B) Design of a reproducible and generic approach

analysis of transcriptomic data, adapting to other diseases

(C) Control of the error in recommendation

error rate in the recommendations of candidates

Objectives | Signature reversion approach



Objectives | Application to epilepsy

Epileptic crises: Transitory abnormal neuron electric discharge

- Linked to the hippocampus (brain region)¹⁰
- Affects ≈ 50 million people worldwide¹¹
- > 25% of cases are refractory to known treatments¹²

¹⁰ Kuruba, Hattiangady, and Shetty (2009). *Epilepsy & Behavior* 14.1, pp. 65-73; Ogren et al. (2009). *Annals of Neurology* 66.6, pp. 783-791.

¹¹ World Health Organization (WHO) (2022). [who.int/news-room/fact-sheets/detail/epilepsy](https://www.who.int/news-room/fact-sheets/detail/epilepsy).

¹² González et al. (2015). *Neurología (Eng. ed.)* 30.7, pp. 439-446.

1 Introduction

2 Objectives

3 Analysis of a disease-specific regulatory network

- Gene regulatory networks
- Guided network inference
- Simulation of drug efficacy

(Obj. A)

(Obj. B)

4 Recommendation through bandit algorithms

- Bandit algorithms
- Linear models of observations
- Non-linear models

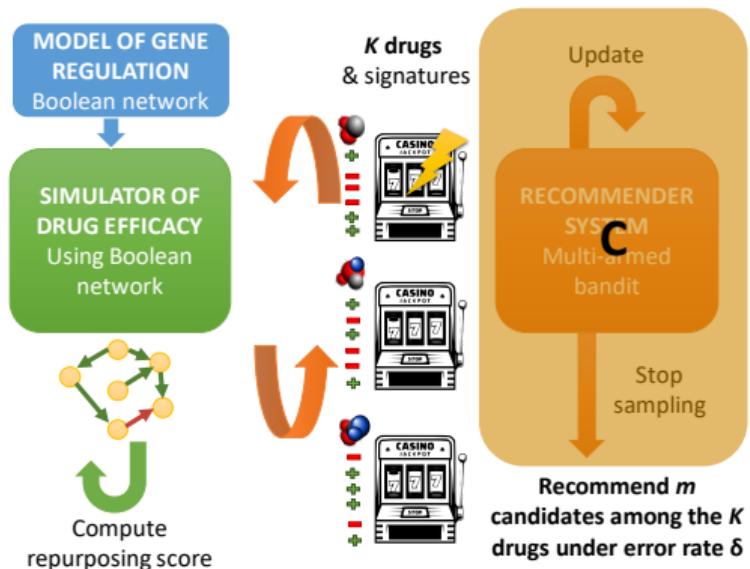
(Obj. C)

(Obj. C)

5 Application to epilepsy

6 Conclusion

I. Analysis of a disease-specific regulatory network



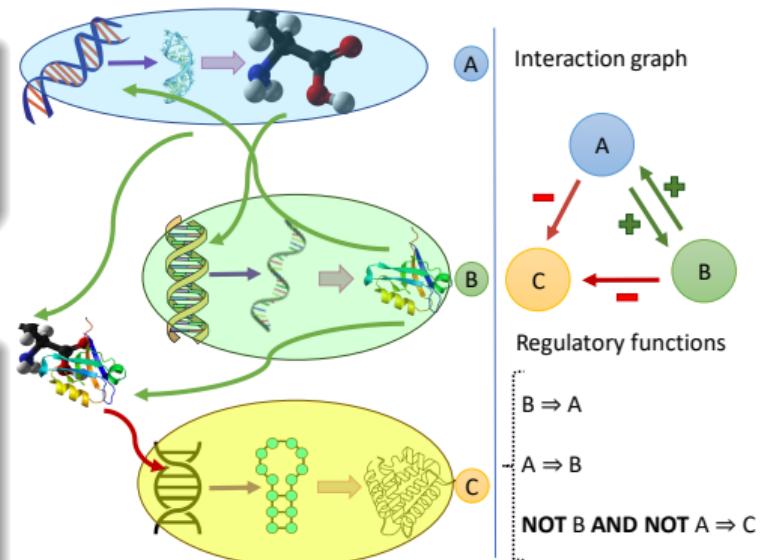
Gene regulatory networks | Boolean networks

Gene regulatory networks

Graph: vertices=genes,
edges=regulatory interactions

Boolean networks¹³

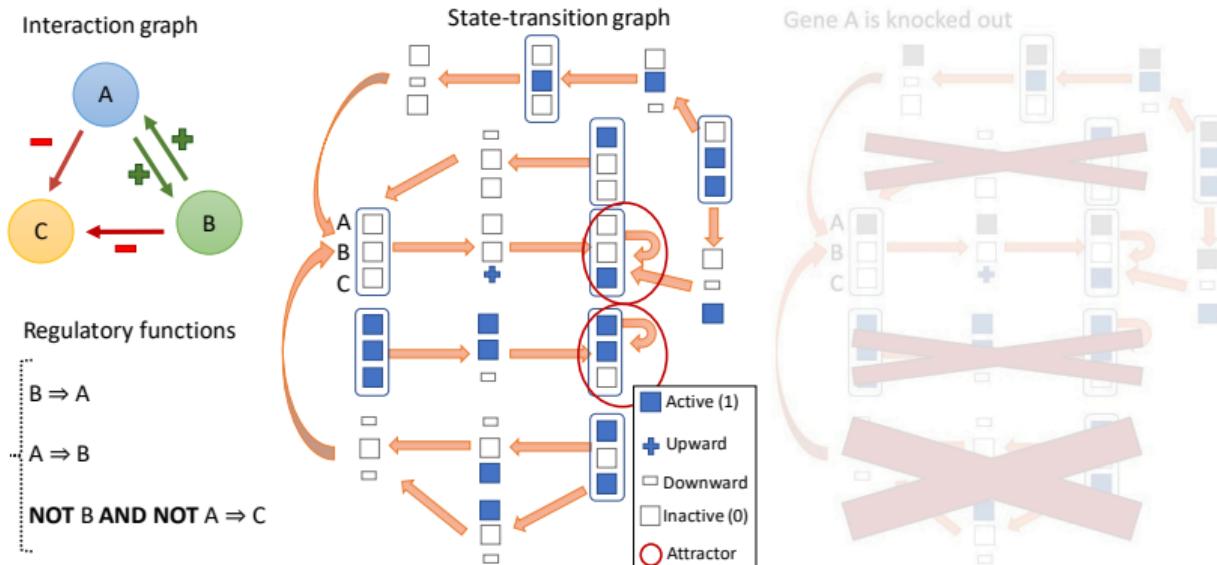
- Expression level $\in \{0, 1\}$
- Update of expression level:
regulatory functions=logics



¹³ Kauffman (1969). *Journal of theoretical biology* 22.3, pp. 437-467; Thomas (1973). *Journal of theoretical biology* 42.3, pp. 563-585

Gene regulatory networks | Predict expression

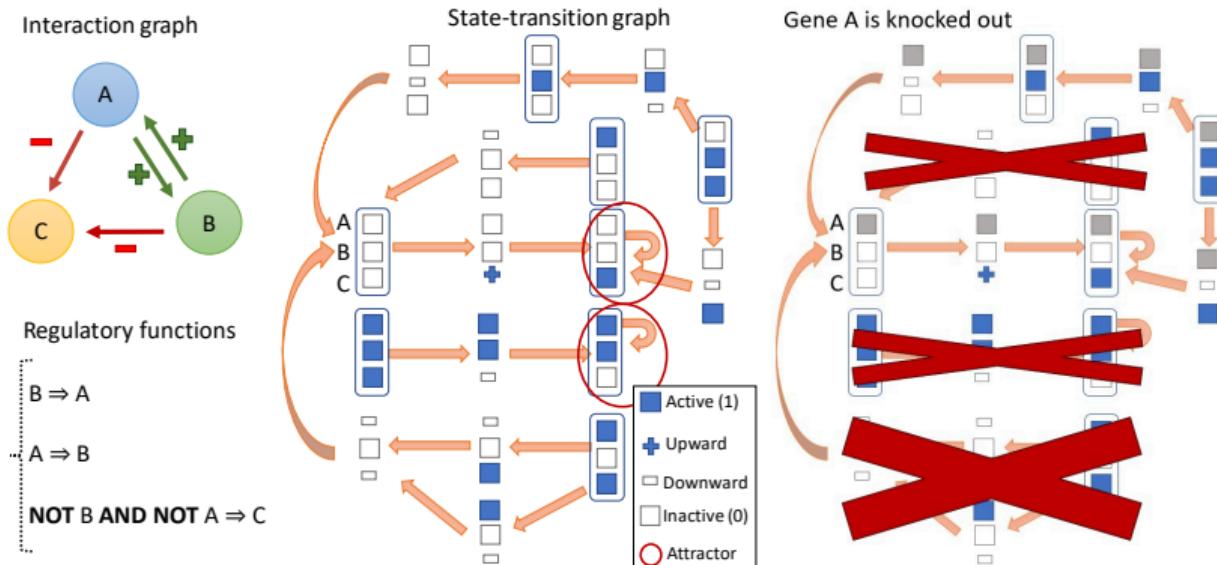
Predict the profile(s) resulting from gene regulation under the perturbation of the network (under a fixed type of *update*¹⁴)



¹⁴ Paulevé et al. (2020). *Nature communications* 11.1, pp. 1-7

Gene regulatory networks | Predict expression

Predict the profile(s) resulting from gene regulation under the perturbation of the network (under a fixed type of *update*¹⁴)



¹⁴ Paulevé et al. (2020). *Nature communications* 11.1, pp. 1-7

Guided network inference | State-of-the-art

- Building from maps Regulatory map \mapsto Boolean network (CasQ¹⁵)



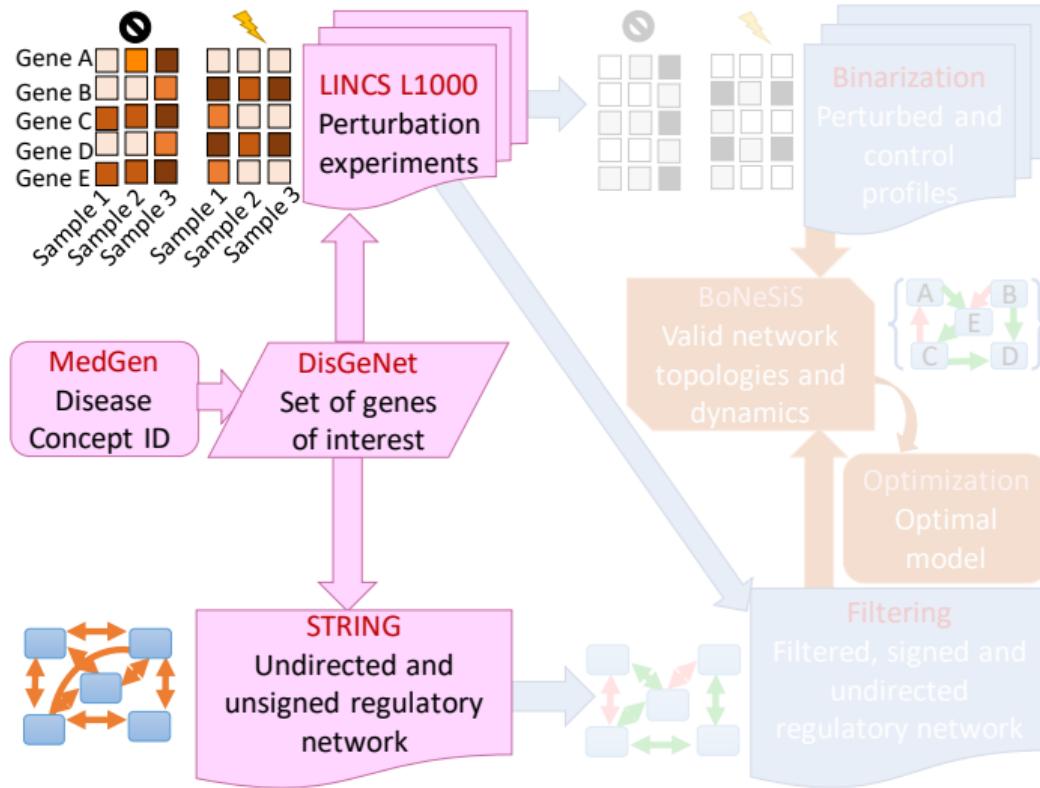
- Guess from observations Interaction graph & regulatory fcts matching observational data (Re:In, BoNeSiS¹⁶)

⚠ How to select observational data?

¹⁵ Aghamiri et al. (2020). *Bioinformatics* 36.16, pp. 4473–4482.

¹⁶ Dunn et al. (2014). *Science* 344.6188, pp. 1156–1160; Chevalier et al. (2019). *ICTAI. IEEE*, pp. 34–41.

Guided network inference | Identification

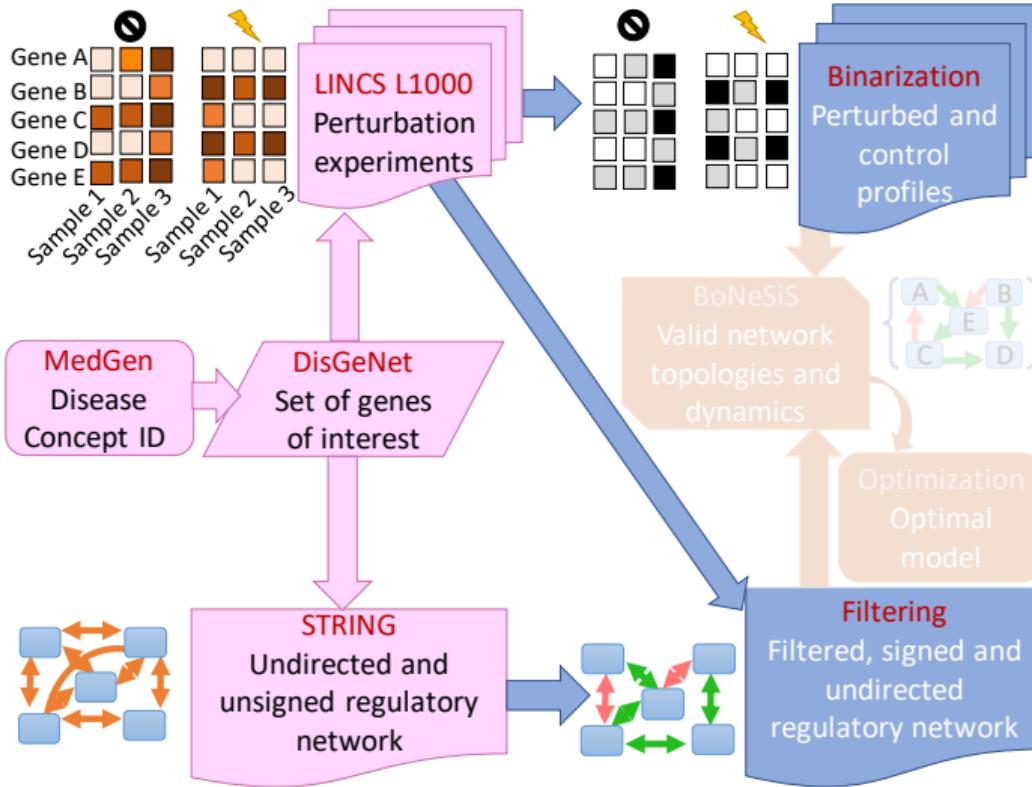


Method

Cell line-specific network from databases & methods¹⁷

¹⁷ Réda and Delahaye-Duriez (2022). *Int. Conf. on Comp. Meth. in Sys. Bio. (CMSB)*, pp. 89–121

Guided network inference | Identification

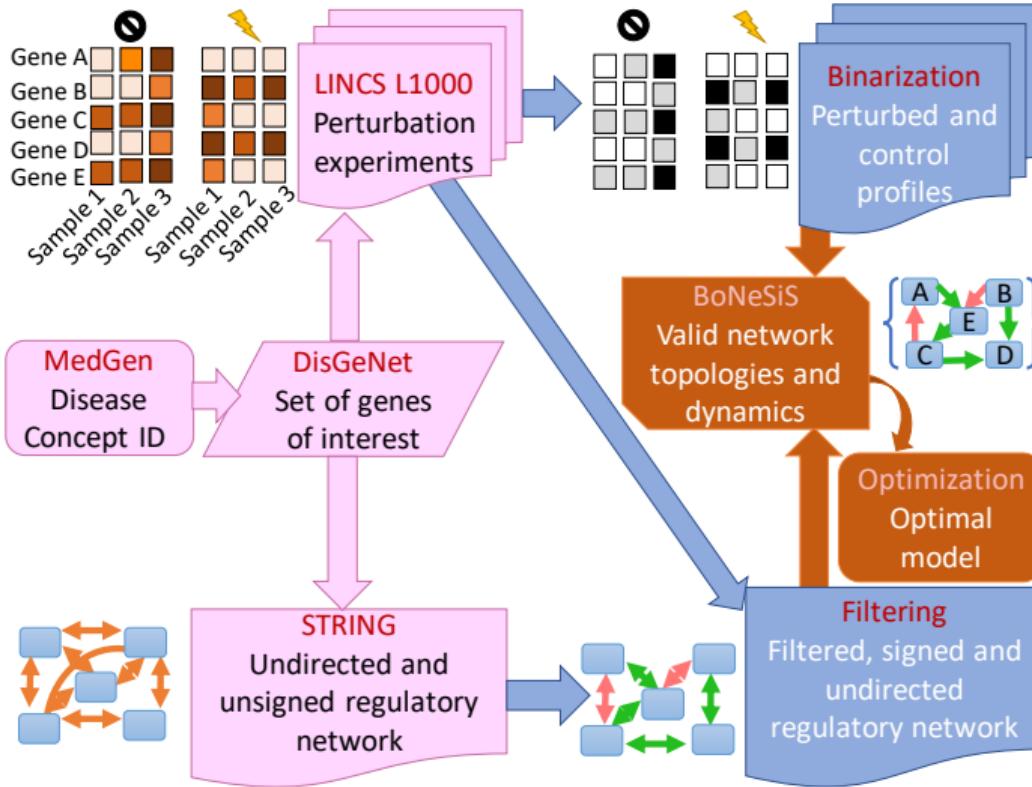


Method

Cell line-specific network from databases & methods¹⁷

¹⁷ Réda and Delahaye-Duriez (2022). *Int. Conf. on Comp. Meth. in Sys. Bio. (CMSB)*, pp. 89–121

Guided network inference | Identification

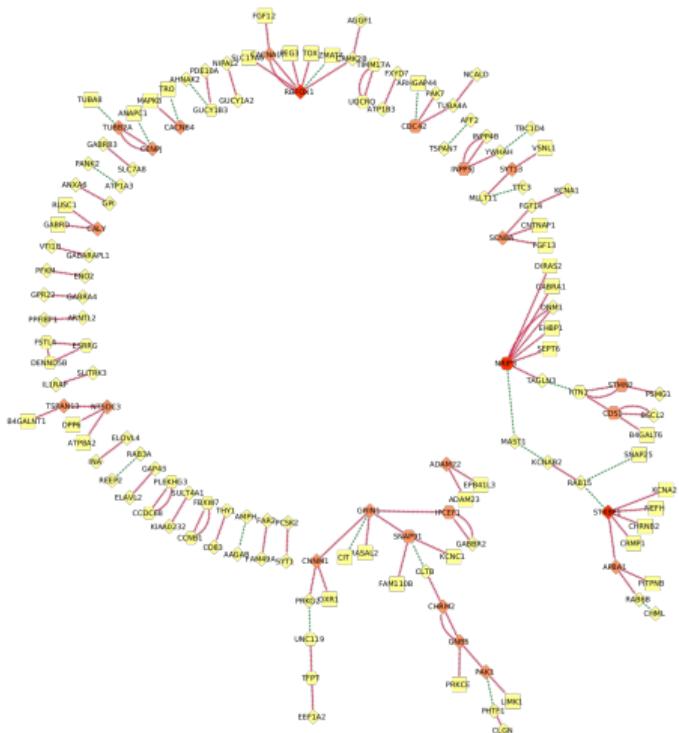


Method

Cell line-specific network from databases & methods¹⁷

¹⁷ Réda and Delahaye-Duriez (2022). *Int. Conf. on Comp. Meth. in Sys. Bio. (CMSB)*, pp. 89–121

Guided network inference | Application: Epilepsy



M30 gene module¹⁸ Identification of a brain cell network & key genes¹⁹

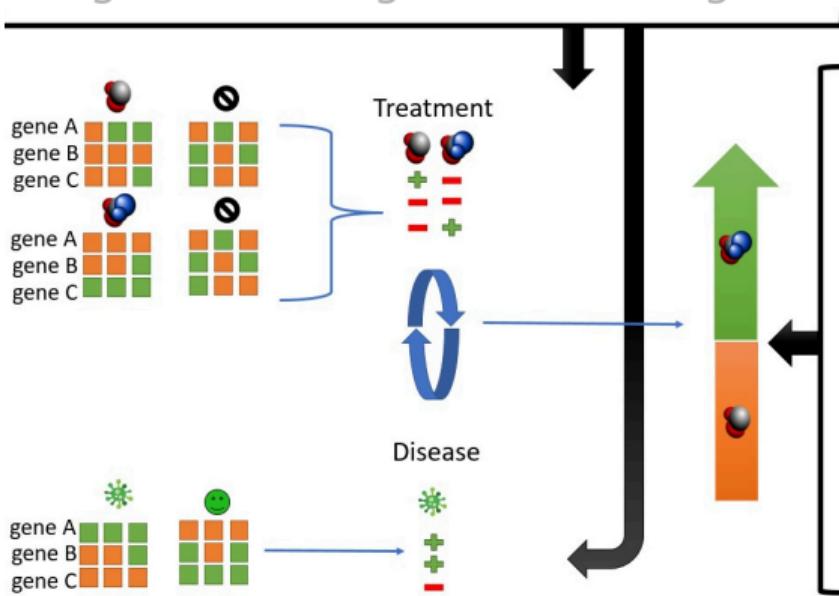
¹⁸ Delahaye-Duriez et al. (2016). *Genome biology* 17.1, pp. 1-18

19 Réda and Delahaye-Duriez (2022). Int. Conf. on Comp. Meth. in Sys. Bio. (CMSB), pp. 89-121

Simulation of efficacy | State-of-the-art

Compare reachable attractor states
from drug-treated patients

Signatures \sim signed “fold changes”



and healthy profiles on
well-chosen features
cosine score ($L1000 \text{ CDS}^2$)

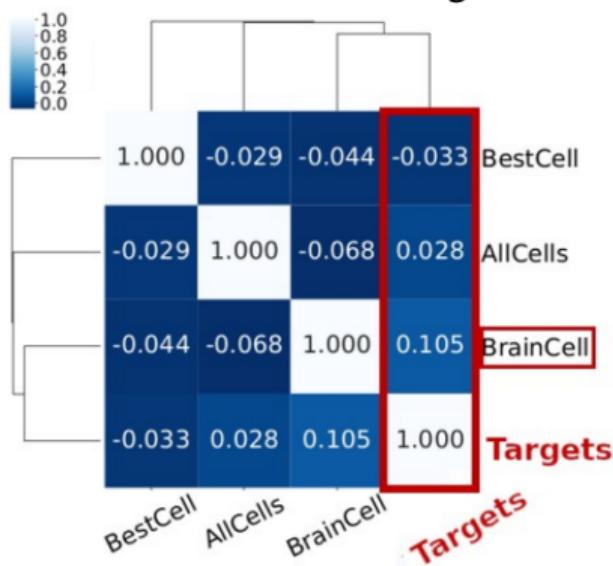
$$\cos(v, w) := 1 - \frac{v \cdot w}{\|v\|_2 \|w\|_2},$$

many other measures...

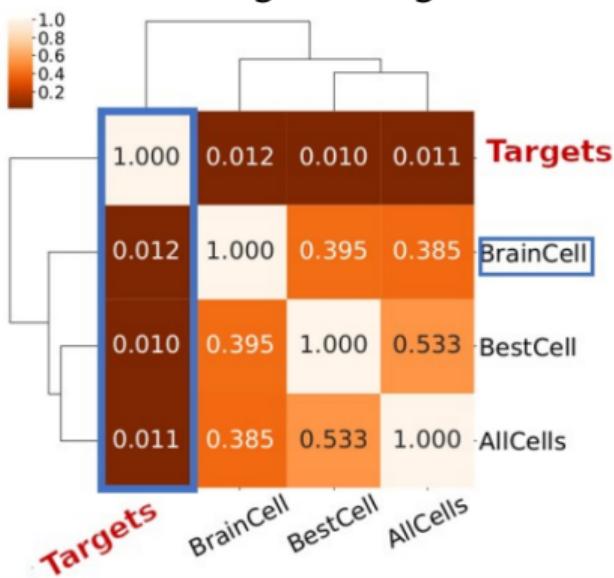
Simulation of efficacy | Signatures / Epilepsy

Signature \approx drug effect on gene targets \sim predict gene perturbations

Similar clusterings

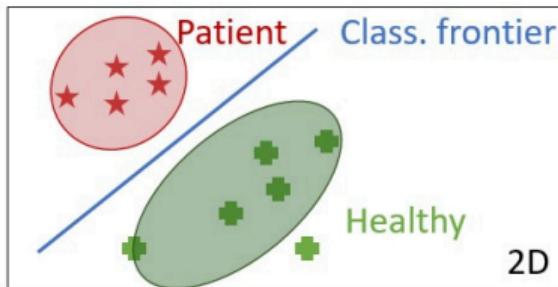


Similar gene targets

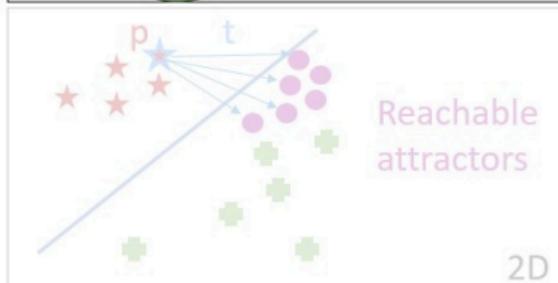


Signatures on brain cell lines (“BrainCell”) closest to reported gene targets (“Targets”)

Simulation of efficacy | Scoring with the GRN

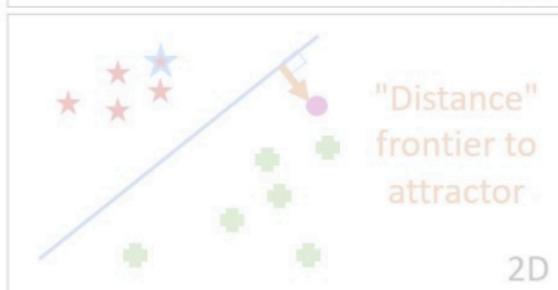


At fixed patient p and drug (signature) t

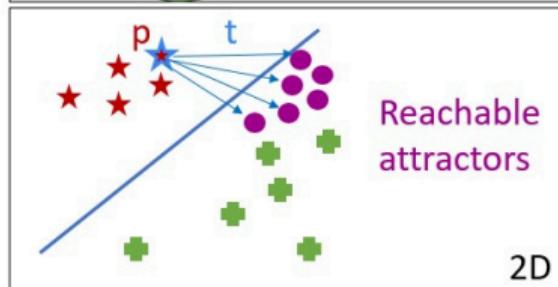
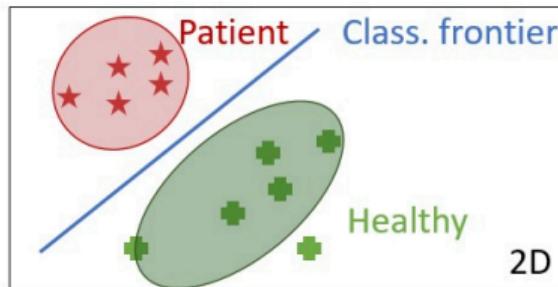


Key idea: Appropriate space to compute the distance from frontier to attractor

Aggregate distances for the final score



Simulation of efficacy | Scoring with the GRN

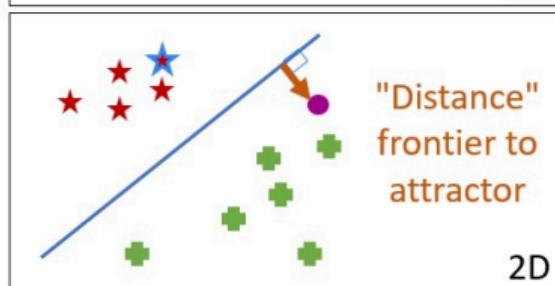
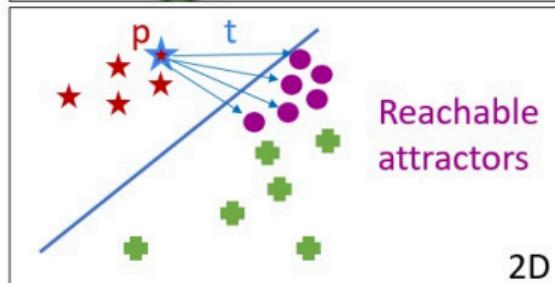
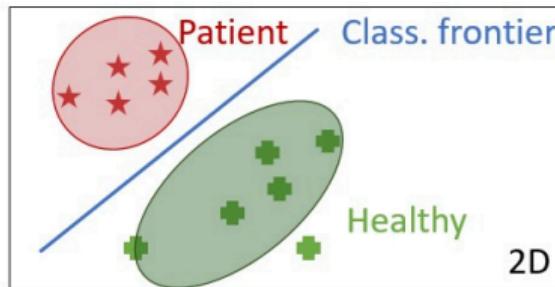


At fixed patient p and drug (signature) t

Key idea: Appropriate space to compute the distance from frontier to attractor

Aggregate distances for the final score

Simulation of efficacy | Scoring with the GRN



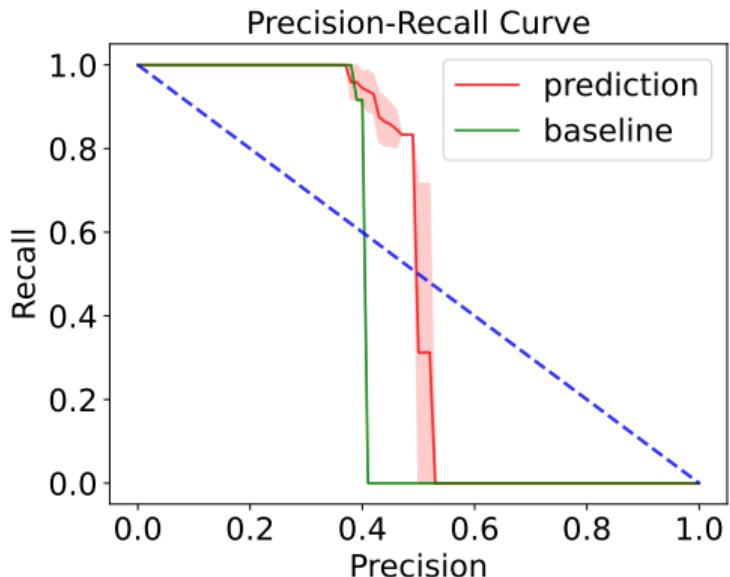
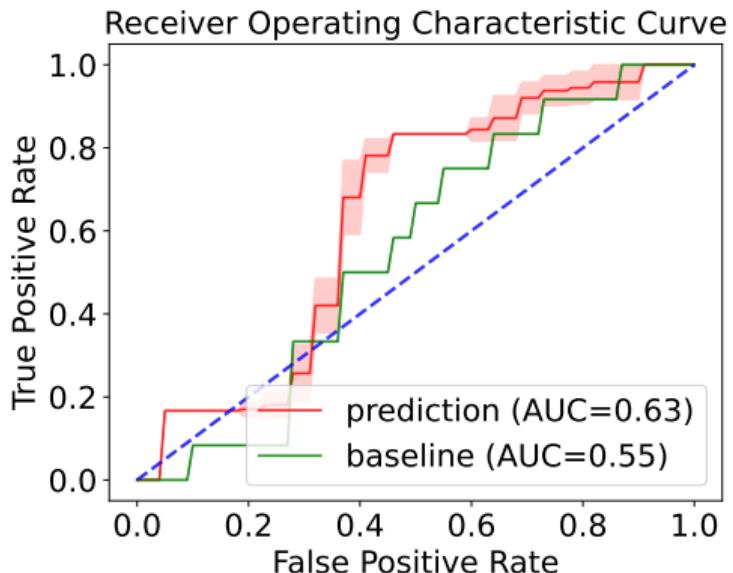
At fixed patient p and drug (signature) t

Key idea: Appropriate space to compute the distance from frontier to attractor

Aggregate distances for the final score

Simulation of efficacy | Application: Epilepsy

Baseline is L1000 CDS²

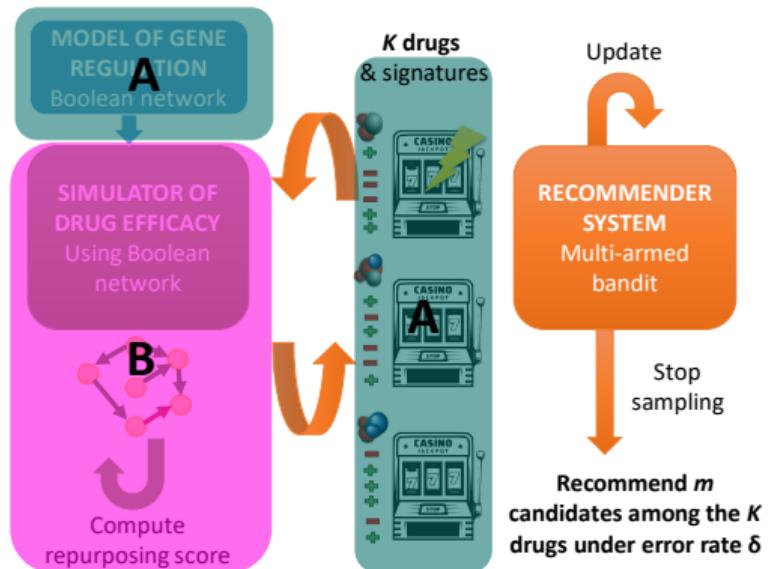


Simulation of efficacy | Sample-efficient testing

- Hardly tractable for hundreds or millions of drugs across patients
- Non-negligible variability in score across patient profiles
 $\text{std(AUC)} \approx 0.01$

⇒ design an adaptive sample-efficient procedure to test candidates

II. Recommendation through bandit algorithms



Bandit algorithms | Pure exploration

Learns from past observations Y_1, \dots, Y_t
e.g., updates an estimator of the v 's



Samples arm I_t at time t
i.e., tries out a treatment

Observes $Y_t \sim v_{I_t}$

Makes a decision at final time τ

e.g., recommends m drug candidates out of K

K arms with distributions

v_1, v_2, \dots, v_K



Observations $(Y_t)_t$ are *noisy*, of the form $Y_t = \underbrace{\mathbb{E}_{\{y \sim v_{I_t}\}}[y]}_{\text{mean of } v_{I_t}} + \underbrace{\phi_t}_{\text{1-subgaussian noise}}$

Bandit algorithms | \mathcal{M} -structured bandits

Leverage the info from $\underbrace{\text{signatures}}_{\text{on } d \text{ genes}}$ ("structure") to infer scores *faster*

\mathcal{M} -structured bandits

$\mathcal{M} \subseteq (\mathbb{R}^d \rightarrow \mathbb{R})$: class of functions,

$X = [x_1, \dots, x_K]^\top$ feature matrix where $x_i \in \mathbb{R}^d$ feature vector for arm i

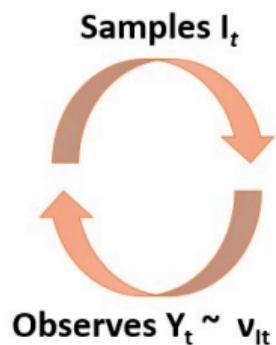
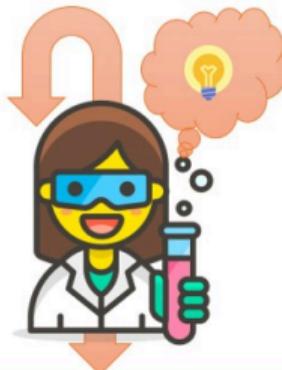
$(\nu_1, \nu_2, \dots, \nu_K)$ is \mathcal{M} -structured if

$$\underbrace{\exists f \in \mathcal{M}}_{\text{shared across arms!}} \quad \forall a \in \{1, \dots, K\}, \mathbb{E}_{\{y \sim \nu_a\}}[y] = f(x_a) .$$

Note: if $\mathcal{M} = (\mathbb{R}^d \rightarrow \mathbb{R})$: no assumption on the model (unstructured**)**

Bandit algorithms | FC-Top- m identification

Learns from Y_1, \dots, Y_t



K arms



Design an algorithm \mathcal{A} that recommends \hat{S} of size m s.t.

\mathcal{A} is

δ -correct

For any model function $f \in \mathcal{M}$

$$\mathbb{P}_{\{\mathcal{A}, f\}} \left(\hat{S} \not\subseteq S^*(f) \right) \leq \delta .$$

prob. of error is less than δ

Top- m arms $S^*(f) := \underbrace{\arg \max_{k \in \{1, \dots, K\}} f(x_k)}_{m\text{-maximizers}}$

using only few samples: small τ

Linear models

$$\mathcal{M}_{\text{lin}} := \{x \mapsto \theta^\top x = \sum_{i \leq d} \theta[i] x[i] : \theta \in \mathbb{R}^d\}$$

$\theta[i]$ quantifies the dependency of observations in feature \sim gene i

$m = 1$: $\underbrace{\text{adaptive sampling}}_{\text{sequentially samples \& re-estimates}}^{20}, \underbrace{\text{elimination-based}}_{\text{iteratively eliminates arms from a candidate set}}^{21}$

$m > 1$: unstructured models only²²

⚠ A more general principle for structured Top- m ?

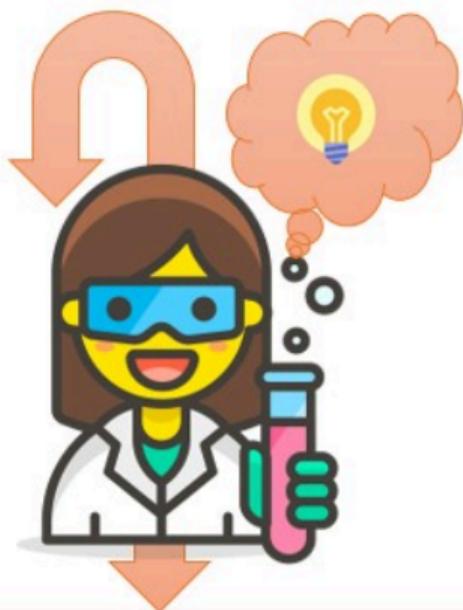
²⁰ Xu et al. (2018). AISTATS. vol. 84.

²¹ Fiez et al. (2019). NeurIPS 32.

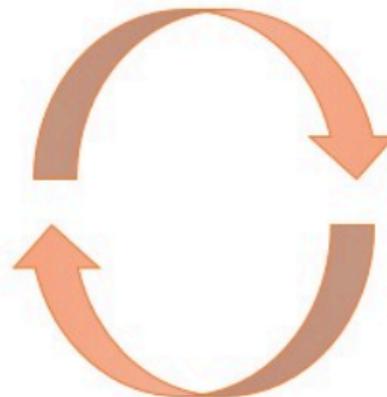
²² Kalyanakrishnan et al. (2012). ICML, pp. 655-662; Chen, Li, and Qiao (2017). AISTATS. vol. 54.

Linear bandit models | Adaptive sampling

STOPPING RULE



SAMPLING RULE



Observes $Y_t \sim v_{lt}$

K arms



DECISION RULE

Gap-Index Focused Algorithms (GIFA)²³

- ① *Partially specified* algorithms for structured Top- m
- ② Any algorithm in GIFA is δ -correct
- ③ Unified *sample complexity* \sim upper bound on #samples τ
(for **linear** models)

²³ Réda and Kaufmann and Delahaye-Duriez (2021). AISTATS. vol. 130. PMLR

Linear bandit models | 1. GIFA

Gap Index. For $f \in \mathcal{M}$, pair of arms (i, j) ,

$$\mathcal{B}_{i,j}(\cdot) : \mathbb{N}^* \rightarrow \mathbb{R}^+ \text{ high prob. bound on gap } f(x_i) - f(x_j)$$

Good gap indices

$\mathcal{B}_{\cdot,\cdot}(\cdot)$ is a good gap index if $\mathbb{P}(\mathcal{E}) \geq 1 - \delta$, where

$$\mathcal{E} := \underbrace{\bigcap_{t \geq 0}}_{\text{at all times}} \quad \underbrace{\bigcap_{k \in \mathcal{S}^*(f)}}_{\text{any top-}m \text{ arm}} \quad \underbrace{\bigcap_{j \notin \mathcal{S}^*(f)}}_{\text{any non top-}m \text{ arm}} \quad (\mathcal{B}_{k,j}(t) \geq f(x_k) - f(x_j))$$

Linear bandit models | 1. GIFA

$\hat{\mu}_a(t)$ is the empirical average of rewards from arm a up to t

⚠ Any SAMPLING & good gap index $\mathcal{B}_{\cdot,\cdot}(\cdot)$! \Leftarrow embedding of structure f

LUCB-GIFA
repeat

$$\hat{\alpha}_a(t) := \max_{b \notin J(t)} \mathcal{B}_{b,a}(t)$$

$J(t) \leftarrow m$ **m -maximizers of $\hat{\mu}_{\cdot}(t)$**

$$b_t \leftarrow \arg \max_{j \in J(t)} \hat{\alpha}_j(t)$$

$$c_t \leftarrow \arg \max_{c \notin J(t)} \mathcal{B}_{c,b_t}(t)$$

$$I_t \leftarrow \text{SAMPLING}(b_t, c_t)$$

Observe, update, $t \leftarrow t + 1$

until $\hat{\alpha}_{b_t}(t) \leq 0$ # STOPPING

return $J(t)$ # DECISION

Gap-GIFA
repeat

$$\hat{\omega}_a(t) := \max_{b \neq a}^m \mathcal{B}_{b,a}(t)$$

$J(t) \leftarrow m$ **m -minimizers of $\hat{\omega}_a(t)$**

$$b_t \leftarrow \arg \max_{j \in J(t)} \hat{\omega}_j(t)$$

$$c_t \leftarrow \arg \max_{c \notin J(t)} \mathcal{B}_{c,b_t}(t)$$

$$I_t \leftarrow \text{SAMPLING}(b_t, c_t)$$

Observe, update, $t \leftarrow t + 1$

until $\hat{\omega}_{b_t}(t) \leq 0$ # STOPPING

return $J(t)$ # DECISION

Linear bandit models | 1. GIFA

$\hat{\mu}_a(t)$ is the empirical average of rewards from arm a up to t

⚠ Any SAMPLING & good gap index $\mathcal{B}_{\cdot,\cdot}(\cdot)$! \Leftarrow embedding of structure f

LUCB-GIFA
repeat

$$\hat{\alpha}_a(t) := \max_{b \notin J(t)} \mathcal{B}_{b,a}(t)$$

$J(t) \leftarrow m$ **m -maximizers of $\hat{\mu}_{\cdot}(t)$**

$$b_t \leftarrow \arg \max_{j \in J(t)} \hat{\alpha}_j(t)$$

$$c_t \leftarrow \arg \max_{c \notin J(t)} \mathcal{B}_{c,b_t}(t)$$

$I_t \leftarrow \text{SAMPLING}(b_t, c_t)$

Observe, update, $t \leftarrow t + 1$

until $\hat{\alpha}_{b_t}(t) \leq 0$ # STOPPING

return $J(t)$ # DECISION

Gap-GIFA
repeat

$$\hat{\omega}_a(t) := \max_{b \neq a}^m \mathcal{B}_{b,a}(t)$$

$J(t) \leftarrow m$ **m -minimizers of $\hat{\omega}_a(t)$**

$$b_t \leftarrow \arg \max_{j \in J(t)} \hat{\omega}_j(t)$$

$$c_t \leftarrow \arg \max_{c \notin J(t)} \mathcal{B}_{c,b_t}(t)$$

$I_t \leftarrow \text{SAMPLING}(b_t, c_t)$

Observe, update, $t \leftarrow t + 1$

until $\hat{\omega}_{b_t}(t) \leq 0$ # STOPPING

return $J(t)$ # DECISION

Linear bandit models | 1. GIFA

$\hat{\mu}_a(t)$ is the empirical average of rewards from arm a up to t

⚠ Any SAMPLING & good gap index $\mathcal{B}_{\cdot, \cdot}(\cdot)$! \Leftarrow embedding of structure f

LUCB-GIFA
repeat

$$\hat{\alpha}_a(t) := \max_{b \notin J(t)} \mathcal{B}_{b,a}(t)$$

$J(t) \leftarrow m$ **m -maximizers of $\hat{\mu}_{\cdot}(t)$**

$$b_t \leftarrow \arg \max_{j \in J(t)} \hat{\alpha}_j(t)$$

$$c_t \leftarrow \arg \max_{c \notin J(t)} \mathcal{B}_{c,b_t}(t)$$

$I_t \leftarrow \text{SAMPLING}(b_t, c_t)$

Observe, update, $t \leftarrow t + 1$

until $\hat{\alpha}_{b_t}(t) \leq 0$ # STOPPING

return $J(t)$ # DECISION

Gap-GIFA
repeat

$$\hat{\omega}_a(t) := \max_{b \neq a}^m \mathcal{B}_{b,a}(t)$$

$J(t) \leftarrow m$ **m -minimizers of $\hat{\omega}_a(t)$**

$$b_t \leftarrow \arg \max_{j \in J(t)} \hat{\omega}_j(t)$$

$$c_t \leftarrow \arg \max_{c \notin J(t)} \mathcal{B}_{c,b_t}(t)$$

$I_t \leftarrow \text{SAMPLING}(b_t, c_t)$

Observe, update, $t \leftarrow t + 1$

until $\hat{\omega}_{b_t}(t) \leq 0$ # STOPPING

return $J(t)$ # DECISION

Linear bandit models | 1. GIFA

LUCB-GIFA

repeat

$$\hat{\alpha}_a(t) := \max_{b \notin J(t)} \mathcal{B}_{b,a}(t)$$

$J(t) \leftarrow m$ **m-maximizers of $\hat{\mu}_\cdot(t)$**

$$b_t \leftarrow \arg \max_{j \in J(t)} \hat{\alpha}_j(t)$$

$$c_t \leftarrow \arg \max_{c \notin J(t)} \mathcal{B}_{c,b_t}(t)$$

$$I_t \leftarrow \text{SAMPLING}(b_t, c_t)$$

Observe, update, $t \leftarrow t + 1$

until $\hat{\alpha}_{b_t}(t) \leq 0$ # STOPPING

return $J(t)$ # DECISION

Why does LUCB-GIFA work?

- $J(\cdot)$: set of empirical best arms
- $\hat{\alpha}_{b_t}(t) \approx$ min. gap between empirical worst & best arms

$$\max_{c \notin J(t)} \mathcal{B}_{c,b_t}(t) \geq \max_{c \notin J(t)} f(x_c) - f(x_{b_t})$$

$$= \left(\max_{\substack{c \notin J(t)}} f(x_c) \right) - \left(\min_{\substack{b \in J(t)}} f(x_b) \right)$$

Linear bandit models | 1. GIFA

Why does Gap-GIFA work?

- $\hat{\omega}_{b_t}(t) \approx \min.$ gap between true & empirical best arms

$$\max_{c \neq b_t}^m \mathcal{B}_{c,b_t}(t) \geq \max_{k \in \{1, \dots, K\}}^m f(x_k) - f(x_{b_t})$$

$$= \left(\min_{c \in \mathcal{S}^*(f)} f(x_c) \right) - \left(\min_{b \in J(t)} f(x_b) \right)$$

Gap-GIFA

repeat

$$\hat{\omega}_a(t) := \max_{b \neq a}^m \mathcal{B}_{b,a}(t)$$

$J(t) \leftarrow m$ **m-minimizers of** $\hat{\omega}_a(t)$

$$b_t \leftarrow \arg \max_{j \in J(t)} \hat{\omega}_j(t)$$

$$c_t \leftarrow \arg \max_{c \notin J(t)} \mathcal{B}_{c,b_t}(t)$$

$$I_t \leftarrow \text{SAMPLING}(b_t, c_t)$$

Observe, update, $t \leftarrow t + 1$

until $\hat{\omega}_{b_t}(t) \leq 0$ # STOPPING

return $J(t)$ # DECISION

Linear bandit models | 2. δ -correctness

Any GIFA is δ -correct

On the “good event” \mathcal{E} of probability $1 - \delta$ (*good gap index*),

at final time τ , $J(\tau) \subseteq \mathcal{S}^*(f)$ (\star)

Proof (Gap-GIFA). $\neg(\star)$: there exists $b \in J(\tau) \cap (\mathcal{S}^*(f))^c$

If there were no $c \in \mathcal{S}^*(f)$ s.t. $\mathcal{B}_{c,b}(\tau) \leq 0$, then

$$\underbrace{0 \geq \hat{\omega}_b(\tau)}_{\text{STOPPING and } b \in J(\tau)} = \max_{a \neq b}^m \mathcal{B}_{a,b}(\tau), \underbrace{\{\mathcal{B}_{c,b}(t) : c \in \mathcal{S}^*(f)\}}_{\geq m \text{ elements } (b \notin \mathcal{S}^*(f)}} > 0 \Rightarrow \underline{c \text{ exists}}$$

That means $\underbrace{\min_{k \in \mathcal{S}^*(f)} f(x_k) - f(x_b)}_{\min_{k \in \mathcal{S}^*(f)} f(x_k) \leq f(x_c) \text{ and } \mathcal{E} \text{ holds}} \leq \mathcal{B}_{c,b}(t) \leq 0 \Rightarrow \underline{b \in \mathcal{S}^*(f)}$

Linear bandit models | 2. δ -correctness

Any GIFA is δ -correct

On the “good event” \mathcal{E} of probability $1 - \delta$ (*good gap index*),

at final time τ , $J(\tau) \subseteq \mathcal{S}^*(f)$ (\star)

Proof (Gap-GIFA). $\neg(\star)$: there exists $b \in J(\tau) \cap (\mathcal{S}^*(f))^c$

If there were no $c \in \mathcal{S}^*(f)$ s.t. $\mathcal{B}_{c,b}(\tau) \leq 0$, then

$$\underbrace{0 \geq \hat{\omega}_b(\tau)}_{\text{STOPPING and } b \in J(\tau)} = \max_{a \neq b}^m \mathcal{B}_{a,b}(\tau), \underbrace{\{\mathcal{B}_{c,b}(t) : c \in \mathcal{S}^*(f)\}}_{\geq m \text{ elements } (b \notin \mathcal{S}^*(f))} > 0 \Rightarrow \underline{c \text{ exists}}$$

That means $\underbrace{\min_{k \in \mathcal{S}^*(f)} f(x_k) - f(x_b)}_{\min_{k \in \mathcal{S}^*(f)} f(x_k) \leq f(x_c) \text{ and } \mathcal{E} \text{ holds}} \leq \mathcal{B}_{c,b}(t) \leq 0 \Rightarrow \underline{b \in \mathcal{S}^*(f)}$

Linear bandit models | 2. δ -correctness

Any GIFA is δ -correct

On the “good event” \mathcal{E} of probability $1 - \delta$ (*good gap index*),

at final time τ , $J(\tau) \subseteq \mathcal{S}^*(f)$ (\star)

Proof (Gap-GIFA). $\neg(\star)$: there exists $b \in J(\tau) \cap (\mathcal{S}^*(f))^c$

If there were no $c \in \mathcal{S}^*(f)$ s.t. $\mathcal{B}_{c,b}(\tau) \leq 0$, then

$$\underbrace{0 \geq \hat{\omega}_b(\tau)}_{\text{STOPPING and } b \in J(\tau)} = \max_{a \neq b}^m \mathcal{B}_{a,b}(\tau), \underbrace{\{\mathcal{B}_{c,b}(t) : c \in \mathcal{S}^*(f)\}}_{\geq m \text{ elements } (b \notin \mathcal{S}^*(f))} > 0 \Rightarrow \underline{c \text{ exists}}$$

That means $\underbrace{\min_{k \in \mathcal{S}^*(f)} f(x_k) - f(x_b)}_{\min_{k \in \mathcal{S}^*(f)} f(x_k) \leq f(x_c) \text{ and } \mathcal{E} \text{ holds}} \leq \mathcal{B}_{c,b}(t) \leq 0 \Rightarrow \underline{b \in \mathcal{S}^*(f)}$

Linear bandit models | 2. δ -correctness

Any GIFA is δ -correct

On the “good event” \mathcal{E} of probability $1 - \delta$ (*good gap index*),

at final time τ , $J(\tau) \subseteq \mathcal{S}^*(f)$ (\star)

Proof (Gap-GIFA). $\neg(\star)$: there exists $b \in J(\tau) \cap (\mathcal{S}^*(f))^c$

If there were no $c \in \mathcal{S}^*(f)$ s.t. $\mathcal{B}_{c,b}(\tau) \leq 0$, then

$$\underbrace{0 \geq \hat{\omega}_b(\tau)}_{\text{STOPPING and } b \in J(\tau)} = \max_{a \neq b}^m \mathcal{B}_{a,b}(\tau), \underbrace{\{\mathcal{B}_{c,b}(t) : c \in \mathcal{S}^*(f)\}}_{\geq m \text{ elements } (b \notin \mathcal{S}^*(f))} > 0 \Rightarrow \underline{c \text{ exists}}$$

That means $\underbrace{\min_{k \in \mathcal{S}^*(f)} f(x_k) - f(x_b)}_{\min_{k \in \mathcal{S}^*(f)} f(x_k) \leq f(x_c) \text{ and } \mathcal{E} \text{ holds}} \leq \mathcal{B}_{c,b}(t) \leq 0 \Rightarrow \underline{b \in \mathcal{S}^*(f)}$

Linear bandit models | 2. δ -correctness

Any GIFA is δ -correct

On the “good event” \mathcal{E} of probability $1 - \delta$ (*good gap index*),

at final time τ , $J(\tau) \subseteq \mathcal{S}^*(f)$ (\star)

Proof (Gap-GIFA). $\neg(\star)$: there exists $b \in J(\tau) \cap (\mathcal{S}^*(f))^c$

If there were no $c \in \mathcal{S}^*(f)$ s.t. $\mathcal{B}_{c,b}(\tau) \leq 0$, then

$$\underbrace{0 \geq \hat{\omega}_b(\tau)}_{\text{STOPPING and } b \in J(\tau)} = \max_{a \neq b}^m \mathcal{B}_{a,b}(\tau), \underbrace{\{\mathcal{B}_{c,b}(t) : c \in \mathcal{S}^*(f)\}}_{\geq m \text{ elements } (b \notin \mathcal{S}^*(f))} > 0 \Rightarrow \underline{c \text{ exists}}$$

That means $\underbrace{\min_{k \in \mathcal{S}^*(f)} f(x_k) - f(x_b)}_{\min_{k \in \mathcal{S}^*(f)} f(x_k) \leq f(x_c) \text{ and } \mathcal{E} \text{ holds}} \leq \mathcal{B}_{c,b}(t) \leq 0 \Rightarrow \underline{b \in \mathcal{S}^*(f)}$

Linear bandit models | 2. δ -correctness

Good gap indices: $N_a(t)$: # times a is sampled up to t

$$(\text{unstr}) \quad \mathcal{B}_{i,j}(t) := \underbrace{\hat{\mu}_i(t) - \hat{\mu}_j(t)}_{\text{empirical gap}} +$$

good gap index	$\widehat{\mathcal{T}}_\delta(t)$	$1/\sqrt{N_i(t)} + 1/\sqrt{N_j(t)}$
quantifies uncertainty without prior		

$$(\text{linear}) \quad \mathcal{B}_{i,j}(t) := \underbrace{\hat{\mu}_i(t) - \hat{\mu}_j(t)}_{\text{empirical gap}} +$$

good gap index	$\widehat{\mathcal{T}}_\delta(t)$	$\ x_i - x_j\ _{(\sum_a N_a(t)x_a x_a^\top)^{-1}}$
quantifies uncertainty under linearity		

$$\mathcal{T}_\delta(t)^2 = \mathcal{O} \left(\ln \left(\frac{kt^4}{\delta} \right) \right) \text{ (unstr²⁴)} \quad \mathcal{T}_\delta(t)^2 = \mathcal{O} \left(\ln \left(\frac{1}{\delta} \right) + d \ln \left(\frac{t}{d} \right) \right) \text{ (linear²⁵)}$$

²⁴ Hoeffding (1994). *The collected works of Wassily Hoeffding*. Springer, pp. 409–426.

²⁵ Abbasi-Yadkori, Pál, and Szepesvári (2011). *Advances in neural information processing systems* 24.

Linear bandit models | 3. Sample complexity

⚠ The upper bound on τ depends on SAMPLING (and def. of $\mathcal{B}_{\cdot,\cdot}(\cdot)$)

SAMPLING: e.g., “highest uncertainty” b/w b_t and challenger c_t

$$\begin{array}{ll} \text{(unstr)} & I_t \in \arg \min_{a \in \{b_t, c_t\}} N_a(t) \\ & \text{(linear)} & I_t \in \arg \max_{a \in \{b_t, c_t\}} \|x_a\|_{(\sum_a N_a(t) x_a x_a^\top)^{-1}} \end{array}$$

For linear models: decreasing the variance in direction $x_t := x_{b_t} - x_{c_t}$ ²⁶

$$I_t \in \arg \min_{a \in [K]} \|x_t\|_{(\sum_b (N_b(t) + \mathbb{1}_{b=a}) x_b x_b^\top)^{-1}}$$

(greedy)

Compute allocation $\omega(t) \in [0, 1]^K$

$$I_t \in \arg \max_{a \in [K]} N_a(t) / \omega_a(t)$$

(optimized)

²⁶Xu et al. (2018). AISTATS. vol. 84.

Linear bandit models | 3. Sample complexity

For “highest uncertainty” (unstr, linear) & “optimized” (linear) LUCB-GIFA

Upper bound on sample complexity in (unstr. & linear) GIFA

$$\tau = \mathcal{O}(\mathcal{H}(f) \ln(\mathcal{H}(f)/\delta)) \text{ where } \mathcal{H}(f) = \mathcal{O}\left(\sum_a (\Delta_{a \text{ bad}} \vee \Delta_{a \text{ top-}m})^{-2}\right),$$

Characteristic gaps

$$\Delta_{a \text{ bad}} := \min_{k \in \mathcal{S}^*(f)} f(x_k) - f(x_a) \qquad \qquad \Delta_{a \text{ top-}m} := f(x_a) - \max_{k \notin \mathcal{S}^*(f)} f(x_k)$$

⚠ but the scaling might be smaller for linear models

Non-linear bandit models | Misspecification

Why not use linear algorithms on non-linear bandit models?

- Choose $f_{\text{lin}} \in \mathcal{M}_{\text{lin}}$ (here min. gap ≈ 0.28 , #arms = 10, #dim = 5)
- Run any linear GIFA to find the $m = 3$ best arms in

$$f_\psi := x \mapsto f_{\text{lin}}(x) + \psi \times \mathbb{1}(x = x_4)$$

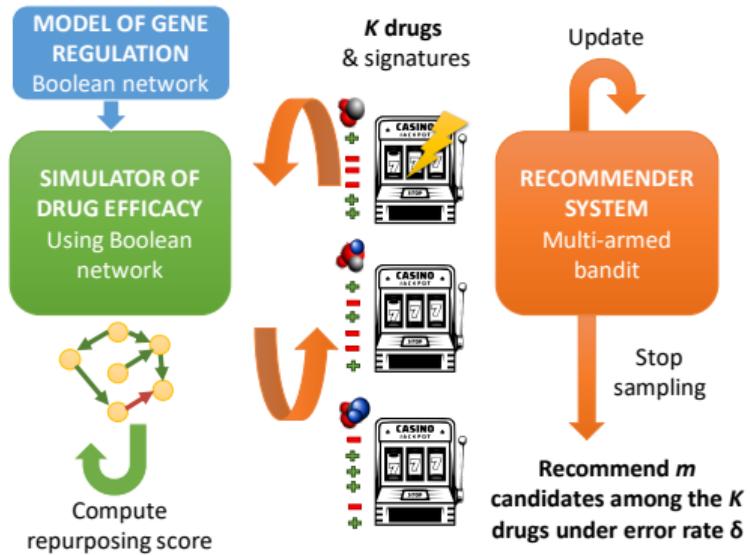
for $\delta = 5\%$ across 100 iterations

ψ	0 (linear)	1	2	2.7	2.8	3	4	5
Empirical error (%)	0	0	0	1	6	28	100	100
δ -correct?	✓	✓	✓	✓	✗	✗	✗	✗

A nearly optimal algorithm exists, with a dependency on ψ (MisLid²⁷)

²⁷ Réda and Tirinzoni and Degenne (2021). *Advances in Neural Information Processing Systems* 34.

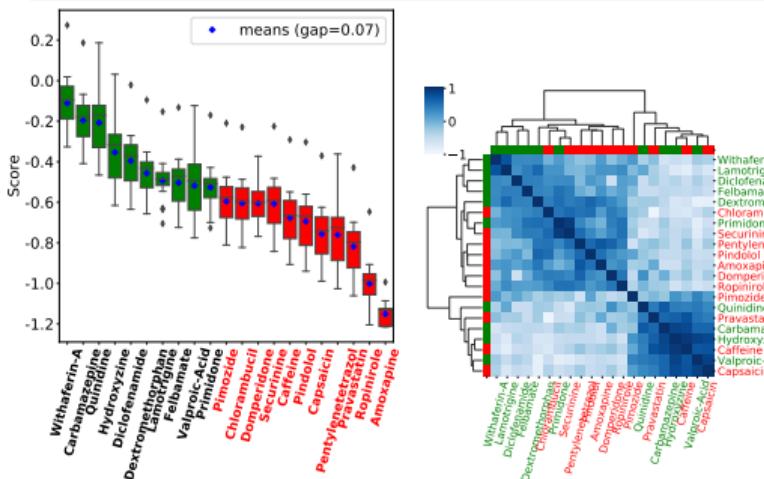
III. Application to epilepsy



Antiepileptics & Proconvulsant drugs | Setting

Instance (Part I.)

Scoring²⁸ on $K = 21$ drugs across #patients = 24 using $d = 10$ features*



* PCA on drug signatures (196 genes)

Objective (Part II.)

Find the $m = 3$ best treatments
under error $\delta = 10\%$

Observes a raw score
for a randomly selected patient

²⁸ Réda and Delahaye-Duriez (2022). Int. Conf. on Comp. Meth. in Sys. Bio. (CMSB), pp. 89–121

Antiepileptics & Proconvulsant drugs | Results

for $\delta = 10\%$ across 100 iterations

Algorithm	error $\hat{\delta} \leq \delta ?$	sample complexity $\hat{\tau}$
Unstructured LUCB-GIFA	True	$37,425 \pm 271$
Linear LUCB-GIFA	False	157 ± 13
Linear Gap-GIFA	False	91 ± 14
MisLid ($\psi = 1$)	True	$16,189 \pm 1,492$

	Correct?	Sample-efficient?
Unstructured	✓	✗
Linear	✗	✓
Misspecified	✓	✓

Conclusion

Conclusion | Combination of GRNs & bandits

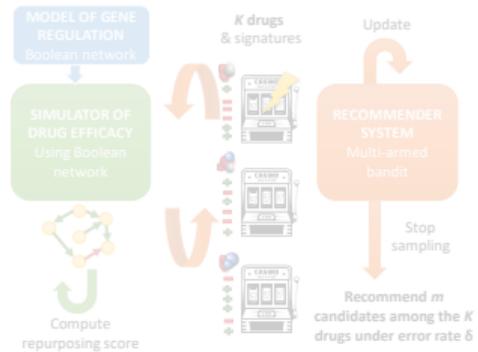
Application to real life dataset for epilepsy

Obj. A

Disease network

Obj. B

Network reversion



Obj. C

Structured Top- m
(linear, misspecified)

Collaborative CTs

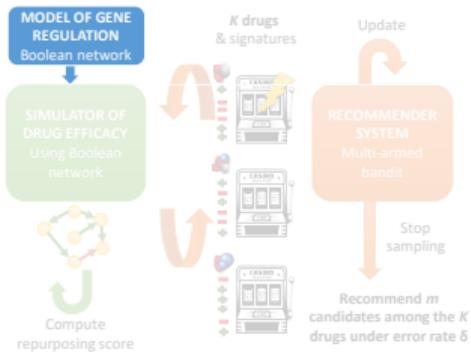
Signature reversion for EoP & literature review

Conclusion | Combination of GRNs & bandits

Application to real life dataset for epilepsy

Obj. A

Disease network²⁹



Obj. B

Network reversion



Obj. C

Structured Top- m
(linear, misspecified)

Collaborative CTs

Signature reversion for EoP & literature review

²⁹ Réda and Delahaye-Duriez (2022). *Int. Conf. on Comp. Meth. in Sys. Bio. (CMSB)*, pp. 89–121

Conclusion | Combination of GRNs & bandits

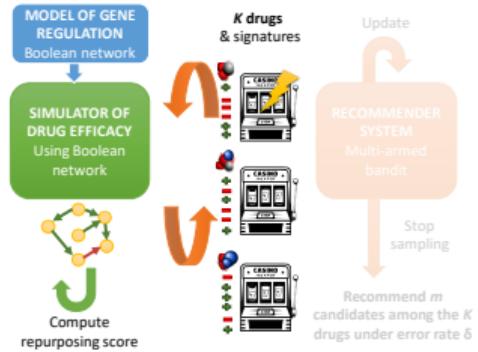
Application to real life dataset for epilepsy

Obj. A

Disease network²⁹

Obj. B

Network reversion



Obj. C

Structured Top- m

(linear, misspecified)

Collaborative CTs

Signature reversion for EoP³⁰ & literature review³¹

²⁹ Réda and Delahaye-Duriez (2022). *Int. Conf. on Comp. Meth. in Sys. Bio. (CMSB)*, pp. 89-121

³⁰ Bokobza and Réda and Guenoun et al. (In preparation)

³¹ Réda and Kaufmann and Delahaye-Duriez (2020). *Comp. & struct. biotech. journ. (CSBJ)* 18, pp. 241-252

Conclusion | Combination of GRNs & bandits

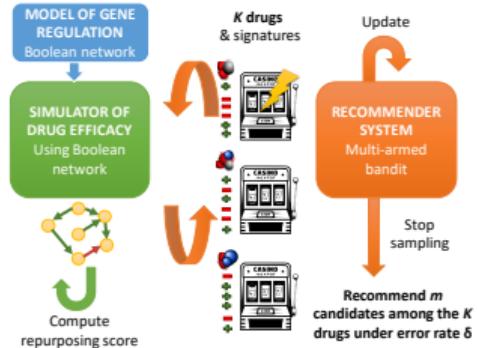
Application to real life dataset for epilepsy

Obj. A

Disease network²⁹

Obj. B

Network reversion



Obj. C

Structured Top- m

(linear³⁰, misspecified)

Collaborative CTs

Signature reversion for EoP³¹ & literature review³²

²⁹ Réda and Delahaye-Duriez (2022). *Int. Conf. on Comp. Meth. in Sys. Bio. (CMSB)*, pp. 89–121

³⁰ Réda and Kaufmann and Delahaye-Duriez (2021). *AISTATS*. vol. 130. PMLR

³¹ Bokobza and Réda and Guenoun et al. (In preparation)

³² Réda and Kaufmann and Delahaye-Duriez (2020). *Comp. & struct. biotech. journ. (CSBJ)* 18, pp. 241–252

Conclusion | Combination of GRNs & bandits

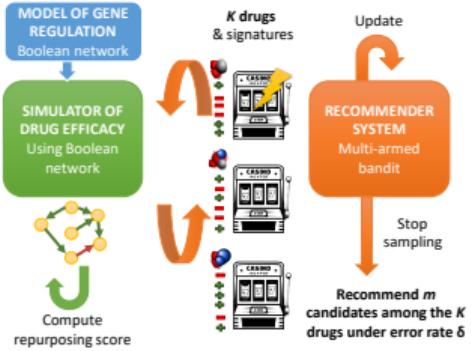
Application to real life dataset for epilepsy

Obj. A

Disease network²⁹

Obj. B

Network reversion



Obj. C

Structured Top- m

(linear³⁰, misspecified³¹)

Collaborative CTs

Signature reversion for EoP³² & literature review³³

²⁹ Réda and Delahaye-Duriez (2022). *Int. Conf. on Comp. Meth. in Sys. Bio. (CMSB)*, pp. 89–121

³⁰ Réda and Kaufmann and Delahaye-Duriez (2021). *AISTATS*. vol. 130. PMLR

³¹ Réda and Tirinzoni and Degenne (2021). *Advances in Neural Information Processing Systems* 34

³² Bokobza and Réda and Guenoun et al. (In preparation)

³³ Réda and Kaufmann and Delahaye-Duriez (2020). *Comp. & struct. biotech. journ. (CSBJ)* 18, pp. 241–252

Conclusion | Combination of GRNs & bandits

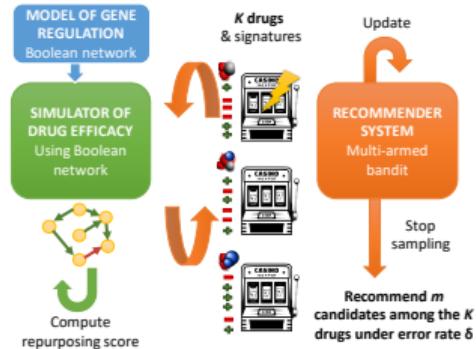
Application to real life dataset for epilepsy

Obj. A

Disease network²⁹

Obj. B

Network reversion



Obj. C

Structured Top- m

(linear³⁰, misspecified³¹)

Collaborative CTs³²

Signature reversion for EoP³³ & literature review³⁴

²⁹ Réda and Delahaye-Duriez (2022). *Int. Conf. on Comp. Meth. in Sys. Bio. (CMSB)*, pp. 89–121

³⁰ Réda and Kaufmann and Delahaye-Duriez (2021). *AISTATS*. vol. 130. PMLR

³¹ Réda and Tirinzoni and Degenne (2021). *Advances in Neural Information Processing Systems* 34

³² Réda and Vakili and Kaufmann (Under review)

³³ Bokobza and Réda and Guenoun et al. (In preparation)

³⁴ Réda and Kaufmann and Delahaye-Duriez (2020). *Comp. & struct. biotech. journ. (CSBJ)* 18, pp. 241–252

Conclusion | Future work

Towards the improvement and extension of the approach

Network & drug efficacy

- Integrating non-coding elements
e.g., enhancers, promoters, miRNAs
- Dose/exposure time effects

Bandit algorithms

- Privacy-preserving collaborative clinical trials

Acknowledgements



Credits for images under CC license

p. 2, 7	DataBase Center for Life Science (DBCLS)	
p. 2	User Titimaster (Wikipedia)	
p. 2, 3, 5, 6, 12, 17, 18,	User Darkdadaah (Wikipedia) 20, 22, 31, 35	
p. 18, 20, 22	Vincent Le Moign	
p. 7	DataBase Center for Life Science (DBCLS)	
p. 7	DataBase Center for Life Science (DBCLS)	
p. 7	User Vossman (Wikipedia)	
p. 7	User Emw (Wikipedia)	

1 Gene regulatory networks

- Robustness
- Key genes

2 Application of signature reversion

- Encephalopathy of prematurity (EoP)

3 Multi-armed bandit algorithms

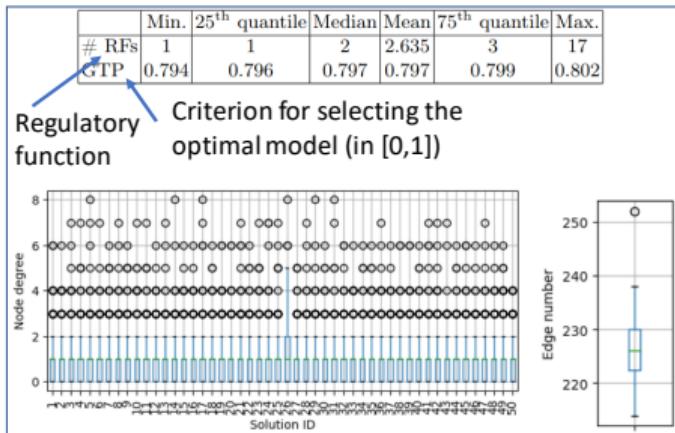
- Sample complexity lower and upper bounds
- Misspecified models
- Collaborative learning

4 Application to epilepsy

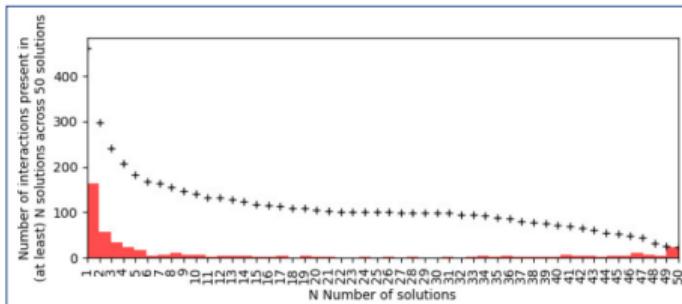
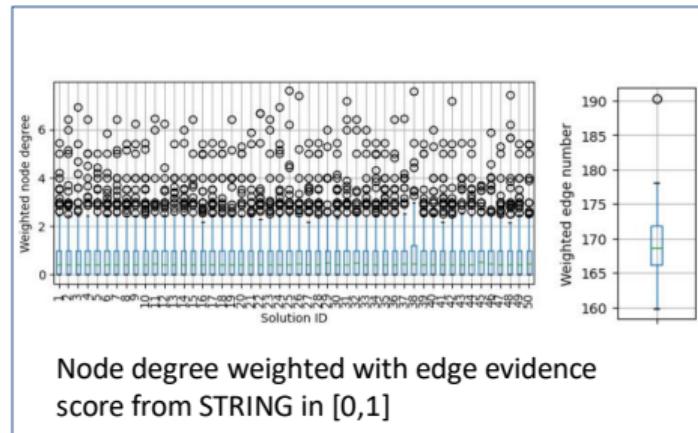
5 Future work

- Integrating non-coding elements
- Dose/exposure time effects
- Privacy-preserving collaborative clinical trials

Gene regulatory networks | Robustness



across all 50 solutions



Variability of interactions across solutions

A core set (22 interactions) that are present across all solutions!

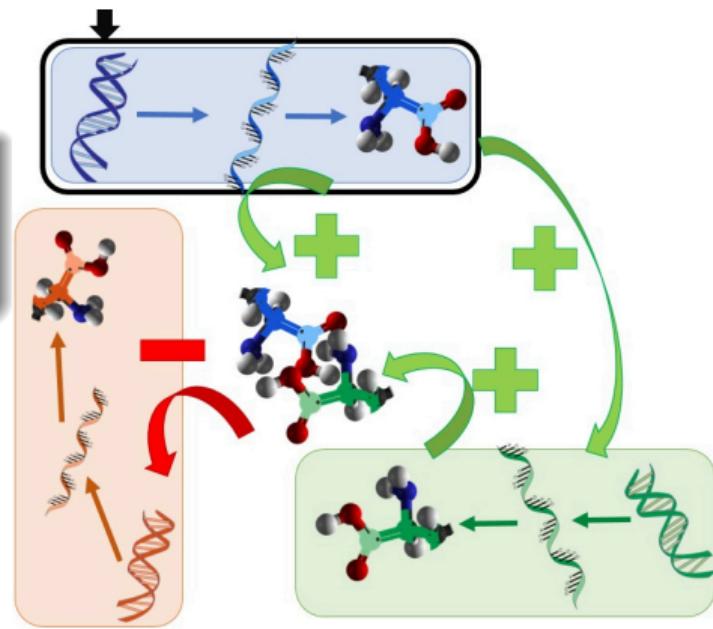
Gene regulatory networks | Key genes 1/7

Master regulators

Genes at the top of the gene regulation hierarchy³⁵

~ relate to disease onset / act on related pathways

e.g., SESTRIN3³⁶, CSF1R³⁷ in epilepsy



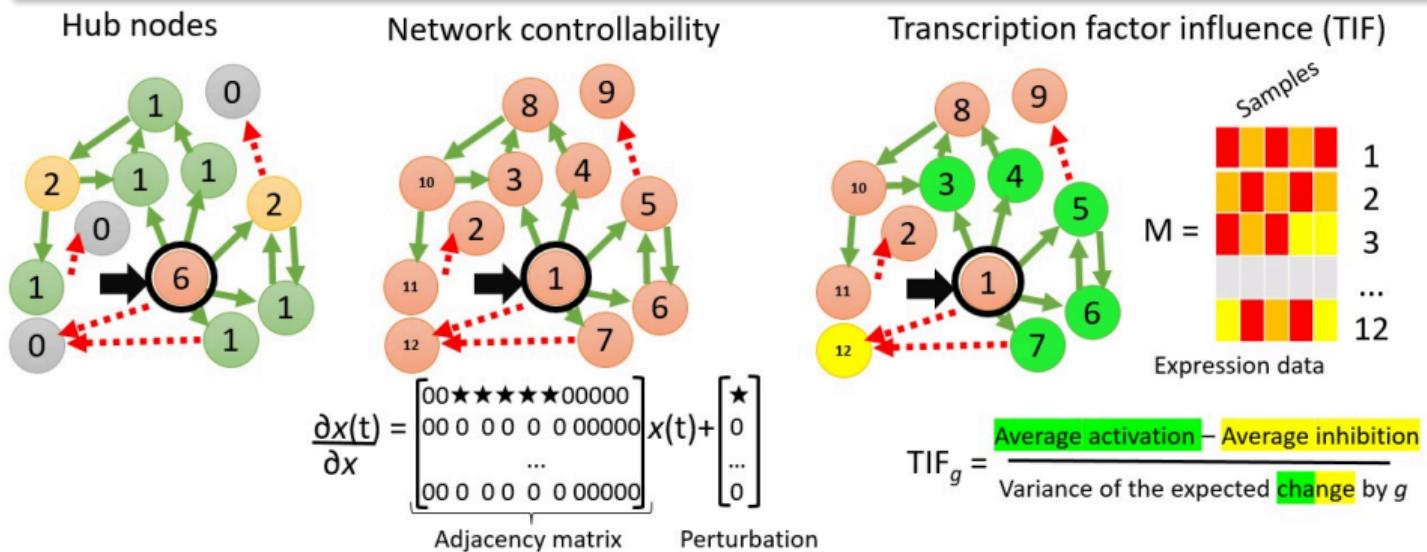
³⁵ Mattick, Taft, and Faulkner (2010). *Trends in genetics* 26.1, pp. 21-28

³⁶ Johnson et al. (2015). *Nat. comm.* 6.1, pp. 1-11

³⁷ Srivastava et al. (2018). *Nat. comm.* 9.1, pp. 1-15

Gene regulatory networks | Key genes 2/7

A generic method to detect master regulators in a regulatory network?



Outgoing degree

Control Centrality³⁸

CoRegNet³⁹

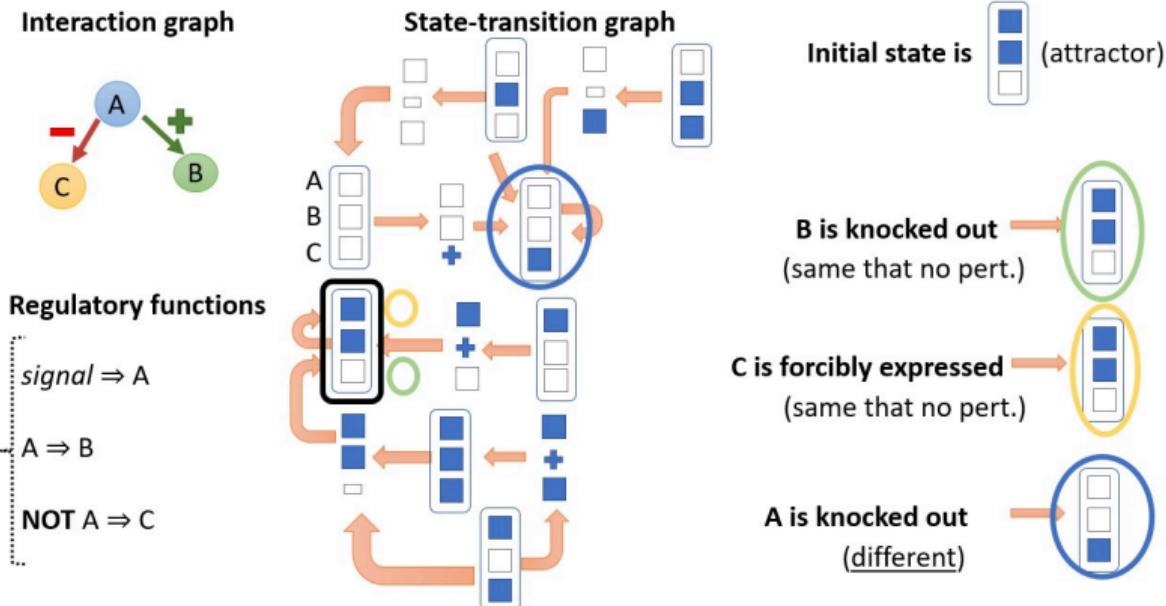
³⁸ Liu, Slotine, and Barabási (2012). *PLOS ONE* 7.9, e44459

³⁹ Nicolle, Radvanyi, and Elati (2015). *Bioinformatics* 31.18, pp. 3066–3068

Gene regulatory networks | Key genes 3/7

Scoring of the spread of the regulatory influence of gene g

Compare **reachable attractors** in the absence and under perturbation of gene g from a diseased transcriptional context



Gene regulatory networks | Key genes 4/7

Gene (set) influence in a specific transcriptional profile p

Given a Boolean network $\mathcal{B}(\mathcal{V}, \mathcal{A}_p)$, $\underbrace{\mathcal{A}_p : S(\mathcal{V} \times \{\text{KO, FE}\}) \rightarrow S(\{0, 1\}^{|\mathcal{V}|})}_{\text{reachable attractors from profile } p \text{ under gene perts.}}$,

the influence of gene set N in profile $p \in \{0, 1\}^{|\mathcal{V}|}$ is

$$I_{(\mathcal{B}, p)}(N) = 1 - \max \left\{ \text{sim}(\alpha^1, \alpha^2) : \alpha^1, \alpha^2 \in \mathcal{A}(p, \emptyset) \times \mathcal{A}(p, P(N)) \right\},$$

where $P(N) := \{(n, \text{KO if } p[n] \text{ else FE}) : n \in N\}$.

In particular, $I_{(\mathcal{B}, p)}(N) = 0$ iff. $\mathcal{A}(p, \emptyset) \cap \mathcal{A}(p, P(N)) \neq \emptyset$

⚠ Extended to multiple profiles by taking a corrected geometric mean

Gene regulatory networks | Key genes 5/7

Adaptation of the greedy algorithm in⁴⁰

- 1: **Input:** $\mathcal{B}(\mathcal{V}, \{\mathcal{A}_p : p \in \mathcal{P}\})$ Boolean network where \mathcal{P} set of diseased transcriptional profiles, size k
- 2: Initialize $\mathcal{N} = \emptyset$, $i = 0$
- 3: **repeat**
- 4: $i \leftarrow i + 1$
- 5: $N_i \leftarrow \arg \max_{n \in \mathcal{V} \setminus \mathcal{N}} I_{(\mathcal{B}, \mathcal{P})}(\mathcal{N} \cup \{n\})$ **and** $\mathcal{N} \leftarrow \mathcal{N} \cup N_i$
- 6: **until** $i = k$ or $\underbrace{\max_{n \in \mathcal{V} \setminus \mathcal{N}} I_{(\mathcal{B}, \mathcal{P})}(\mathcal{N} \cup \{n\})}_{\text{do not add redundant or detrimental elements}} \leq I_{(\mathcal{B}, \mathcal{P})}(\mathcal{N})$
- 7: **Output:** \mathcal{N}

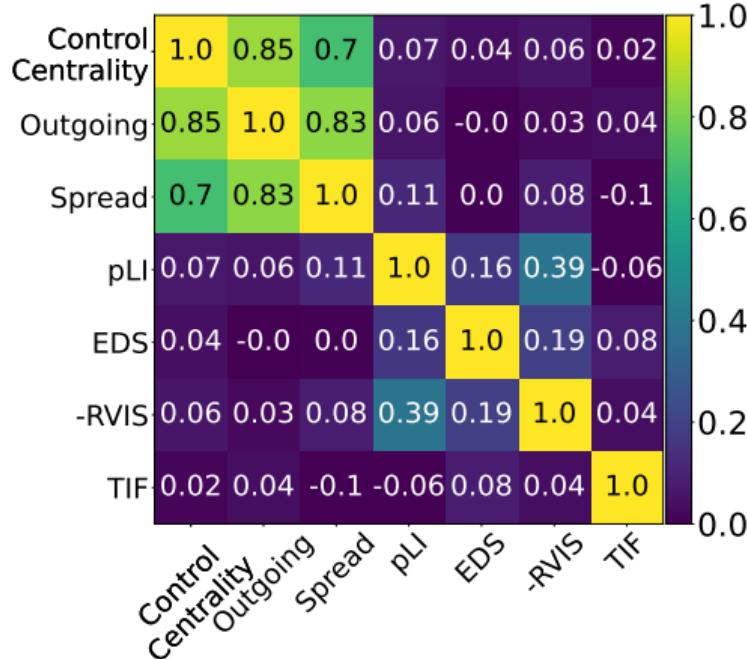
⁴⁰ Kempe, Kleinberg, and Tardos (2003). *Proc. of the 9th ACM SIGKDD ICKDD*, pp. 137-146.

Gene regulatory networks | Key genes 6/7

Choose $k = 1$, Temporal Lobe Epilepsy (TLE) profiles⁴¹ \sim refractory⁴²

Gene location-based measures

{



Gene pathogenicity measures

{

⁴¹ Mirza et al. (2017). *Human molecular genetics* 26.9, pp. 1759–1769.

⁴² Han et al. (2014). *Brain research bulletin* 109, pp. 13–21.

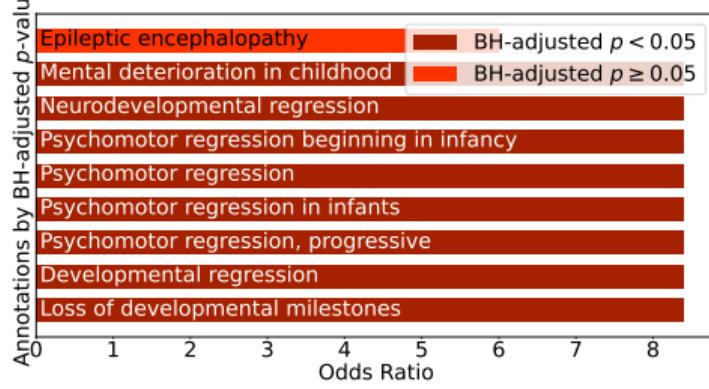
Gene regulatory networks | Key genes 7/7

List of prioritized genes (spread > 0.01)

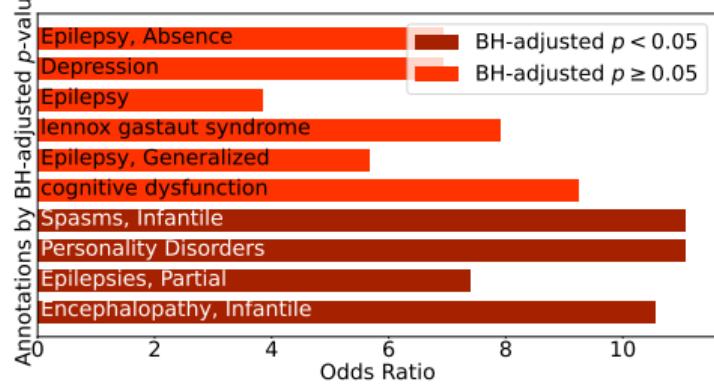
	CC	4.0	3.0	4.0	7.0	6.0	3.0	9.0	10.0	3.0	3.0	3.0	2.0	4.0	6.0	5
Spread		0.056	0.056	0.044	0.039	0.039	0.025	0.024	0.024	0.014	0.014	0.013	0.013	0.012	0.011	0.050 0.025
pLI		1.0	0.953	1.0	0.999	0.0	1.0	0.182	0.0	0.0	0.935	0.787	0.031	1.0	0.976	0.0 0.0
CACNA1C	RBF	RBFOX1	STXBP1	DNM1	NRIP3	SCN8A	CHRM2	GNB5	CENPJ	TUBB2A	CDC42	CACNB4	PAK7	GRIN1		

Over-Representation Analysis (ORA) compare significant functional gene enrichments in prioritized genes VS M30 module (FDR < 20%)

DisGeNet⁴³functional families



GLAD4U⁴⁴functional families

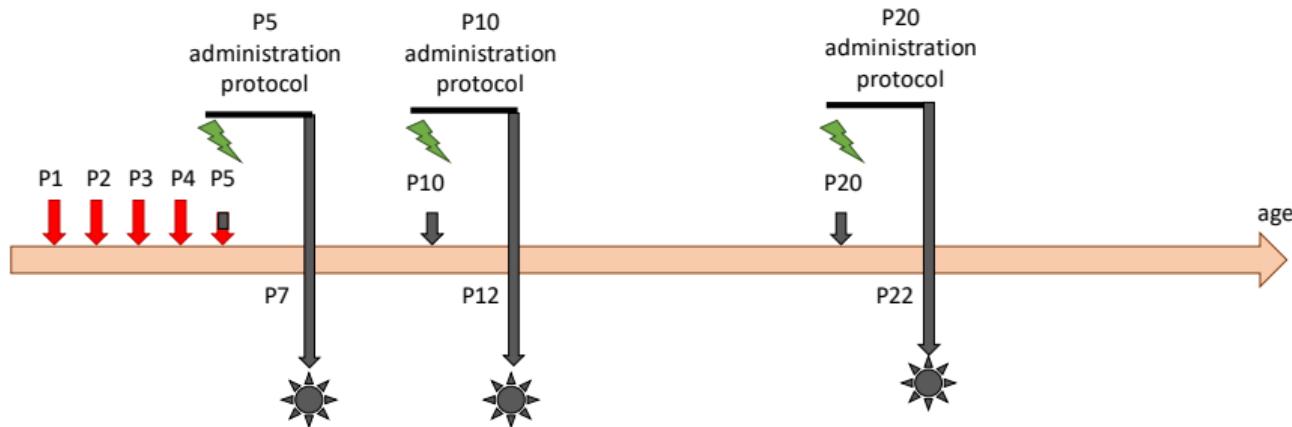


⁴³ Piñero et al. (2020). *Nucleic acids research* 48.D1, pp. D845-D855

⁴⁴ Jourquin et al. (2012). *BMC genomics* 13.8, pp. 1-12

Application of signature reversion | EoP 1/3

Encephalopathy of prematurity in rats



- ↓↓ Injection of IL1 β twice (once) a day
- ⚡ Intranasal or intravenous injection of MSCs
- ★ Microglial cell sorting for RNA sequencing

Application of signature reversion | EoP 2/3

Selection of an optimal treatment protocol by stem cell injection

At fixed sequencing batch
(e.g., P5-INAS, P5-IV, P10-INAS, ...)

Step 1.a
For a given treatment protocol
(IL1 β +Dose 1, IL1 β +Dose 2 or IL1 β +Dose 3)

gene 1	[+]
gene 2	[+]
gene 3	[-]
...	
gene n-1	[+]
gene n	[+]

Step 1.b
For a given treatment protocol
(IL1 β +Dose 1, IL1 β +Dose 2 or IL1 β +Dose 3)

gene 1	[+]
gene 2	[+]
gene 3	[-]
...	
gene n-1	[+]
gene n	[-]

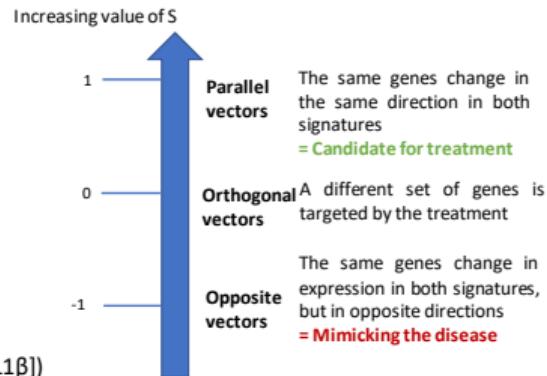
Step 2

Compute the cosine score



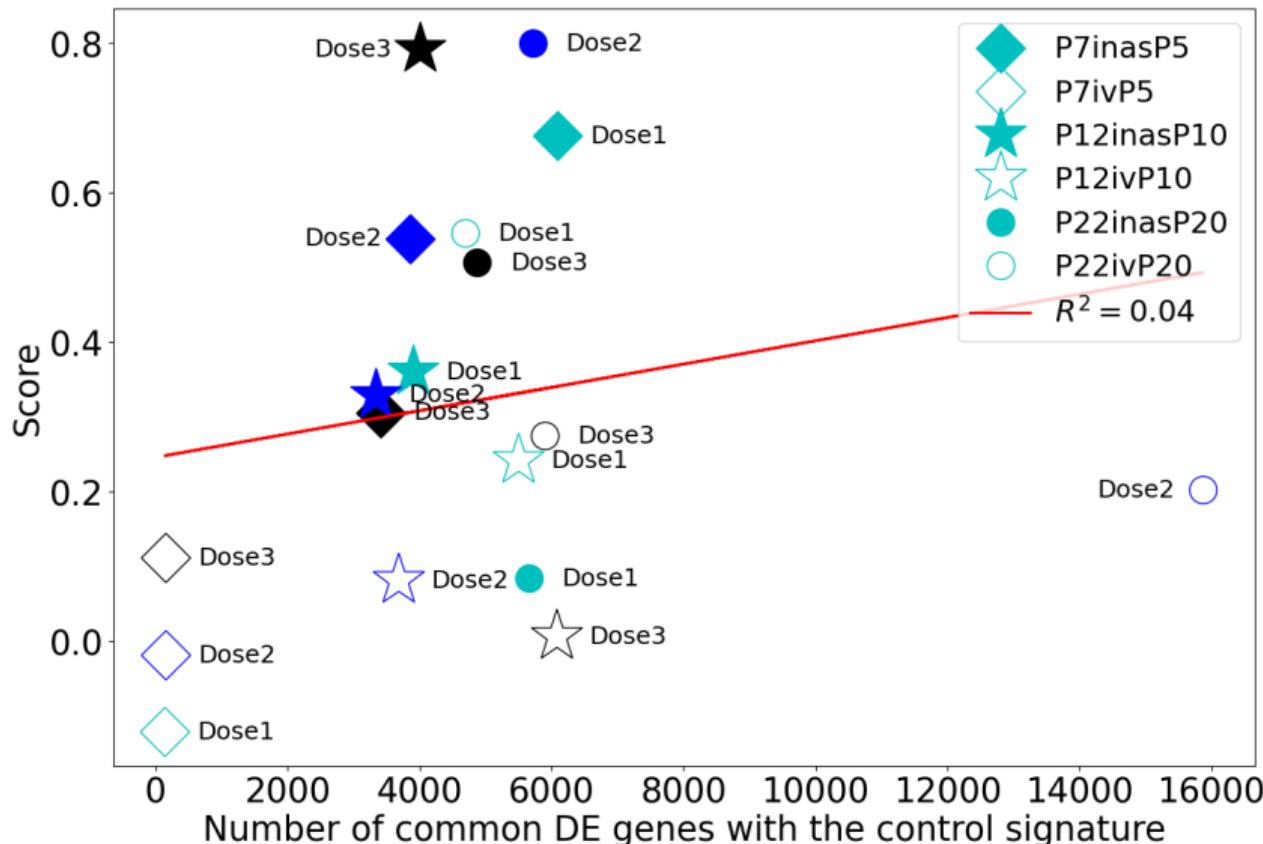
$$S = \cos(\text{CD}[\text{IL1}\beta+\text{Dose}|\text{IL1}\beta], \text{CD}[\text{PBS}|\text{IL1}\beta])$$

Step 3



- [+] Up-regulation (positive sign)
- [–] Down-regulation (negative sign)
- [■] Large change in expression (= large magnitude)
- [□] Small change in expression (= small magnitude)

Application of signature reversion | EoP 3/3



Sample complexity | Lower bound on τ

A δ -correct algo samples *at least* an expected $\mathcal{C}^*(f)^{-1}\mathcal{O}(\ln(\delta^{-1}))$ arms

Lower bound on sample complexity for pure exploration⁴⁵

For any $\delta \leq 0.5$, any 1-Gaussian bandit algorithm \mathfrak{A} δ -correct on $f \in \mathcal{M}$,

$$\mathbb{E}_{\mathfrak{A}, f}[\tau] \geq \left(\sup_{\omega \in \Delta_K} \underbrace{\inf_{\substack{g \in \mathcal{M} \\ g \in \text{Alt}(f)}} \sum_{k \in [K]} \frac{\omega_k}{2} (f(x_k) - g(x_k))^2}_{= \mathcal{C}^*(f)} \right)^{-1} \log \left(\frac{1}{2.4\delta} \right).$$

⁴⁵ Garivier and Kaufmann (2016). COLT, PMLR, pp. 998-1027

Linear bandit models | Sample complexity

Algorithm	Upper bound
Unstructured	$\inf \{u \in \mathbb{R}^{*+} \mid u > 1 + \mathcal{H}^{\text{uns}}(f)(\mathcal{T}_\delta(u))^2\}$
LUCB UGapE	$\mathcal{H}^{\text{uns}}(f) := 2 \sum_a \max(\varepsilon/2, \Delta_a)^{-2}$ $\mathcal{H}^{\text{uns}}(f) := 2 \sum_a \max(\varepsilon, (\varepsilon + \Delta_a)/2)^{-2}$
GIFA*	$\inf \{u \in \mathbb{R}^{*+} \mid u > 1 + \mathcal{H}^{\text{lin}}(f)(\mathcal{T}_\delta(u))^2\}$
Largest var. Optimized	$\mathcal{H}^{\text{lin}}(f) := 4\sigma^2 \sum_a \max(\varepsilon, (\varepsilon + \Delta_a)/3)^{-2}$ $\mathcal{H}^{\text{lin}}(f) := \sigma^2 \sum_a \max_{i,j \in [K]^2} \omega_a^\star(i,j) (\max(\varepsilon, (\varepsilon + \Delta_i)/3, (\varepsilon + \Delta_j)/3))^{-2}$
Greedy*	$\mathcal{H}^{\text{lin}}(f) := \sigma^2 \sum_a \max_{i,j \in [K]^2} \frac{\ X_i - X_j\ _2^2}{\ X_a\ _2^2} (\max(\varepsilon, (\varepsilon + \Delta_i)/3, (\varepsilon + \Delta_j)/3))^{-2}$

Misspecified models | MisLid 1/2

Main ingredients:

- User-provided $\hat{\psi}$
- Online learner \mathcal{L}
- Stopping threshold $\{\beta_{t,\delta}\}_t \approx \log(1/\delta) + \min\{K \log t, d \log t + \psi^2 t\}$

- * Careful design of $\beta_{t,\delta}$ for unstructured & linear model
- * Sampling instead of tracking: reduce terms in K in complexity
- * Analysis holds for any no-regret learner

Misspecified Linear IDentification (MisLID)

Compute emp. mean $\tilde{\mu}, \tilde{\mu} := \Pi_{\mathcal{M}_{\hat{\psi}}}(\hat{\mu})$

STOPPING

while $\inf_{\lambda \in \text{Alt}(\tilde{\mu}) \cap \mathcal{M}_{\hat{\psi}}} \|\tilde{\mu} - \lambda\|_{N \cdot (t-1)}^2 \leq 2\beta_{t-1,\delta}$

do

Obtain allocation $\omega(t) \in \Delta_K$ from \mathcal{L}

Compute $\lambda_t \leftarrow \arg \min_{\lambda \in \text{Alt}(\tilde{\mu}) \cap \mathcal{M}_{\hat{\psi}}} \|\tilde{\mu} - \lambda\|_{\omega(t)}^2$

Update optimistically \mathcal{L}

Pull $k_t \sim \omega(t)$ # SAMPLING

Update $\hat{\mu}_t$ and projection $\tilde{\mu}, t \leftarrow t + 1$

end while

return $\arg \max_k^{[m]} \hat{\mu}_k$ # DECISION

Misspecified models | MisLid 2/2

Sample complexity upper bound on $f \in \mathcal{M}_\psi$ (if $\hat{\psi} = \psi$)

$$\mathbb{E}_f[\tau] \leq T_\delta + 2 \text{ } (\star) \text{ ,}$$

where

$$T_\delta \leq C^*(f)^{-1} \left[\log \left(\frac{1}{\delta} \right) + H(T_\delta; \psi, d, K) o \left(\log \left(\frac{1}{\delta} \right) \right) \right].$$

$$\psi \approx 0 \implies H(T_\delta; \psi, d, K) = \psi^2 T_\delta + \log K \sqrt{T_\delta} + d \sqrt{T_\delta} \log T_\delta + \sqrt{d \log T_\delta}.$$

$$\psi \gg 0 \implies H(T_\delta; \psi, d, K) = \log K \sqrt{T_\delta} + \sqrt{K T_\delta} \log T_\delta + \sqrt{K \log T_\delta}.$$

- **Asymptotic optimality⁴⁶**

$$\delta\text{-correct} \cap (\star) \implies \liminf_{\delta \rightarrow 0} \frac{\mathbb{E}_f[\tau]}{\log(1/\delta)} = C^*(f)^{-1}$$

- **No polynomial dependence in K when $\psi = 0$.**

⁴⁶ Rémy Degenne and Wouter M Koolen (2019). [arXiv preprint arXiv:1902.03475](https://arxiv.org/abs/1902.03475).

Weighted Collaborative Model⁴⁷

P patient populations: sampling arm k in population p at time t

$$Y_t = \mathbb{E}_{\{Y \sim \nu_{(k,p)}\}}[Y] + \phi_t, \quad \phi_t \sim \mathcal{N}(0, 1)$$

W ~ similarity matrix on populations, *mixed* reward for arm k in p is

$$\mu'_{k,p} := \sum_{n \in [P]} w_{n,p} \mathbb{E}_{\{Y \sim \nu_{(k,n)}\}}[Y]$$

Goal: find the top- m arms w.r.t. *mixed* rewards

⁴⁷ Réda and Vakili and Kaufmann (Under review)

Oracle problem

$$\mathcal{P}(\mu') := \arg \min_{t \in (\mathbb{R}^+)^{K \times P}} \sum_{k,p \in [K] \times [P]} t_{k,p} \text{ s.t.}$$

$$\forall p \forall (k, l) \in \mathcal{S}^*(\mu'_{\cdot, p}) \times \mathcal{S}^*(\mu'_{\cdot, p})^c, \sum_{n \in [P]} \left(\frac{w_{n,p}^2}{t_{k,n}} + \frac{w_{n,p}^2}{t_{l,n}} \right) \leq \frac{(\mu'_{k,p} - \mu'_{l,p})^2}{2}$$

$$\mathcal{N}^*(\mu') := \sum_{k,p} t_{k,p} \text{ where } t \in \mathcal{P}(\mu').$$

Lower bound on the sample complexity

For any δ -correct 1-Gaussian algorithm \mathfrak{A} where $\delta \leq 0.5$ and $\forall p, W_{p,p} \neq 0$

$$\mathbb{E}_{\mathfrak{A}, \mu'}[\tau] \geq \mathcal{N}^*(\mu') \log \left(\frac{1}{2.4\delta} \right)$$

Why considering *mixed reward* top- m arms instead of local ones?

→ Be more sample-efficient (at the cost of some suboptimality)

ex. Case $P = K = 2, m = 1$

$$\mu = \underbrace{\begin{bmatrix} 1 & 0.5 \\ 0 & 0.1 \end{bmatrix}}_{\text{pop 1 pop 2}} \left. \begin{array}{c} \text{pop 1} \\ \text{pop 2} \end{array} \right\} \begin{array}{l} \text{arm 1} \\ \text{arm 2} \end{array}$$

For a similarity of 0.90 between populations
 $\Rightarrow \mathcal{N}^*(\mu W) \approx 18$

Solving 2 independent bandit problems
 $\Rightarrow \mathcal{N}^*(\mu \text{Id}_P) \approx 58$

$$W = \underbrace{\begin{bmatrix} 0.53 & 0.47 \\ 0.47 & 0.53 \end{bmatrix}}_{\text{pop 1 pop 2}} \left. \begin{array}{c} \text{pop 1} \\ \text{pop 2} \end{array} \right\}$$

Epilepsy problem ($P = 3, K = 21, m = 1$)
 $\mathcal{N}^*(\mu W) \approx 2,770$ and $\mathcal{N}^*(\mu \text{Id}_P) \approx 5,193 (+54\%)$

Relaxed oracle

$$\widehat{\mathcal{P}}(\Delta) := \arg \min_t \sum_{k,p} t_{k,p}$$

s.t., $\forall p \ \forall k, \sum_n \frac{w_{n,p}^2}{t_{k,n}} \leq \frac{(\Delta'_{k,p})^2}{2}$

$\Delta'_{k,p}$ characteristic gap for k in $\mu'_{\cdot,p}$

⚠ $\Omega_{k,m}(r, \delta)$ depends on the number of samples from (k, p) up to round r

WCPE-Top- m

$$\widehat{\Delta}_{k,p}(0) = 1, \quad B_p(0) = \{1, \dots, K\}$$

repeat

$$\tau(r) \leftarrow \widehat{\mathcal{P}}(\sqrt{2}\widehat{\Delta}(r))$$

Sample $d_{k,p}(r)$ times from (k, p) s.t.

$$\Omega_{k,p}(r, \delta) \leq \widehat{\Delta}_{k,p}(r)$$

$$L_{k,p}(r), U_{k,p}(r) \leftarrow \{\widehat{\mu}'_{k,m} \pm \Omega_{k,p}(r; \delta)\}$$

Remove all arms k from $B_p(r)$ s.t.

$$U_{k,p}(r) < \max_{j \in B_p(r)}^m L_{j,p}(r)$$

$$r \leftarrow r + 1$$

$$\widehat{\Delta}_{k,p}(r) \leftarrow \frac{\widehat{\Delta}_{k,p}(r-1)}{2} \text{ if } k \in B_p(r)$$

until $|B_p(r)| = m$ for any p

return $B_p(r)$ for any p

A benchmark for the case $m = 1$ and $W = \alpha \text{Id}_P + \frac{1-\alpha}{P} \mathbb{1}\mathbb{1}^\top$ with $\alpha \in [0, 1]$

PF-UCB-BAI (inspired by PF-UCB⁴⁸)

$f(r)$: sampling effort in round r , $B_p(r) = \{1, \dots, K\}$ for any p

repeat

 Sample $d_{k,p}(r)$ times from (k, p) s.t.

$$d_{k,p}(r) = \lceil (1 - \alpha)f(r) \rceil + \lceil \alpha P f(r) \rceil \mathbf{1}(k \in B_p(r))$$

$$L_{k,p}(r), U_{k,p}(r) \leftarrow \{\hat{\mu}'_{k,m}(r) \pm \Omega(r; \delta)\}$$

 Remove all arms k from $B_p(r)$ s.t.

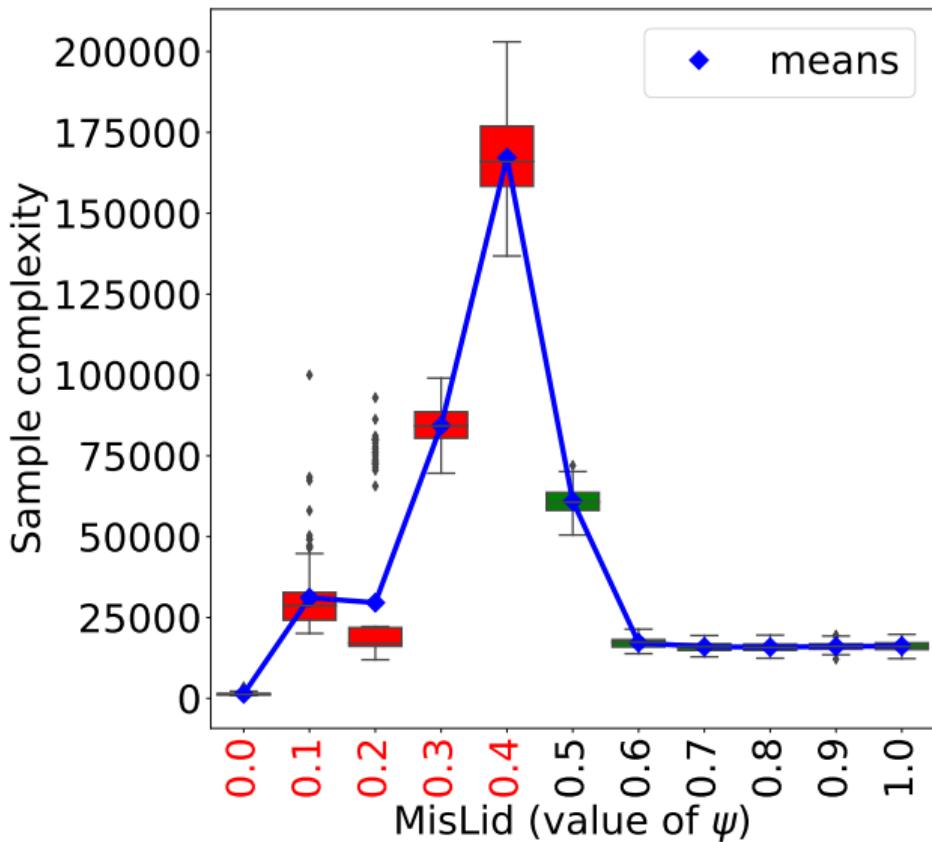
$$U_{k,p}(r) < \max_{j \in B_p(r)} L_{j,p}(r)$$

$$r \leftarrow r + 1$$

until $|B_p(r)| = 1$ for any p , and **return** $\hat{k}_p \in B_p(r)$ for any p

⁴⁸ Shi, Shen, and Yang (2021). *International Conference on Artificial Intelligence and Statistics*. PMLR, pp. 2917–2925

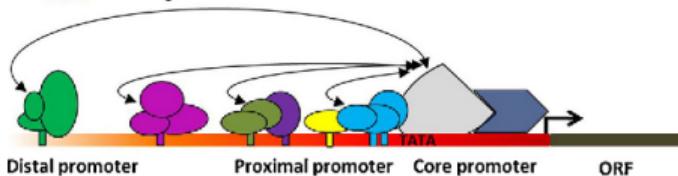
Application to epilepsy | Choice of ψ in MisLid



Future work | Integrating non-coding elements

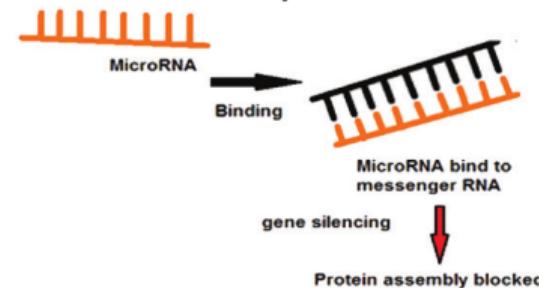
Pre-transcription

- Transcription initiation complex
- RNA polymerase
- Transcription factors
- Cis-acting elements



Cis-regulatory modules⁴⁹

Post-transcription



miRNAs⁵⁰

Further constraint the dynamics of the network

Add to the identification pipeline a biologically meaningful decomposition of the set of vertices⁵¹

⁴⁹ Howard and Davidson (2004). *Developmental biology* 271.1, pp. 109-118; Hernandez-Garcia and Finer (2014). *Plant Sci* 217, pp. 109-119

⁵⁰ Saeidimehr et al. (2016). *Cell J.* 18.2, p. 117

⁵¹ Bernot, Comet, and Khalis (2008). *Eu. sim. and mod. conf*, pp. 423-432; Réda and Wilczynski (2020). *J. of Th. Bio.* 486, p. 110091

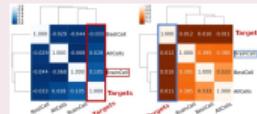
Future work | Dose/exposure time effects

Drug efficacy depending on cell-line, *dose & exposure time*

Refining drug signature based on dose and time

Apply the same approach as to cell-line specific signatures

... or change the structure of the bandit model?



One can exploit the dose-response curves available for drugs⁵²

⁵² Güvenç Paltun, Kaski, and Mamitsuka (2021). *Briefings in Bioinformatics* 22.6, bbab293.

Future work | Privacy-preserving collaborative CTs

Privacy is key in federated learning & data generation
(e.g., security⁵³, healthcare⁵⁴)

Intuition behind ε -differential privacy

On two datasets differing by *a single* sample, the probabilities of any outcome from a ε -differentially private algorithm on those datasets are equal up to a multiplicative constant $\exp(\varepsilon)$

Modify the WCPE-Top- m algorithm

Design a differentially private algorithm solving weighted collaborative Top- m identification

⁵³ Dubey and Pentland (2020). *Advances in Neural Information Processing Systems* 33, pp. 6003-6014.

⁵⁴ Jordon, Yoon, and Van Der Schaar (2018). *International conference on learning representations*.