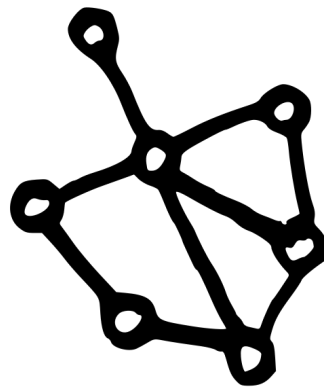
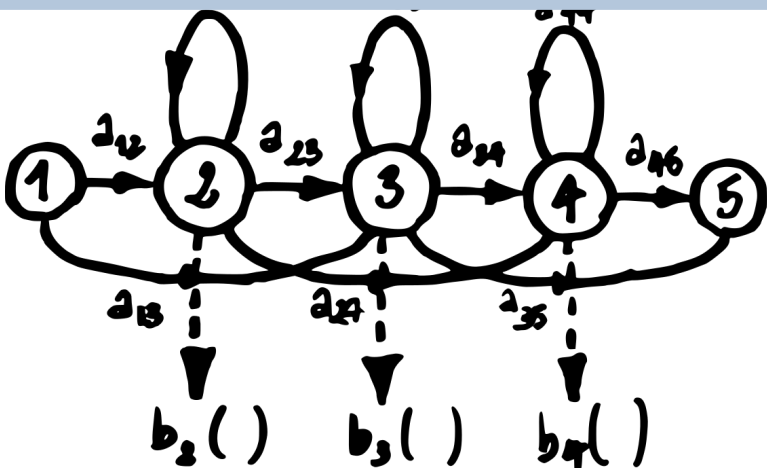


# Sequence algorithms

DAG workshop, 2020  
Cyril Matthey-Doret



cyril.mattheydoret@gmail.com

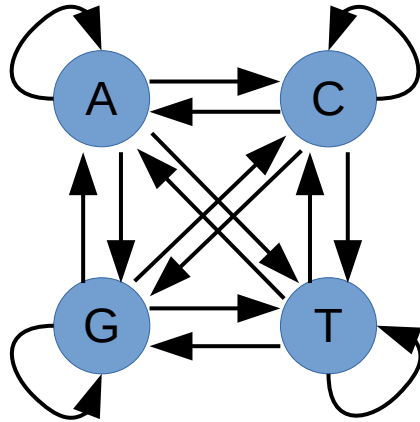
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# Exercises from session 3

# Working with sequences of states

- Different from classification: Input and output have an order
- Markov models: define states and transition probabilities
- Example: nucleotide transition matrix from DNA sequence

Input:  
AACTTTGAGAC

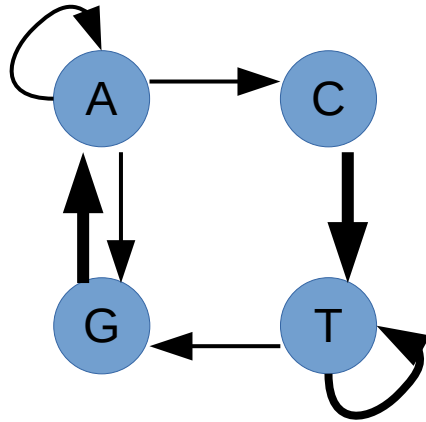


	A	C	G	T
A	1	1	1	0
C	0	0	0	1
G	2	0	0	0
T	0	0	1	2

# Working with sequences of states

- Different from classification: Input and output have an order
- Markov models: define states and transition probabilities
- Example: nucleotide transition matrix from DNA sequence

Input:  
AACTTTGAGAC



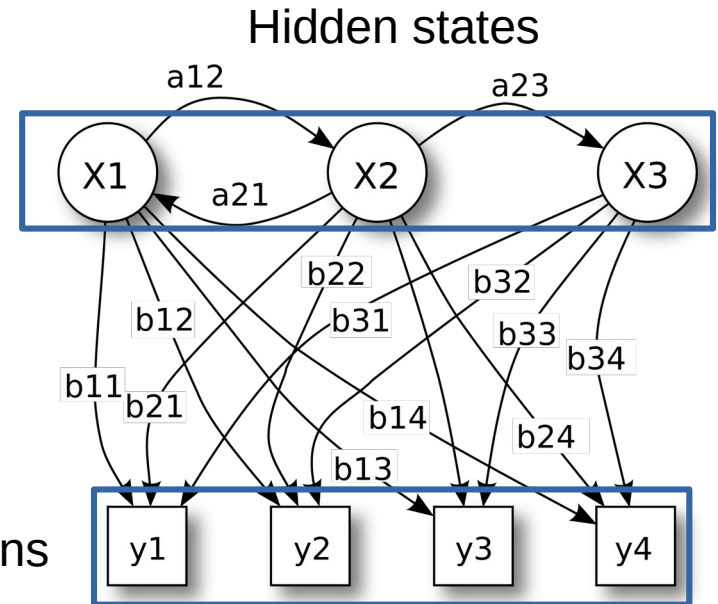
	A	C	G	T
A	0.33	0.33	0.33	0
C	0	0	0	1
G	1	0	0	0
T	0	0	0.33	0.66

# Predicting states from sequence



- Markov models by themselves have limited use in genomics
- Hidden Markov models (HMM) are more useful in genomics
  - Input: observations  $\rightarrow$  DNA sequence
  - Output: states  $\rightarrow$  gene / not gene

$a$  = transition probabilities  
 $b$  = emission probabilities

Observations

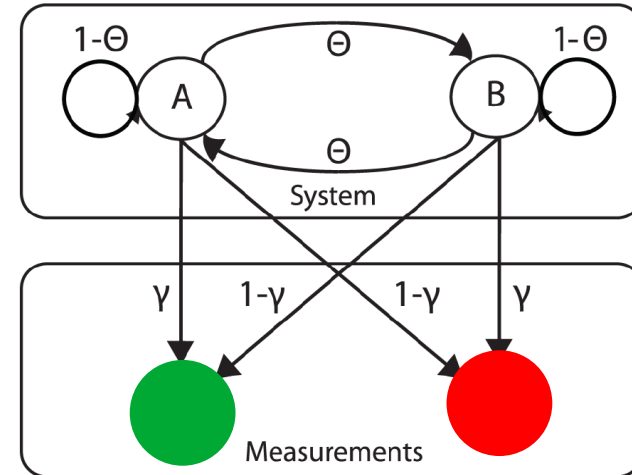


# HMM: example

- A system switches between two (hidden) states A and B
- A device measures the system state, but it is error prone
- It shows  or  when it measures A or B, respectively

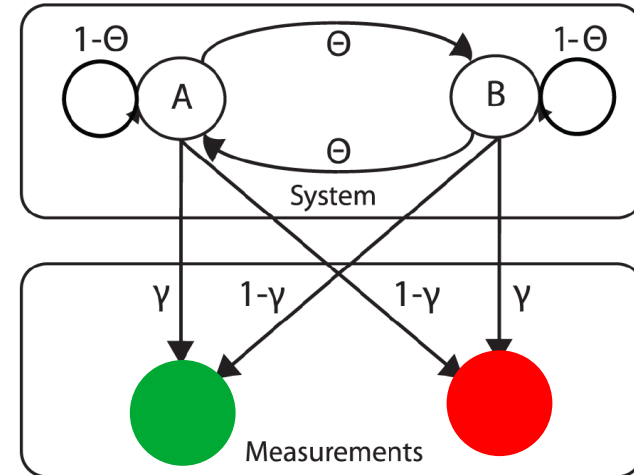
What we want to know →

What we see →



# HMM: example

- Given the measurement sequence: ● ● ●
- What is the probability of the observed measurement sequence ?
  - Naive: Sum probabilities of all possible state sequences



# HMM: Naive sequence probability

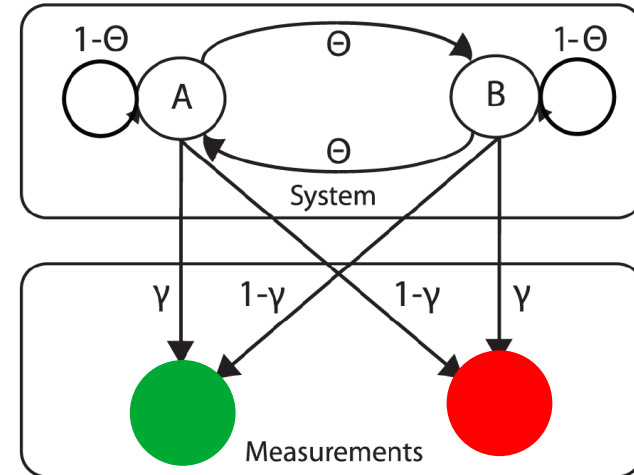
- Find the probability of measurements: ● ● ●
- Weighted sum probabilities of every single state sequence

With  $X$  different hidden states, the number of possible sequences  $\mathbf{S}$  of length  $T$  is:  $R=X^T$  (here:  $8=2^3$ )

State sequence of length  $T$

$$p(M_T) = \sum_{r=1}^R p(M_T | S_T^r) p(S_T^r)$$

Measurement sequence of length  $T$





# HMM: Naive sequence probability

- Find the probability of measurements: ● ● ●
- Weighted sum probabilities of every single state sequence

With  $X$  different hidden states, the number of possible sequences  $\mathbf{S}$  of length  $T$  is:  $R=X^T$  (here:  $8=2^3$ )

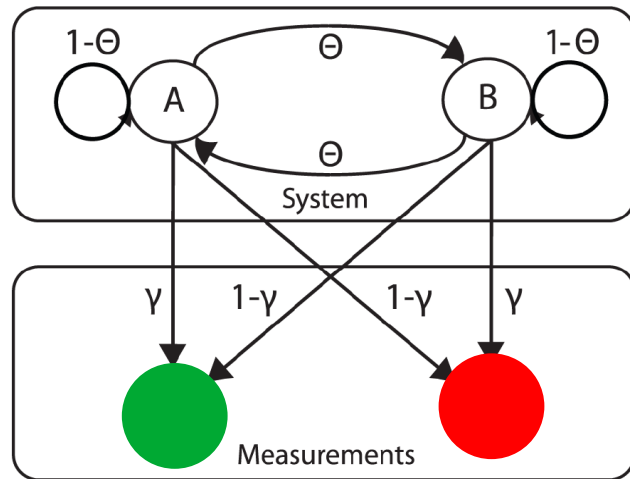
$$p(\text{● ● ●}) = \sum_{r=1}^R p(M_T | S_T^r) p(S_T^r)$$

State sequence of length  $T$

AAA  
 AAB  
 ABB  
 ...

AAA  
 AAB  
 ABB  
 ...

Measurement sequence of length  $T$



# HMM: Naive sequence probability

- Find the probability of measurements: ● ● ●
- Weighted sum probabilities of every single sequences

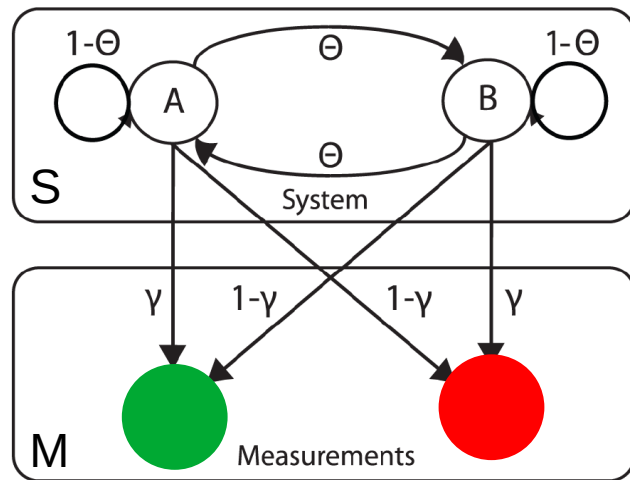
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State sequence of length  $T$

$$p(M_T) = \sum_{r=1}^R p(M_T | S_T^r) p(S_T^r)$$

? ?

Measurement sequence of length  $T$



# HMM: Naive sequence probability

- Find the probability of measurements: ● ● ●
- Weighted sum probabilities of every single sequences

$$p(M_T | S_r^T) = \prod_{t=1}^T p(m(t) | s(t))$$

Measurement at position t of M

State at position t of S

$$p(M_T) = \sum_{r=1}^R p(M_T | S_r^T) p(S_r^T)$$

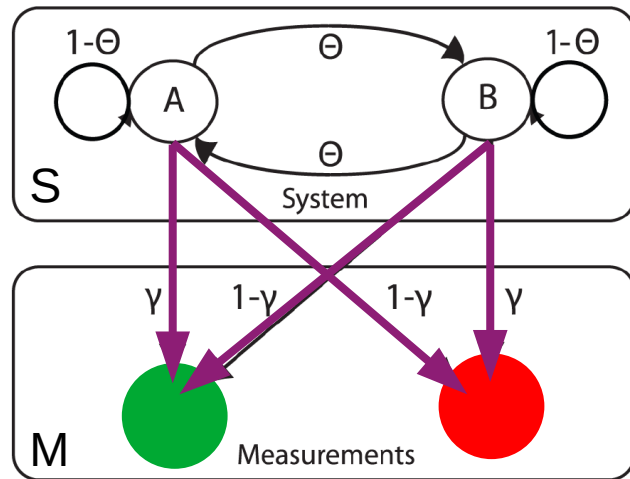
# HMM: Naive sequence probability

- Find the probability of measurements: ● ● ●
- Weighted sum probabilities of every single sequences

$$p(M_T) = \sum_{r=1}^R p(M_T | S_T^r) p(S_T^r)$$

$\uparrow$

$$p(M_T | S_T^r) = \prod_{t=1}^T \underbrace{p(m(t) | s(t))}_{\text{Emission prob}}$$



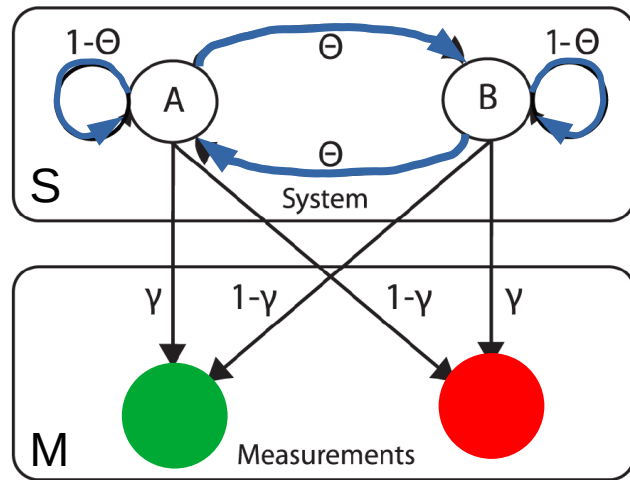
# HMM: Naive sequence probability

- Find the probability of measurements: ● ● ●
- Weighted sum probabilities of every single sequences

$$p(M_T) = \sum_{r=1}^R p(M_T | S_T^r) p(S_T^r)$$

$\uparrow$   
 $p(M_T | S_T^r) = \prod_{t=1}^T \underbrace{p(m(t) | s(t))}_{\text{Emission prob}}$

$\downarrow$   
 $p(S_T) = \prod_{t=1}^T p(s(t) | s(t-1))$



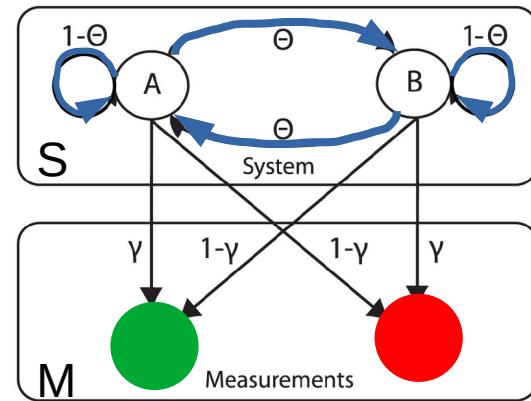
# HMM: Naive sequence probability

- Find the probability of measurements: ● ● ●
- Weighted sum probabilities of every single sequences

$$p(M_T | S_r^T) = \prod_{t=1}^T \underbrace{p(m(t) | s(t))}_{\text{Emission prob}}$$

$$p(M_T) = \sum_{r=1}^R p(M_T | S_T^r) p(S_T^r)$$

$$p(S_T) = \prod_{t=1}^T \underbrace{p(s(t) | s(t-1))}_{\text{Transition prob}}$$



# HMM: Naive sequence probability

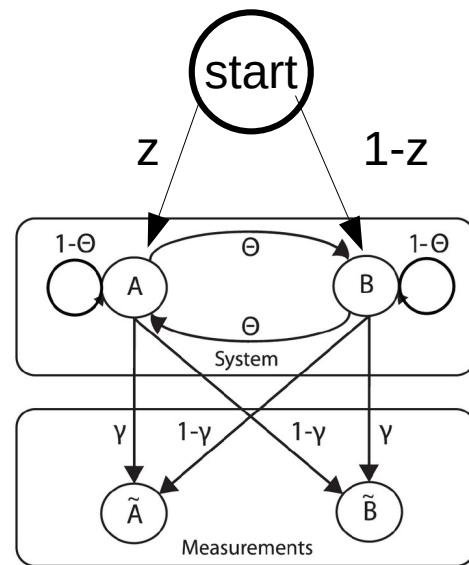
- Find the probability of measurements: ● ● ●
- Sum probabilities of every single sequences

$$p(M_T) = \sum_{r=1}^R \prod_{t=1}^T p(m(t)|s(t))p(s(t)|s(t-1))$$

What if  $t=0$  and  $t-1 = -1$  ?

# HMM: Naive sequence probability

- Find the probability of measurements: ● ● ●
- Sum probabilities of every single sequences






$$p(M_T) = \sum_{r=1}^R \prod_{t=1}^T p(m(t)|s(t))p(s(t)|s(t-1))$$

What if  $t=0$  and  $t-1 = -1$  ?



# HMM: Naive sequence probability

- Find the probability of measurements:   
- Sum probabilities of every single sequences

Example:

$$P(\text{GRR}) = \sum \left| \begin{array}{l} p(\text{GRR}|\text{AAA}) = p(\text{G1}|\text{A1}) * \gamma * p(\text{R2}|\text{A2}) * p(\text{A2}|\text{A1}) * p(\text{R3}|\text{A3}) * p(\text{A3}|\text{A2}) \\ \quad \quad \quad = \gamma * \gamma * (1-\gamma) * (1-\theta) * (1-\gamma) * (1-\theta) \\ p(\text{GRR}|\text{AAB}) = \dots \\ p(\text{GRR}|\text{ABB}) = \dots \\ \dots \end{array} \right.$$

$$p(M_T) = \sum_{r=1}^R \prod_{t=1}^T p(m(t)|s(t))p(s(t)|s(t-1))$$

# HMM: Naive sequence probability

- Find the probability of measurements: ● ● ●
- Sum probabilities of every single sequences
- What is the time complexity according to T and X (number of states) ?

$$p(M_T) = \sum_{r=1}^R \prod_{t=1}^T p(m(t)|s(t))p(s(t)|s(t-1))$$

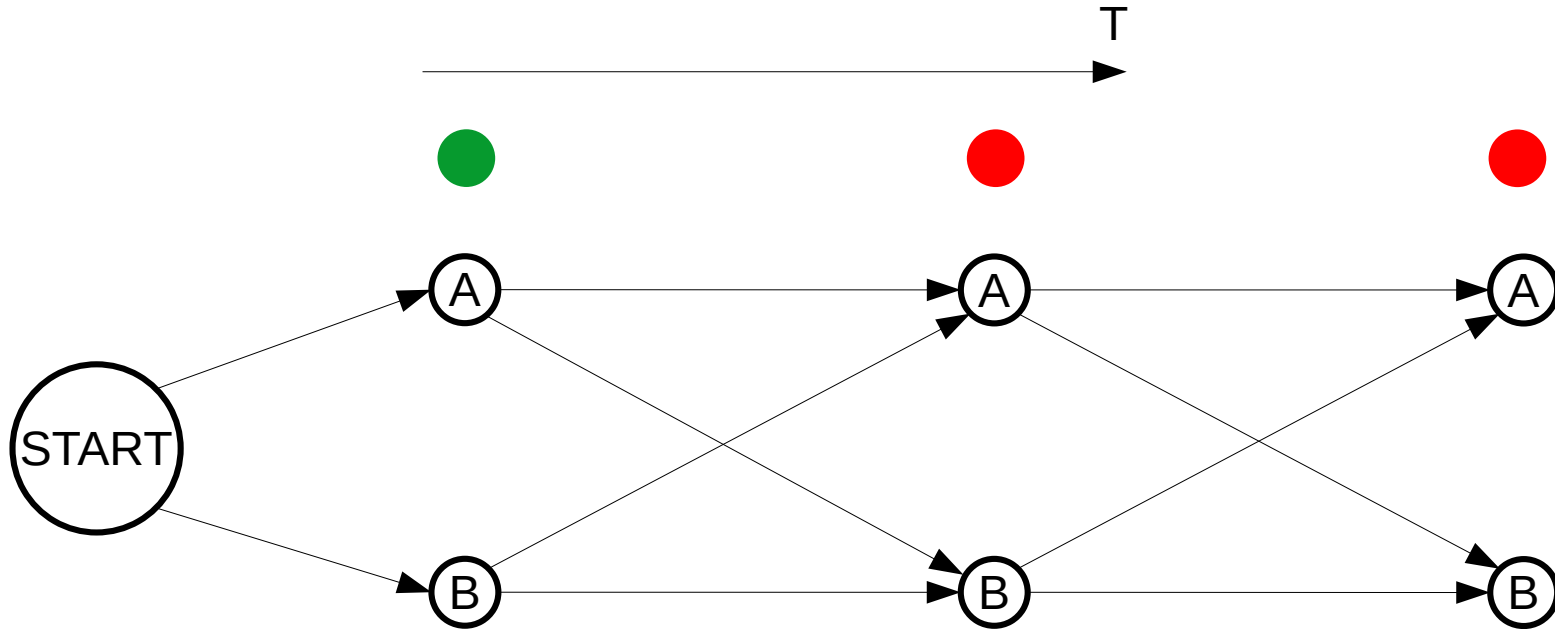
# HMM: Naive sequence probability

- Find the probability of measurements: ● ● ●
- Sum probabilities of every single sequences
- What is the time complexity according to T and X (number of states) ?  $\mathbf{O(X^T T)}$

$$p(M_T) = \sum_{r=1}^R \prod_{t=1}^T p(m(t)|s(t))p(s(t)|s(t-1))$$

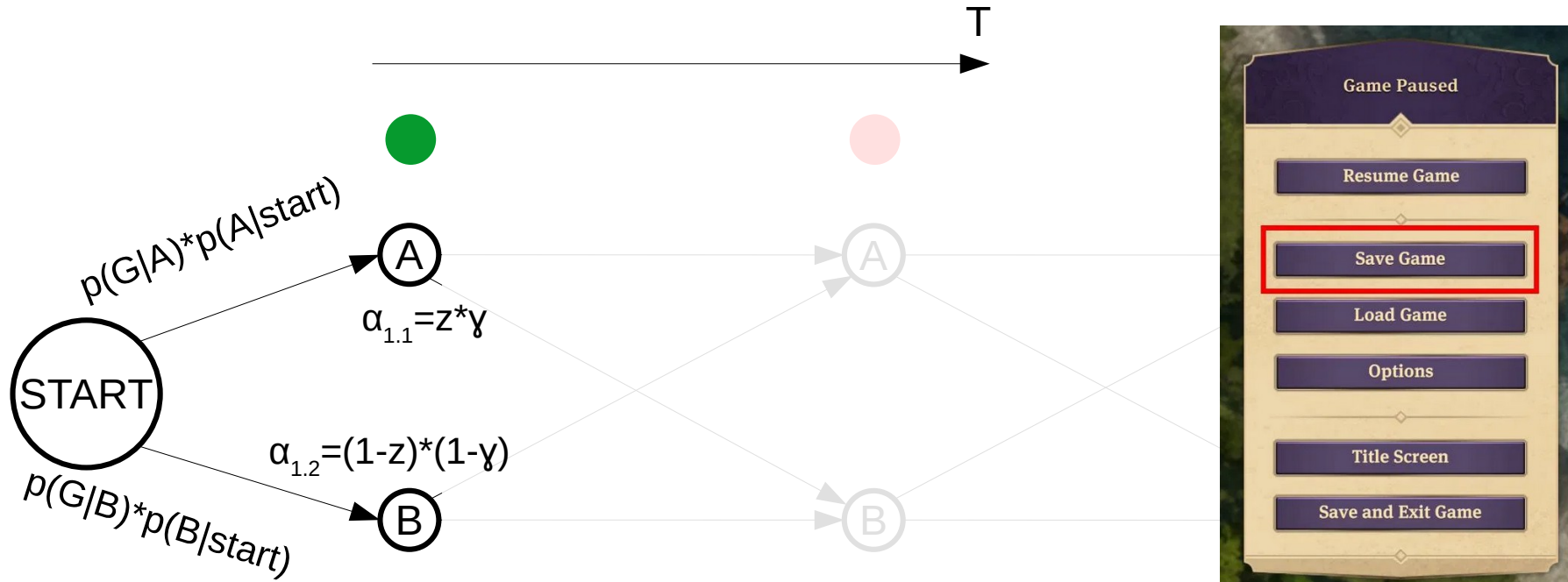
# HMM: Forward algorithm

- Sequence probability can be solved using dynamic programming
- Avoid recomputing the same products many time



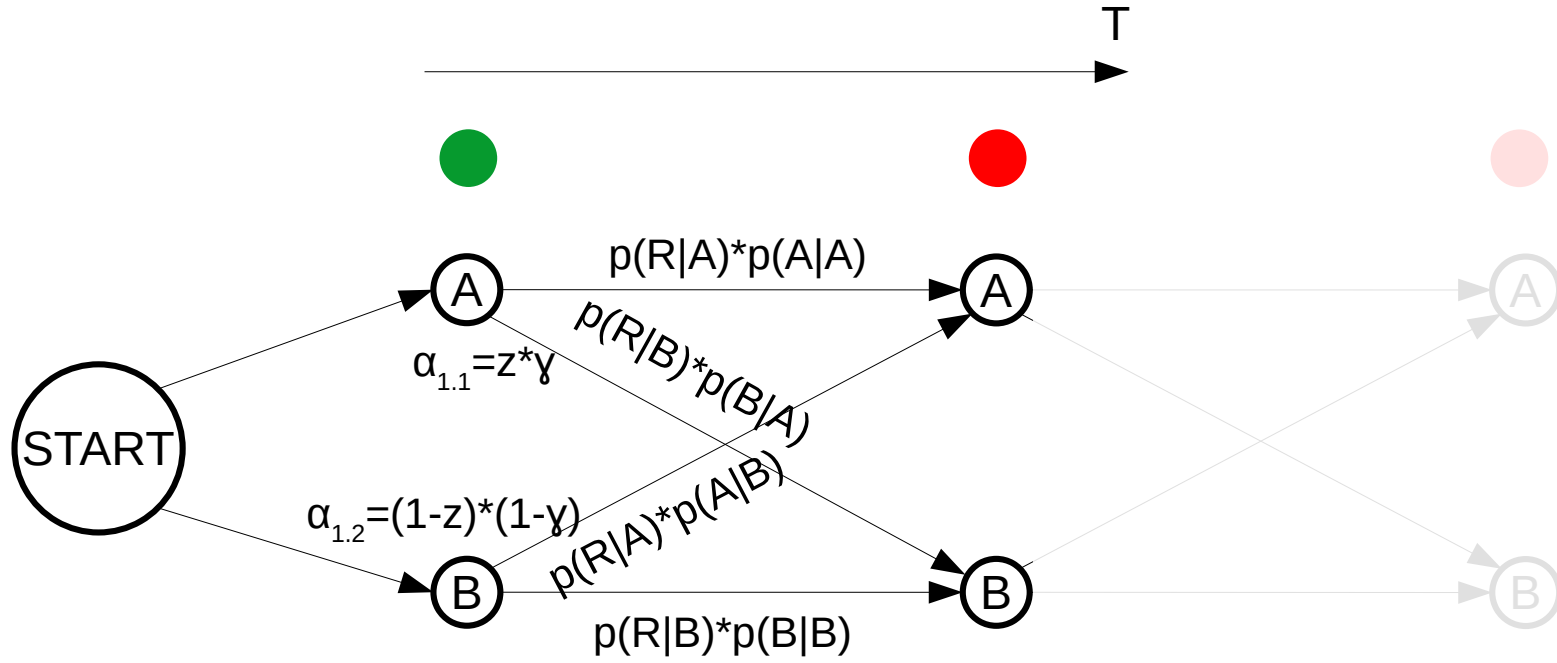
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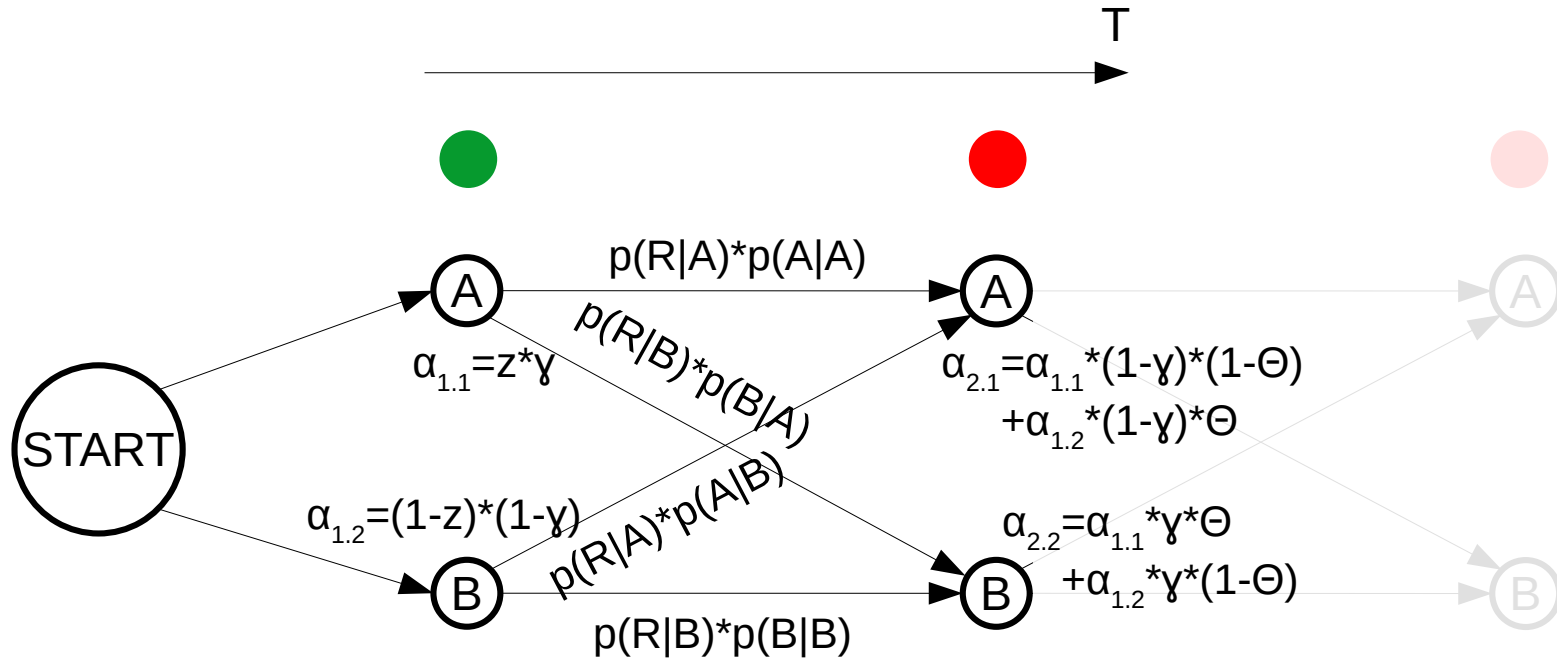
# HMM: Forward algorithm

- Sequence probability can be solved using dynamic programming
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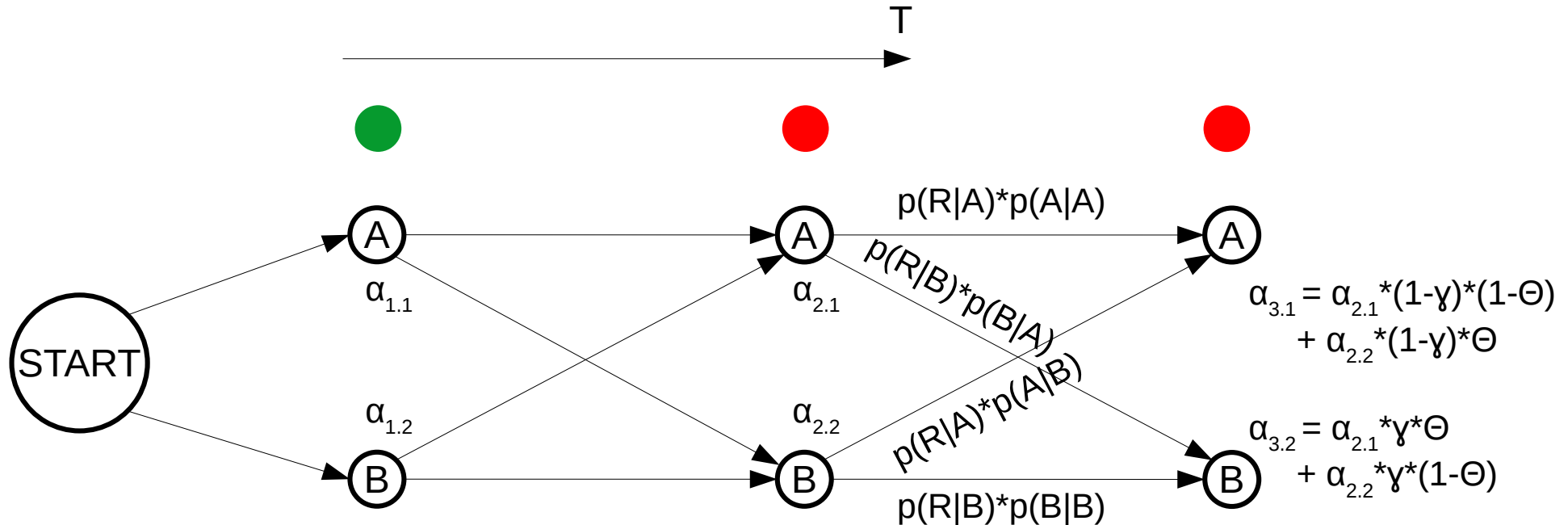
# HMM: Forward algorithm

- Sequence probability can be solved using dynamic programming
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# HMM: Forward algorithm

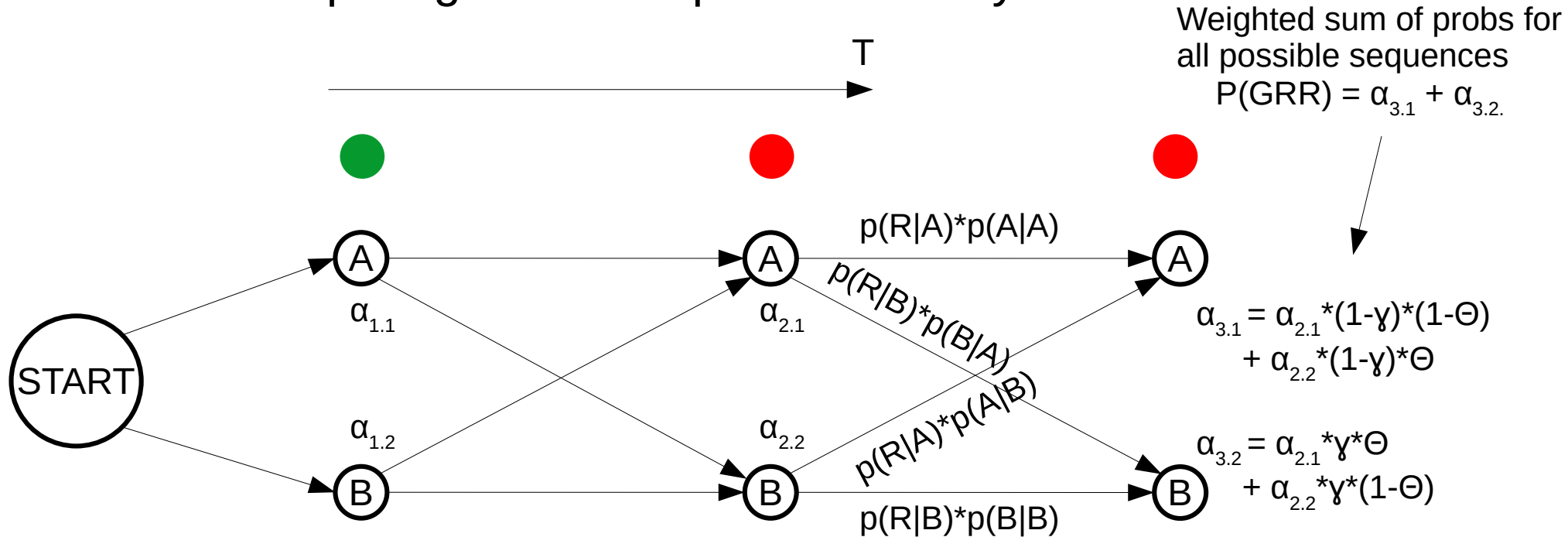
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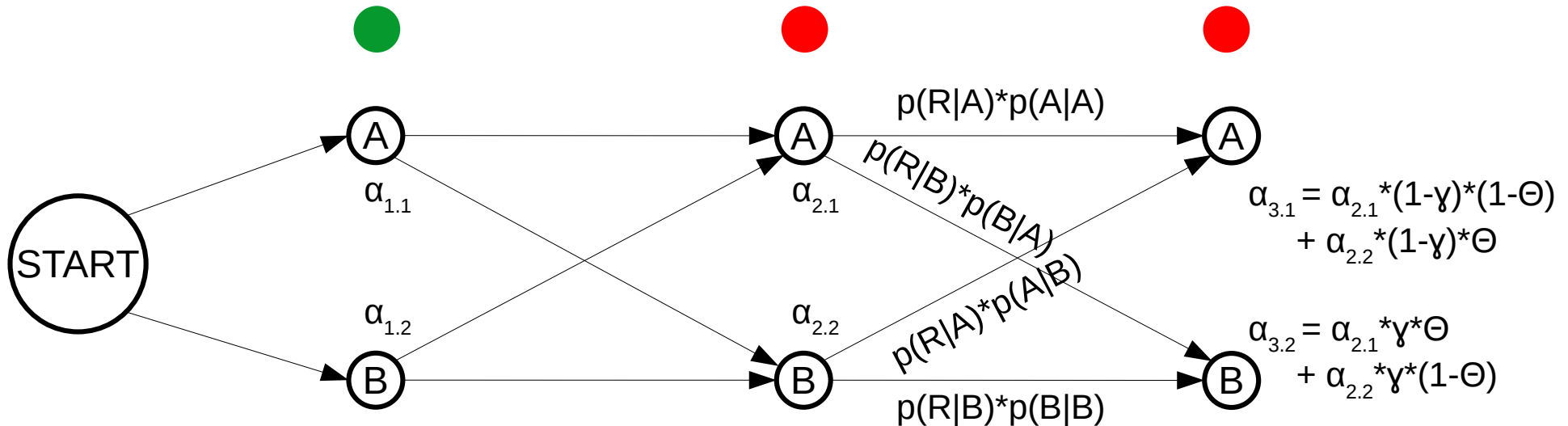
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- Sequence probability can be solved using dynamic programming
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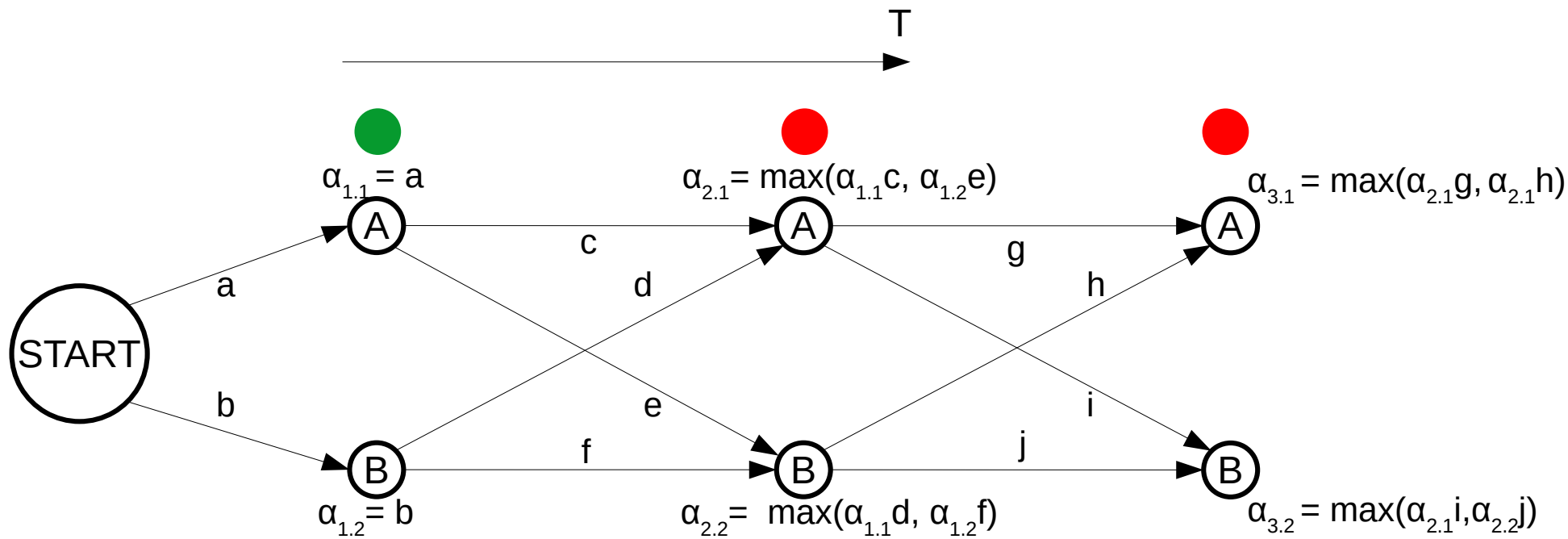
# HMM: Forward algorithm

- Complexity of the forward algorithm is  $O(TX^2)$  which is  $\ll O(TX^T)$
- Example use: Distinguishing between two models
  - e.g. Is my sequence more probable with a strand-aware model ?



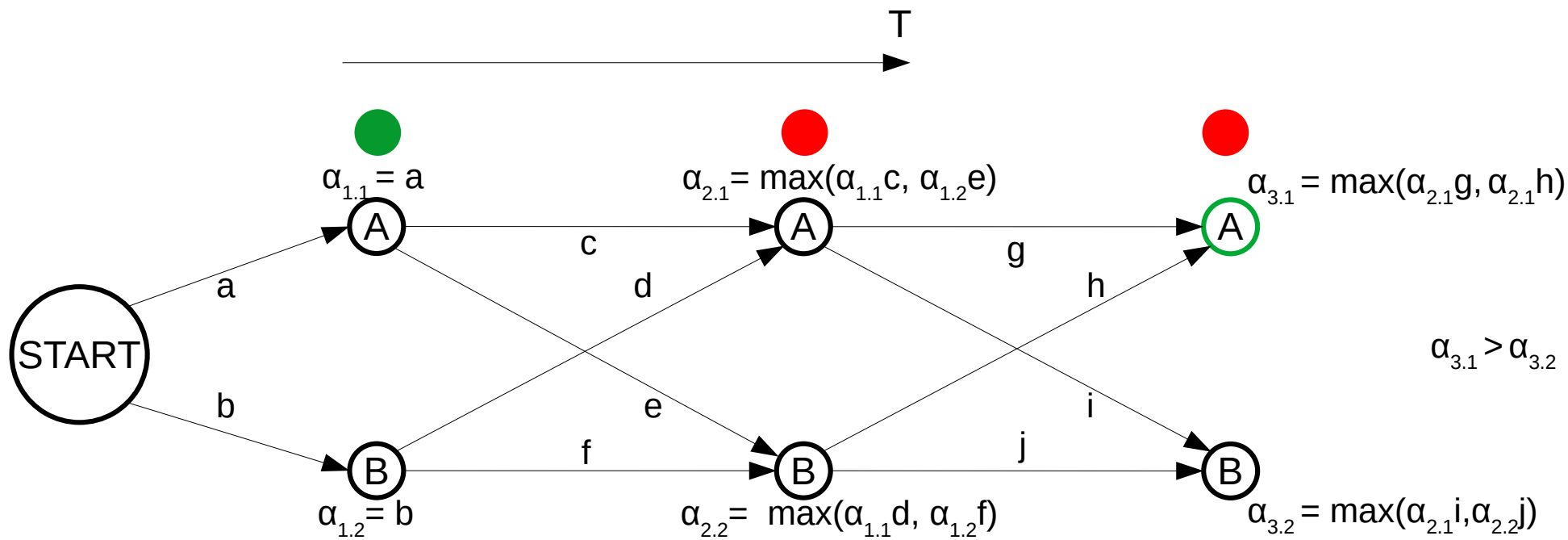
# HMM: Viterbi algorithm

- What is the most likely sequence of states, given the observations ?
- Just like the forward algorithm, but using  $\max()$  instead of  $\text{sum}()$



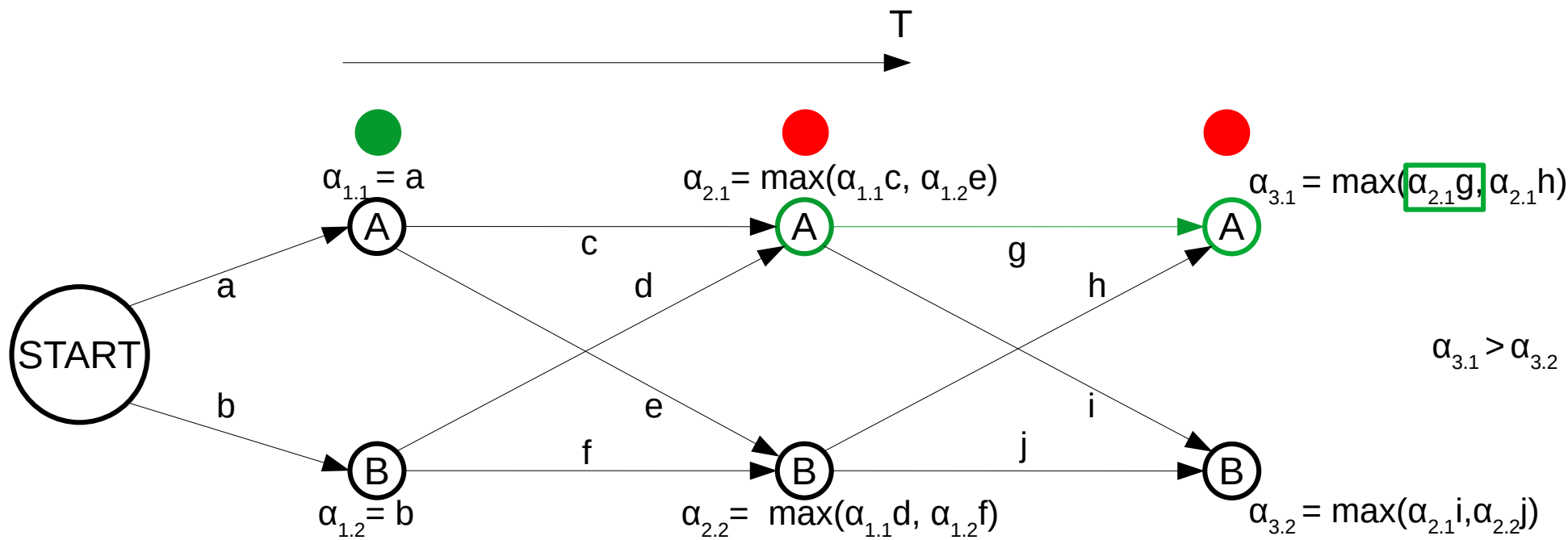
# HMM: Viterbi algorithm

- Backtrack from T to 0 (similar to Needleman-Wunsch)



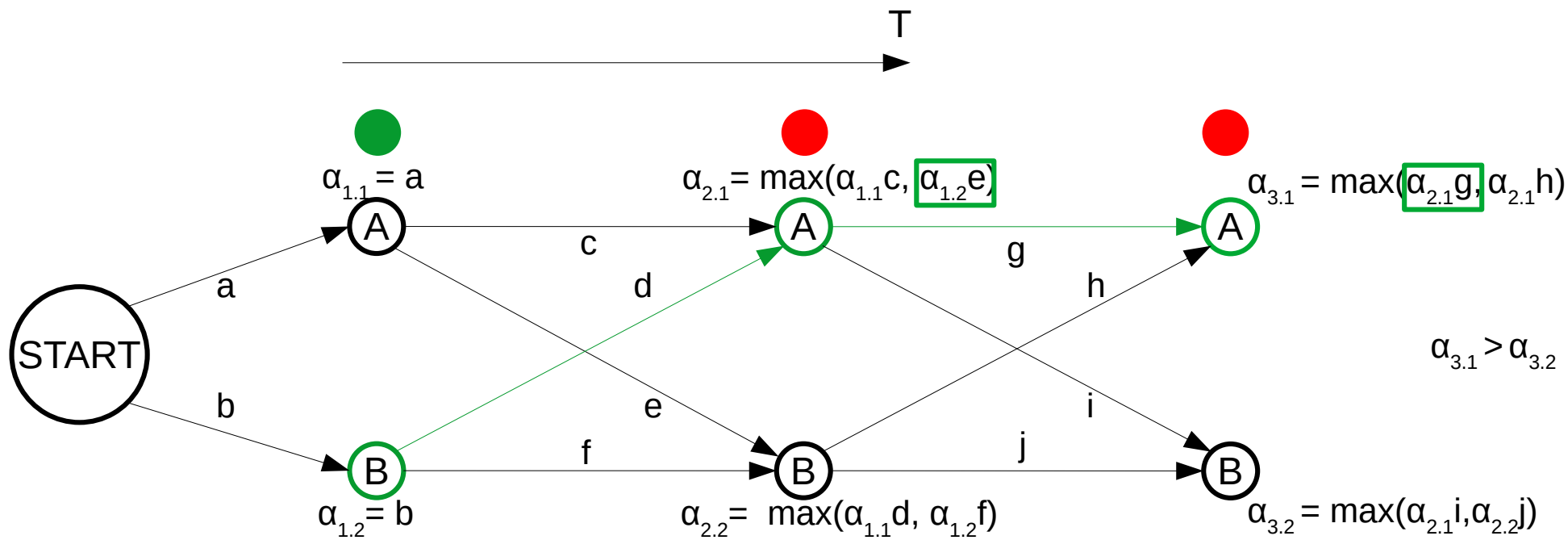
# HMM: Viterbi algorithm

- Backtrack from T to 0 (similar to Needleman-Wunsch)



# HMM: Viterbi algorithm

- Backtrack from T to 0 (similar to Needleman-Wunsch)



# HMM: Applications

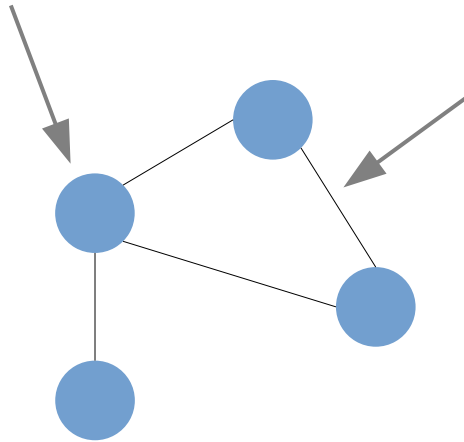
- Gene annotation: Genome sequence → Intron/exon/splice site
  - AUGUSTUS
- Long read correction: Noisy long reads → most probable sequence
  - HERCULES
- Sequence alignment: Sequences → Insertion/Deletion/(Mis)match
  - HMMER
- Chromatin states: Histone marks → regulatory state
  - ChromHMM

# Graph theory

- Many biological systems can be represented with graphs
  - Protein interactions, gene regulation, residues in proteins
- Nodes and edges (Markov models are also graphs)

Nodes / Vertices

Edges / Links

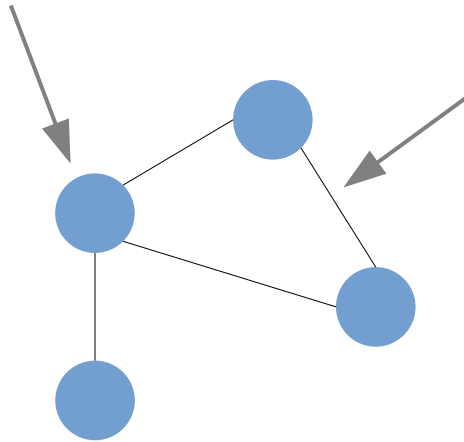




# Graph theory

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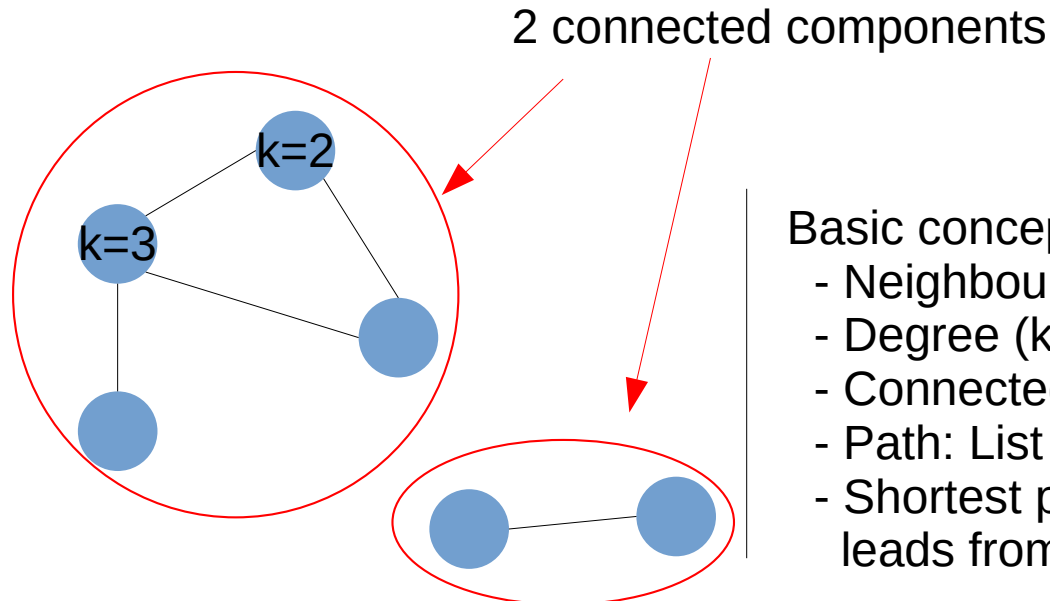
A graph is a set of nodes  $V$  and edges  $E$ :  $G = (V, E)$

Number of nodes:  $|V| = N$

Number of edges:  $|E|$

# Graph theory

- Various metrics can give information about a graph or its nodes



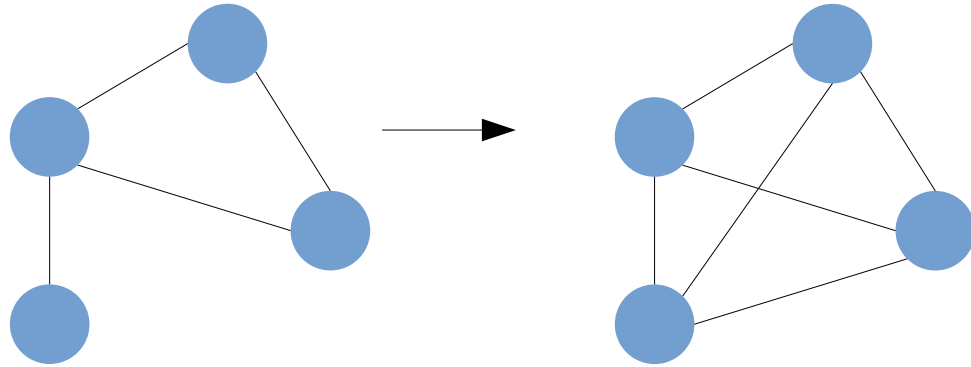
Basic concepts:

- Neighbours: adjacent nodes
- Degree ( $k$ ): Number of neighbours
- Connected component: Group of connected nodes
- Path: List of adjacent nodes
- Shortest path: Shortest list of adjacent nodes which leads from one node to another

# Graph theory

- Maximum number of edges in a network of  $N$  nodes ?
  - Hint: How many max edges / node ?

Example with 4 nodes:

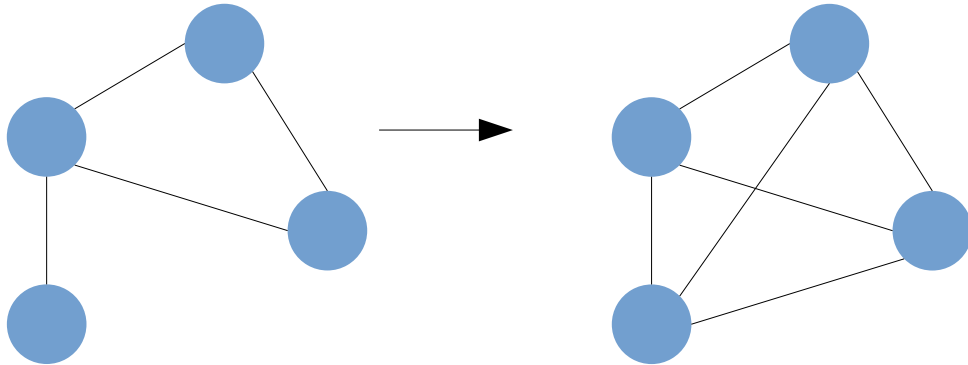


Fully connected:  
4 Nodes, 6 edges

# Graph theory

- Maximum number of edges in a network of  $N$  nodes ?  **$(N-1)!$** 
  - Hint: How many max edges / node ?
- In practice, edges scale in  $O(N)$  for most networks (“sparse”)

Example with 4 nodes:

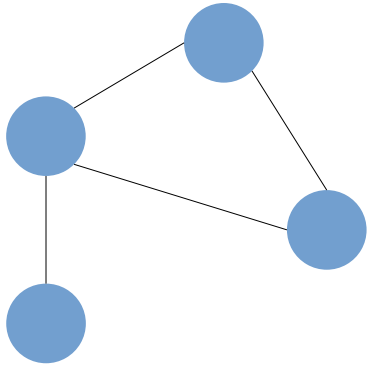


Fully connected:  
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# Graph theory

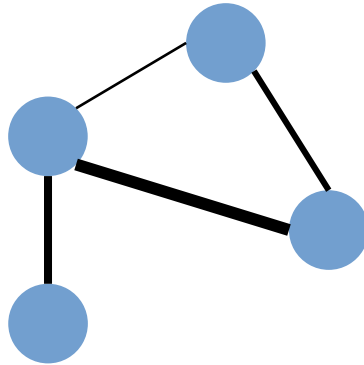
- Edges can be 0/1 or have weights or even directions
- This allows to model different types of processes

Undirected



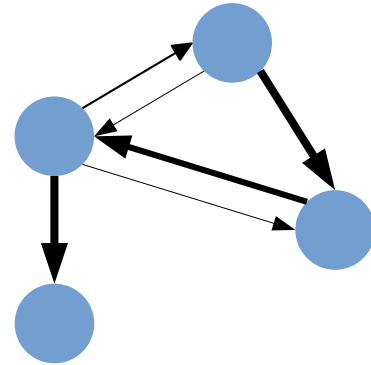
Ex: interacts

Weighted



Ex: binding affinity

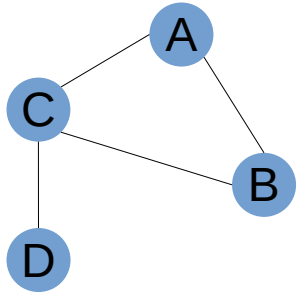
Directed



Ex: promotes/inhibits

# Mathematical representation of graphs

- To work with graph, we need to use a formal representation
- There are 3 common representations:



Adjacency list

A – B  
A – C  
B – C  
C – D

Adjacency matrix

	A	B	C	D
A	0	1	1	0
B	1	0	1	0
C	1	1	0	1
D	0	0	1	0

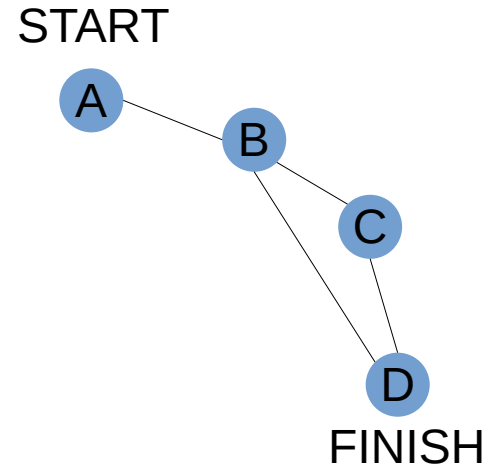
Neighbour list

A – B,C  
B – A,B  
C – A,B,D  
D – C

Note: for undirected graphs:  $A[i, j] = A[j, i]$

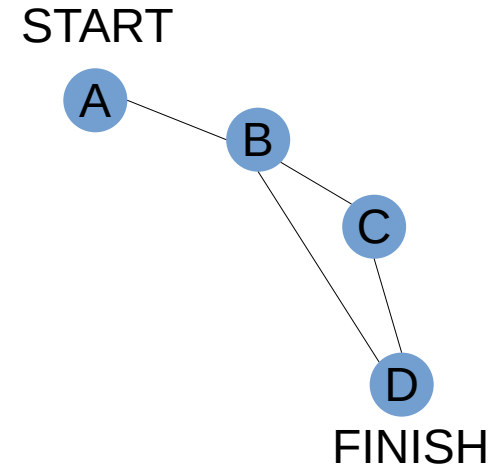
# Random walks on a graph

- Imagine you move randomly on the graph
- Probability to go from node A to D in 2 steps ?



# Random walks on a graph

- Imagine you move randomly on the graph
- Probability to go from node A to D in 2 steps ?



All possible paths:

ABA

ABC

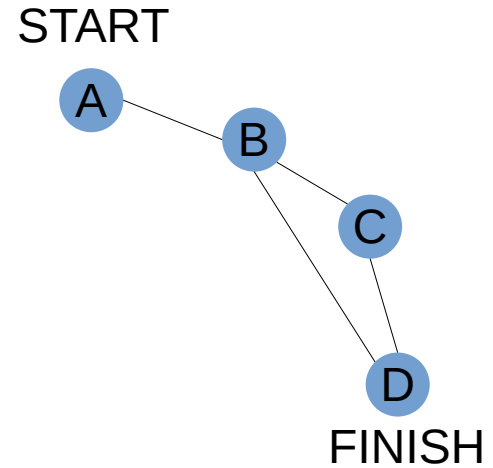
ABD

1 success / 3 paths = 0.33



# Random walks on a graph

- As the graph grows larger, it becomes infeasible to list each path
- There are  $O(K^T)$  paths of length  $T$  where  $K$  is the average degree



All possible paths:

ABA

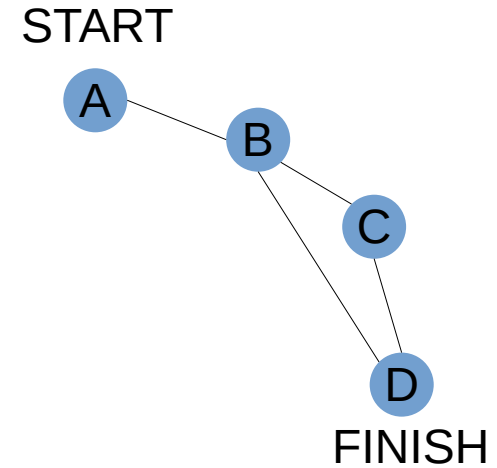
ABC

ABD

1 success / 3 paths = 0.33

# Random walks, but faster

- All neighbours of  $A \rightarrow X^1$
- All the neighbours of  $X^1 \rightarrow X^2$



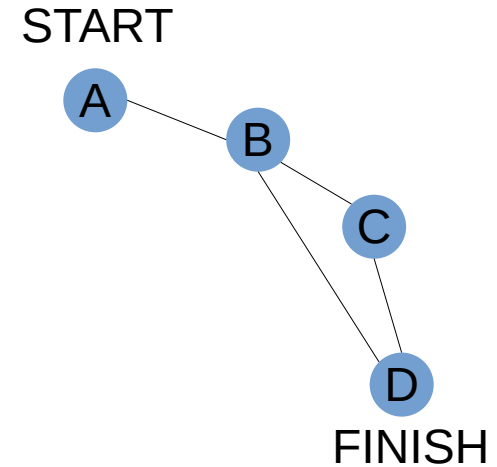
- 1) Probability of  $A \rightarrow X^1$ :  $P(A, X^1)$
- 2) Probability of  $X^1 \rightarrow X^2$ :  $P(X^1, X^2)$
- 3) Sum  $P(A, X^1) \times P(X^1, D)$ , all cases reaching D

4) Generalization to N steps:

$$\sum P(A, X^1)P(X^1, X^2)...P(X^{N-1}, D)$$

# Random walks, but faster

- All neighbours of  $A \rightarrow X^1$
- All the neighbours of  $X^1 \rightarrow X^2$



- 1) Probability of  $A \rightarrow X^1$ :  $P(A, X^1)$
- 2) Probability of  $X^1 \rightarrow X^2$ :  $P(X^1, X^2)$
- 3) Sum  $P(A, X^1) \times P(X^1, D)$ , all cases reaching D

- 4) Generalization to N steps:

$$\sum P(A, X^1)P(X^1, X^2)...P(X^{N-1}, D)$$

	A	B	C	D
A	0	1	0	0
B	1	0	1	1
C	0	1	0	1
D	0	1	1	0

# Random walks, but faster

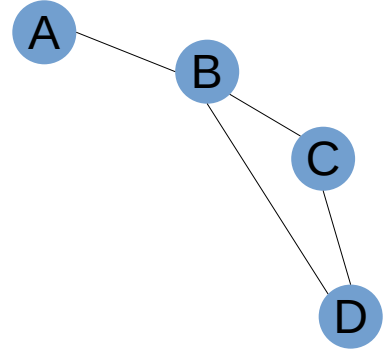
- All neighbours of  $A \rightarrow X^1$
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- 1) Probability of  $A \rightarrow X^1$ :  $P(A, X^1)$
- 2) Probability of  $X^1 \rightarrow X^2$ :  $P(X^1, X^2)$
- 3) Sum  $P(A, X^1) \times P(X^1, D)$ , all cases reaching D

- 4) Generalization to N steps:

$$\sum P(A, X^1)P(X^1, X^2)...P(X^{N-1}, D)$$

START



Adjacency  $\rightarrow$  stochastic matrix ( $W$ )

	A	B	C	D
A	0	1	0	0
B	0.33	0	0.33	0.33
C	0	0.5	0	0.5
D	0	0.5	0.5	0

# Random walks, but faster

- The  $T$ 'th power of the stochastic matrix gives the probability of going from node  $i$  to  $j$  in  $T$  steps
- Scales with  $O(T)$  instead of  $O(K^T)$

$P(A, D)$  in 1 step:  $W[A, D]$   
 $P(A, D)$  in 2 steps:  $W^2[A, D]$   
 $P(A, D)$  in  $T$  steps:  $W^T[A, D]$

	A	B	C	D
A	0	1	0	0
B	0.33	0	0.33	0.33
C	0.	0.5	0	0.5
D	0	0.5	0.5	0

$\times$

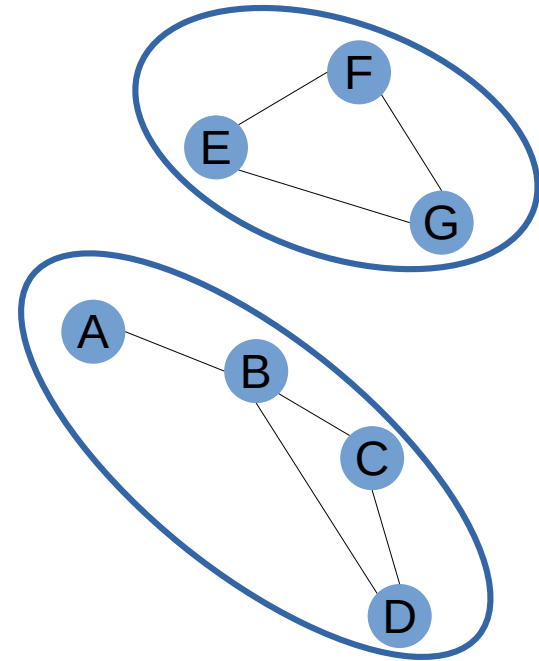
	A	B	C	D
A	0	1	0	0
B	0.33	0	0.33	0.33
C	0.	0.5	0	0.5
D	0	0.5	0.5	0

$=$

	A	B	C	D
A	0.33	0	0.33	0.33
B	0	0.66	0.17	0.17
C	0.17	0.5	0.42	0.17
D	0.17	0.5	0.17	0.42

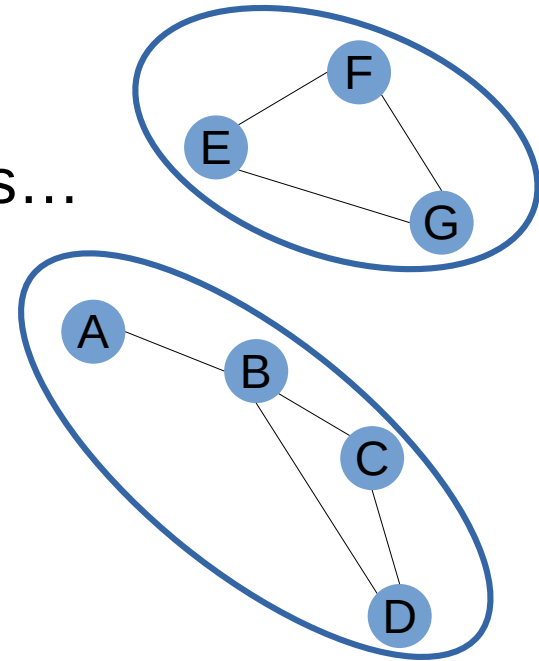
# Network clustering

- Easiest scenario: Identify all disconnected components
- How would you do it ?



# Identification of disconnected components

- Easiest scenario: Identify all disconnected components
- How would you do it ?
  - Start from any node
  - Explore neighbours, neighbours of neighbours...
  - Skip nodes already visited



# Identification of disconnected components

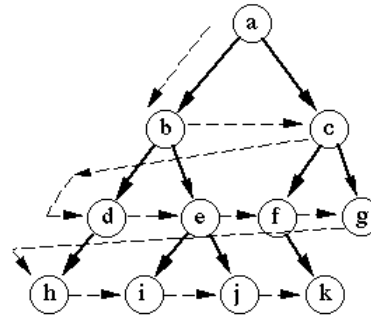
- Breadth first search

```
visited = []  
queue = [initial]
```

```
while queue:  
    node = queue.pop(0)
```

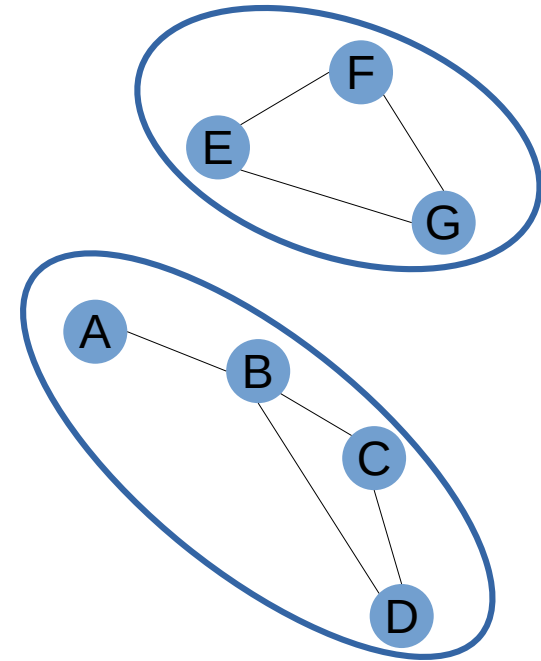
```
    if node not in visited:  
        visited.append(node)  
        neighbours = graph[node]
```

```
        for neighbour in neighbours:  
            queue.append(neighbour)
```



Breadth-first search

Repeat with the remaining nodes, if any





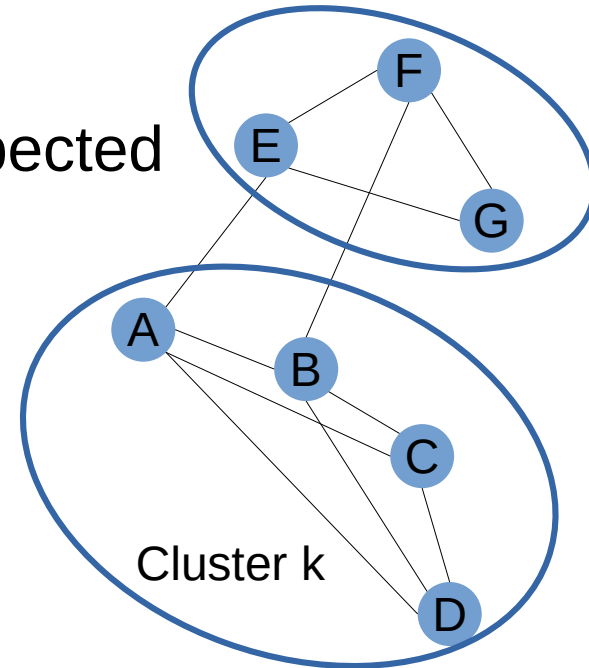
# How to define clusters within a network ?

- We need a metric to quantify the accuracy of clusters
- We use modularity
  - Nodes in a cluster should have more edges among them than with other nodes than expected by chance

Number of edges among nodes in k:  $l_k = 6$

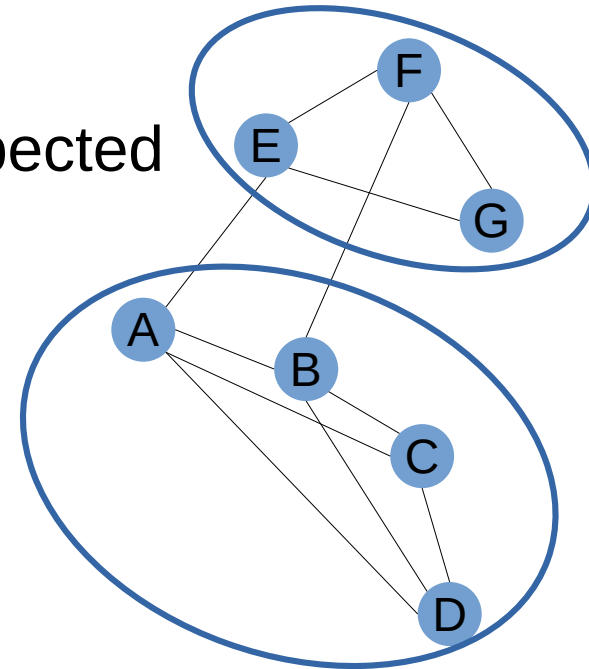
Number of edges between k and outside:  $o_k = 2$

Sum of nodes degrees in k:  $d_k = 2l_k + o_k = 14$



# How to define clusters within a network ?

- We need a metric to quantify the accuracy of clusters
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Probability that one  
edge is in cluster:

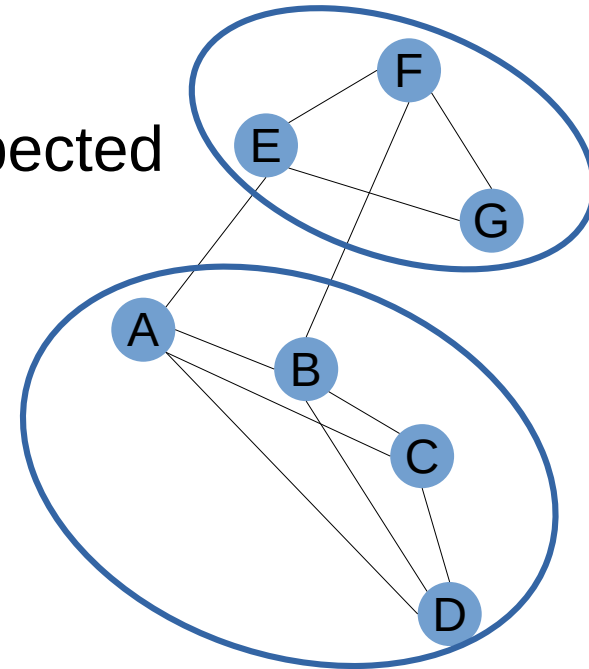
$$\frac{d}{2|E|}$$

Number of possible  
edges in k

Number of possible edges  
in the whole network

# How to define clusters within a network ?

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Expected number of internal nodes in a cluster:

$$\frac{d}{2|E|} \cdot d \cdot \frac{1}{2} = \frac{d^2}{4|E|}$$

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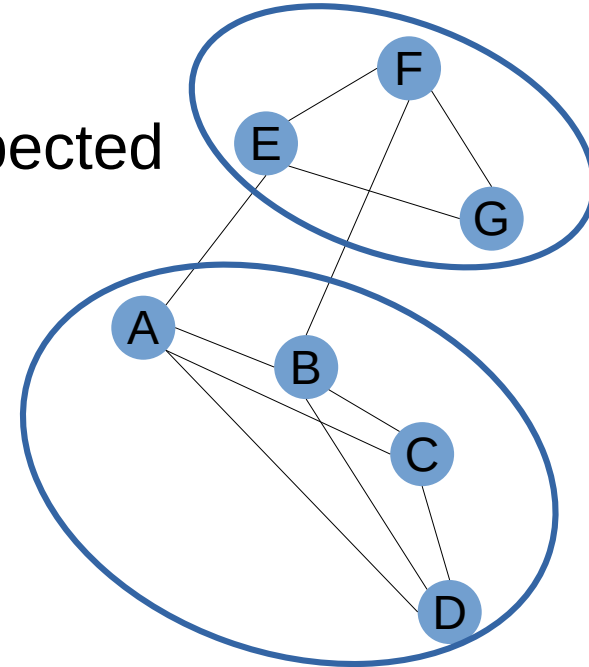
Normalizing factor

Network modularity:

$$Q = \frac{1}{|E|} \sum_{k=1}^K \left( l_k - \frac{d_k^2}{4|E|} \right)$$

# expected internal edges

# observed internal edges

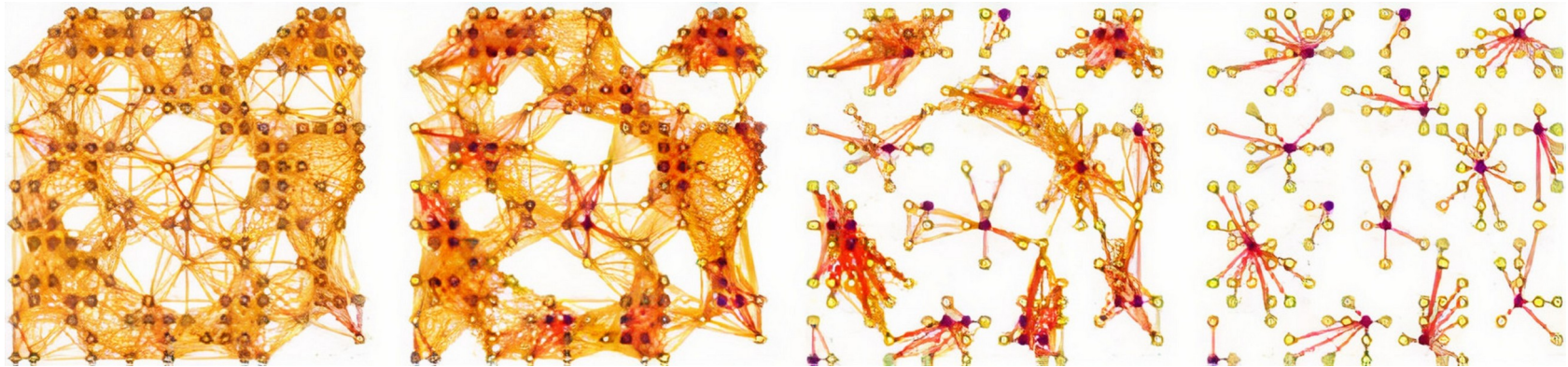


# Network clustering

- There are several algorithms to find clusters in a network
- Modularity can be used to measure the validity of the clusters
- Hierarchical clustering: Merge nodes until modularity stops increasing.
- Markov clustering: Number of clusters automatically detected

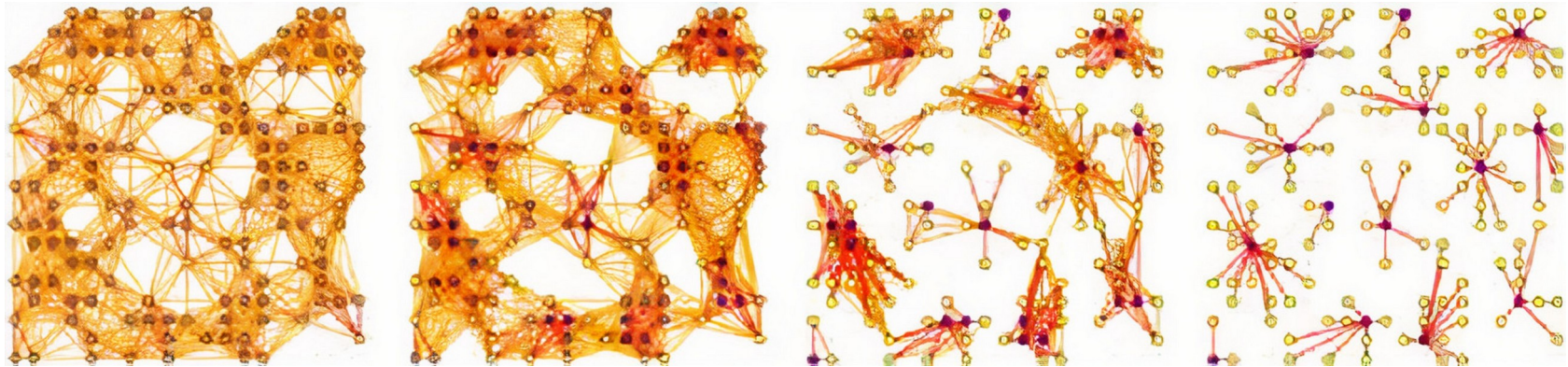
# Markov clustering

- Consider the network as a markov process
- Nodes as states, edges as transition probabilities
- Random walks on the graph will infrequently go from one natural cluster to another



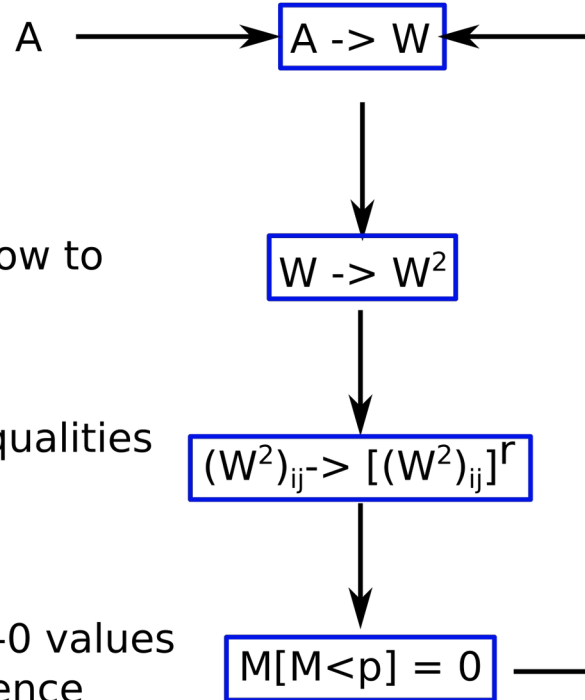
# Markov clustering

- 3 operations repeated until convergence:
  - Expansion: Simulate random walk on the graph
  - Pruning: Remove the least frequented (low probability) paths
  - Inflation: Increase contrast between probabilities



# Markov clustering

Convert to transition probabilities

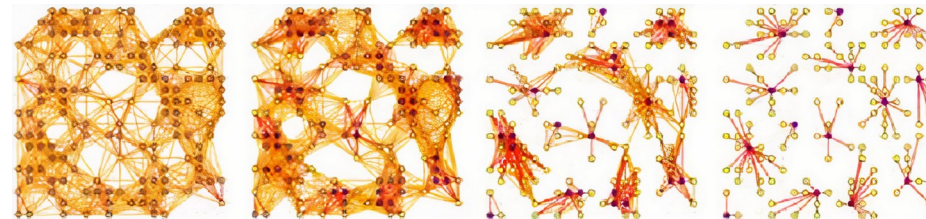


Expansion: Enhance flow to well connected nodes

Inflation: Increase inequalities among nodes

Pruning: Remove near-0 values to accelerate convergence

Repeat until convergence: matrix values change very little





# If you want to learn more about HMM

	One path	All paths
Scoring	<p>1. Scoring x, one path</p> $P(x, \pi)$ <p>Prob of a path, emissions</p>	<p>2. Scoring x, all paths</p> $P(x) = \sum_{\pi} P(x, \pi)$ <p>Prob of emissions, over all paths</p>
Decoding	<p>3. Viterbi decoding</p> $\pi^* = \operatorname{argmax}_{\pi} P(x, \pi)$ <p>Most likely path</p>	<p>4. Posterior decoding</p> $\pi^{\wedge} = \{\pi_i \mid \pi_i = \operatorname{argmax}_k \sum_{\pi} P(\pi_i = k   x)\}$ <p>Path containing the most likely state at any time point.</p>
Learning	<p>5. Supervised learning, given <math>\pi</math></p> $\Lambda^* = \operatorname{argmax}_{\Lambda} P(x, \pi   \Lambda)$ <p>6. Unsupervised learning.</p> $\Lambda^* = \operatorname{argmax}_{\Lambda} \max_{\pi} P(x, \pi   \Lambda)$ <p>Viterbi training, best path</p>	<p>6. Unsupervised learning</p> $\Lambda^* = \operatorname{argmax}_{\Lambda} \sum_{\pi} P(x, \pi   \Lambda)$ <p>Baum-Welch training, over all paths</p>

# The main questions on HMMs

## 1. Scoring x, one path = Joint probability of a sequence and a path, given the model

- GIVEN a HMM  $M$ , a path  $\pi$ , and a sequence  $x$ ,
- FIND  $\text{Prob}[x, \pi | M]$
- "Running the model", simply multiply emission and transition probabilities
- Application: "all promoter" vs. "all background" comparisons

## 2. Scoring x, all paths = total probability of a sequence, summed across all paths

- GIVEN a HMM  $M$ , a sequence  $x$
- FIND the total probability  $P[x | M]$  summed across all paths
- Forward algorithm, sum score over all paths (same result as backward)

SCORING

## 3. Viterbi decoding = parsing a sequence into the optimal series of hidden states

- GIVEN a HMM  $M$ , and a sequence  $x$ ,
- FIND the sequence  $\pi^*$  of states that maximizes  $P[x, \pi | M]$
- Viterbi algorithm, dynamic programming, max score over all paths, trace pointers find path

## 4. Posterior decoding = total prob that emission $x_i$ came from state $k$ , across all paths

- GIVEN a HMM  $M$ , a sequence  $x$
- FIND the total probability  $P[\pi_i = k | x, M]$
- Posterior decoding: run forward & backward algorithms to & from state  $\pi_i = k$

PARSING

## 5. Supervised learning = optimize parameters of a model given training data

- GIVEN a HMM  $M$ , with unspecified transition/emission probs., labeled sequence  $x$ ,
- FIND parameters  $\theta = (e_i, a_{ij})$  that maximize  $P[x | \theta]$
- Simply count frequency of each emission and transition observed in the training data

## 6. Unsupervised learning = optimize parameters of a model given training data

- GIVEN a HMM  $M$ , with unspecified transition/emission probs., unlabeled sequence  $x$ ,
- FIND parameters  $\theta = (e_i, a_{ij})$  that maximize  $P[x | \theta]$
- Viterbi training: guess parameters, find optimal Viterbi path (#2), update parameters (#5), iterate
- Baum-Welch training: guess, sum over all emissions/transitions (#4), update (#5), iterate

LEARNING



# Additional Resources

- Yoon, 2009, Curr. Genomics: Review on the applications of HMM in genomics:  
<https://www.ncbi.nlm.nih.gov/pmc/articles/PMC2766791/>
- Blog post on Markov clustering:  
<https://medium.com/analytics-vidhya/demystifying-markov-clustering-aeb6cdabbfc7>
- Book on graph theory: Graphs, Networks and Algorithms, Dieter Jungnickel, 2013
- Book on probabilistic models in genomics: Biological Sequence Analysis Probabilistic Models of Proteins and Nucleic Acids by Richard Durbin, Sean R. Eddy, Anders Krogh, Graeme Mitchison

