

# Pre-processing the data

# Scaling in case the input variables are on different scale

- Recommended to give equal weights to all variables.
  - Just think about the euclidean distance

$$d(\mathbf{p}, \mathbf{q}) = d(\mathbf{q}, \mathbf{p}) = \sqrt{(q_1 - p_1)^2 + (q_2 - p_2)^2 + \cdots + (q_n - p_n)^2}$$

$$= \sqrt{\sum_{i=1}^n (q_i - p_i)^2}.$$



Larger values will drive the distance (think about gene expression)  
...and you don't want this

# Scaling in case the input variables are on different scale

- Recommended to give equal weight to all variable.
  - Just think about linear regression

$$\hat{Y} = \hat{\beta}_0 + \sum_{j=1}^p X_j \hat{\beta}_j.$$

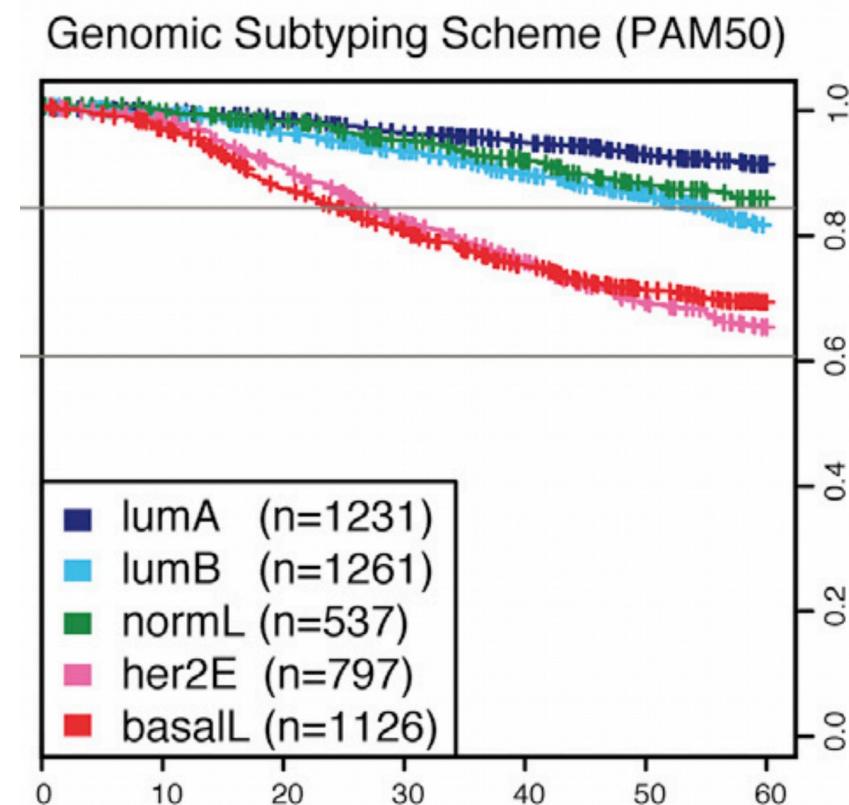
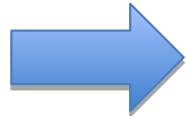


Coefficients would be different highly express versus lowly express genes

# ...but this can introduce come problems

- Scaling or centering assumes that the mean across different datasets would be similar ie the mean in the training versus test and to other future datasets have to be the same....
- We have shown it is not always the case and that subtle modifications to a dataset can change the results. True in breast cancer gene expression datasets at least....

# Example with breast cancer subtypes



PAM50 uses a gene centering pre-processing step....

It assumes all datasets would be equal ie have roughly the same composition

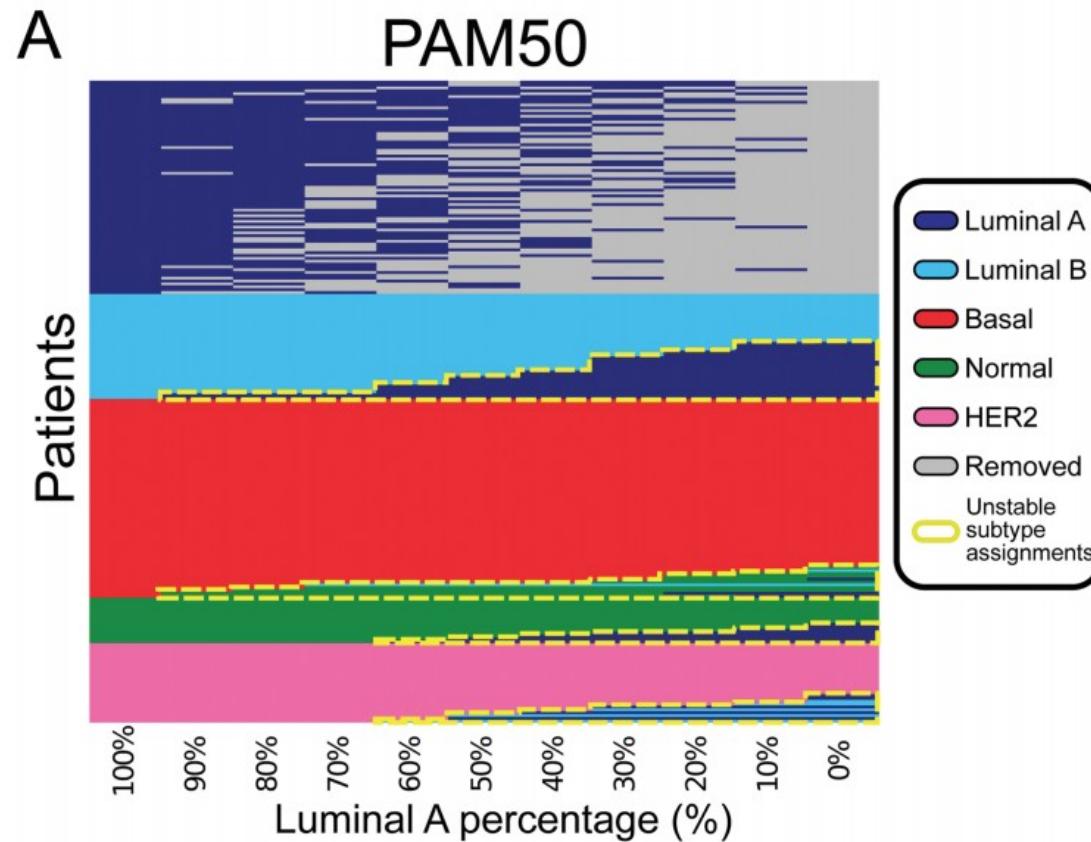
# Not all breast cancer datasets have the same composition

Table 1. Characteristics of the breast cancer datasets used in this study\*

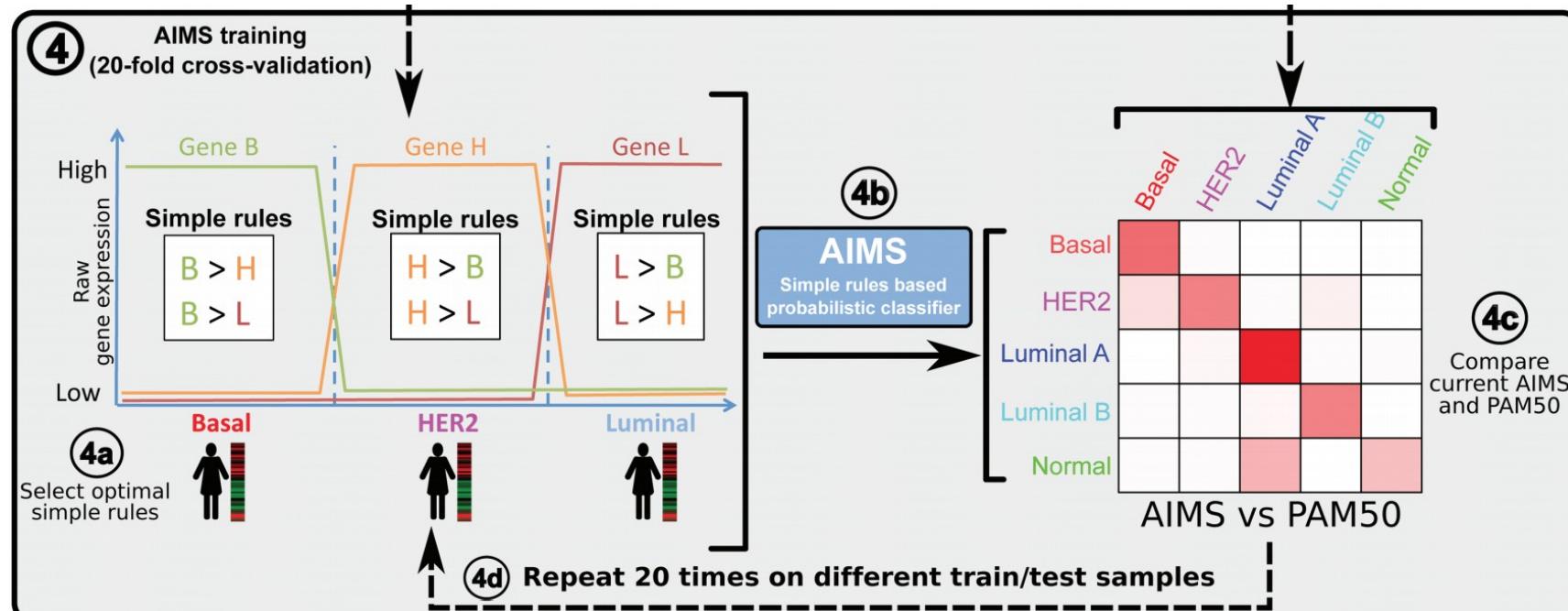
Dataset (Reference)	Training/validation	Platform	No. of samples	% ER+	% HER2+	% BasalL	% HER2E	% LumA	% LumB	% NormL
expO Bittner M. ( <a href="http://www.intgen.org">www.intgen.org</a> , accessed October 31, 2014)	training	Affymetrix (U133 Plus 2.0)	312	65.7	28.1	21.20	16.30	31.40	18.90	12.20
Lu et al. <i>Breast Cancer Res Treat</i> 2008 (35)	training	Affymetrix (U133 Plus 2.0)	127	58.3	23.6	26.80	17.30	37.00	16.50	2.40
Li et al. <i>Nat Med</i> 2010 (36)	training	Affymetrix (U133 Plus 2.0)	115	60.9	31.3	27.00	16.50	36.50	18.30	1.70
Parker et al. <i>J Clin Oncol</i> 2009 (19)	training	Agilent	226	58.2	12.4	31.00	12.40	33.20	16.40	7.10
Curtis et al. <i>Nature</i> 2012 (11)	training	Illumina (HT-12 v3)	1992	76.2	12.5	20.50	16.00	26.70	22.80	14.00
Guedj et al. <i>Oncogene</i> 2012 (8)	training	Affymetrix (U133 Plus 2.0)	537	75.9	13.0	16.20	17.10	24.80	24.20	17.70
TCGA Nature 2012 (27)	training	Agilent	233	79.3	21.9	22.30	15.50	30.90	21.00	10.30
Loi et al. <i>J Clin Oncol</i> 2007 (37)	training	Affymetrix (U133AB)	414	88.6	10.6	15.20	17.40	25.40	22.70	19.30
Miller et al. <i>PNAS</i> 2005 (38)	training	Affymetrix (U133AB)	251	86.2	13.1	15.90	18.30	25.10	20.30	20.30
Pawitan et al. <i>Breast Cancer Res</i> 2005 (39)	training	Affymetrix (U133AB)	159	N/A	13.8	12.60	13.80	28.30	27.70	17.60
TCGA Nature 2012 (27)	training	RNA-seq (Illumina)	558	77.9	24.2	19.20	12.90	30.50	22.20	15.20
McGill MCGQ GSE58644 (20)	validation	Affymetrix Gene ST	321	78.1	18.47	20.56	17.45	37.69	16.20	8.1

\* BasalL = Basal-like intrinsic subtype; ER+ = estrogen receptor positive; HER2+ = HER2 receptor positive; HER2E = HER2-enriched intrinsic subtype; LumA = Luminal A intrinsic subtype; LumB = Luminal B intrinsic subtype; NormL = Normal-like intrinsic subtype.

# What happen if we artificially change the composition of the dataset?



# How did we solve this?



We decided to go for simple binary feature rules estimated from “raw” data instead of requiring gene centering.

# Take home message

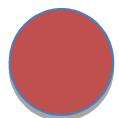
- Sometime pre-processing is important BUT
- It also introduces strong assumption on the future composition of your datasets
- You need to think about this when training your models

# Imputation

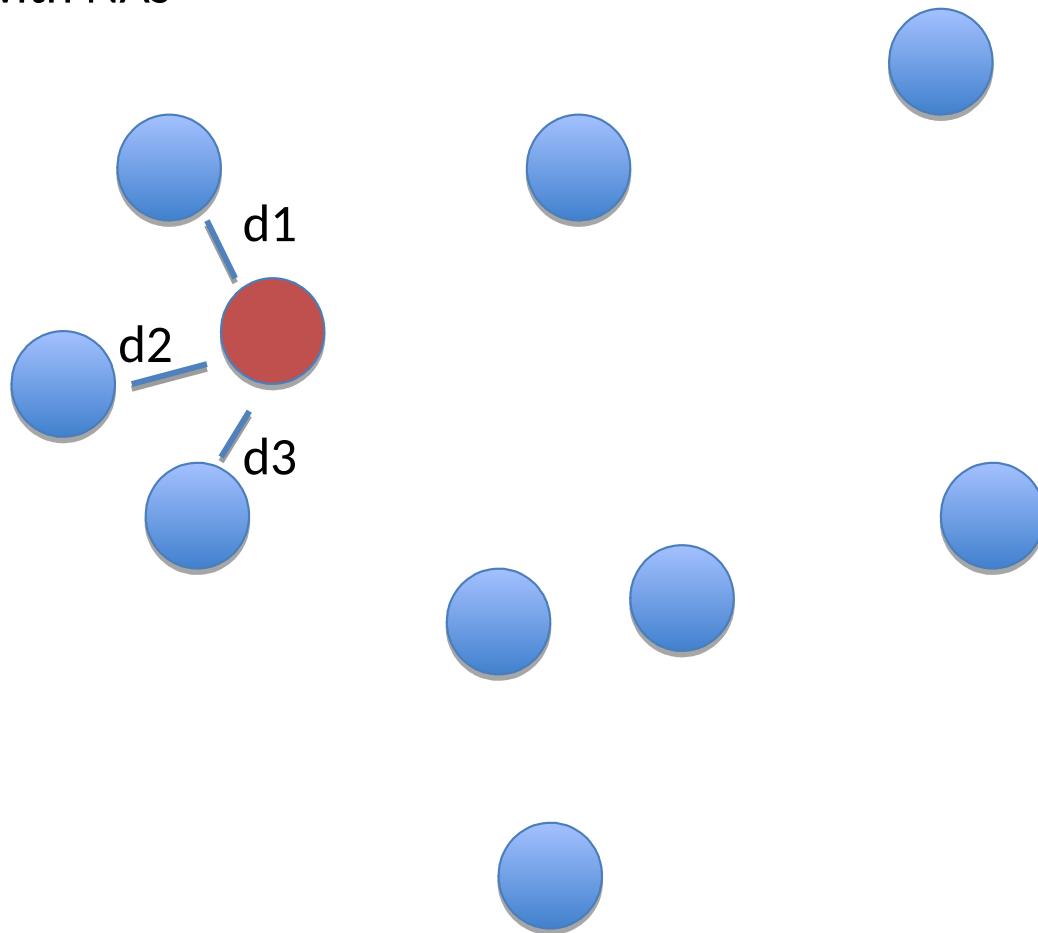
# What to do when you have missing data?

- Throw away the samples with NA
  - In case you don't have a lot of samples with NA this is a good option
- Throw away the variables with NA
  - If the variable is mostly NA then it is fine, the variable was not informative anyway
- Do some imputation
  - Example. Use a knn based approach. Find the k closest samples using knn and non-NA values and impute the NA with the mean of the k-nearest neighbors.

# knnImpute



Sample with NAs



K=3

- 1)  $d = \text{dist}(a,b)$  not using NA
- 2) Average the NA values from other samples

# Class imbalance

# With high class imbalance we could have the “fealing” of performance

- Example
  - 80% patients are of class responders
  - 20% patients are of class non-responders
    - Random prior would classify all patients as responders
    - You need to be careful when working with strong imbalance.
    - Look at several metrics sensitivity and specificity + accuracy. Maybe also Matthew's correlation coefficient (less sensitive to imbalance):

$$\text{MCC} = \frac{TP \times TN - FP \times FN}{\sqrt{(TP + FP)(TP + FN)(TN + FP)(TN + FN)}}$$

# Example (caret computeConfusion )

Accuracy : 0.812  
95% CI : (0.7598, 0.8571)

No Information Rate : 0.6165  
P-Value [Acc > NIR] : 4.357e-12

Kappa : 0.5872  
McNemar's Test P-Value : 0.00721

Sensitivity : 0.9085  
Specificity : 0.6569  
Pos Pred Value : 0.8098  
Neg Pred Value : 0.8171  
Prevalence : 0.6165  
Detection Rate : 0.5602  
Detection Prevalence : 0.6917  
Balanced Accuracy : 0.7827

'Positive' Class : 0

Features selection  
 $P \gg N$   
genomics

$$P \gg N$$

- Case where number of features are way higher than the number of samples
  - $P \gg N$
- 3 strategies :
  - Select features (how many? -> Cross-validation)
    - What about correlated features?
    - Use your favorite approaches (t-test, wilcox-test, fold change, etc)
  - Dimension reduction [generalization ?]
    - PCA
  - Regularization approaches
    - Ridge (L2-norm), lasso (L1-norm), elastic net (mixing L2 and L1)

# Regularization : Ridge, lasso, elastic net

## Ridge(L2-norm)

$$\hat{\beta}^{\text{ridge}} = \underset{\beta}{\operatorname{argmin}} \left\{ \sum_{i=1}^N \left( y_i - \beta_0 - \sum_{j=1}^p x_{ij} \beta_j \right)^2 + \lambda \sum_{j=1}^p \beta_j^2 \right\}.$$

## Lasso (L1-norm)

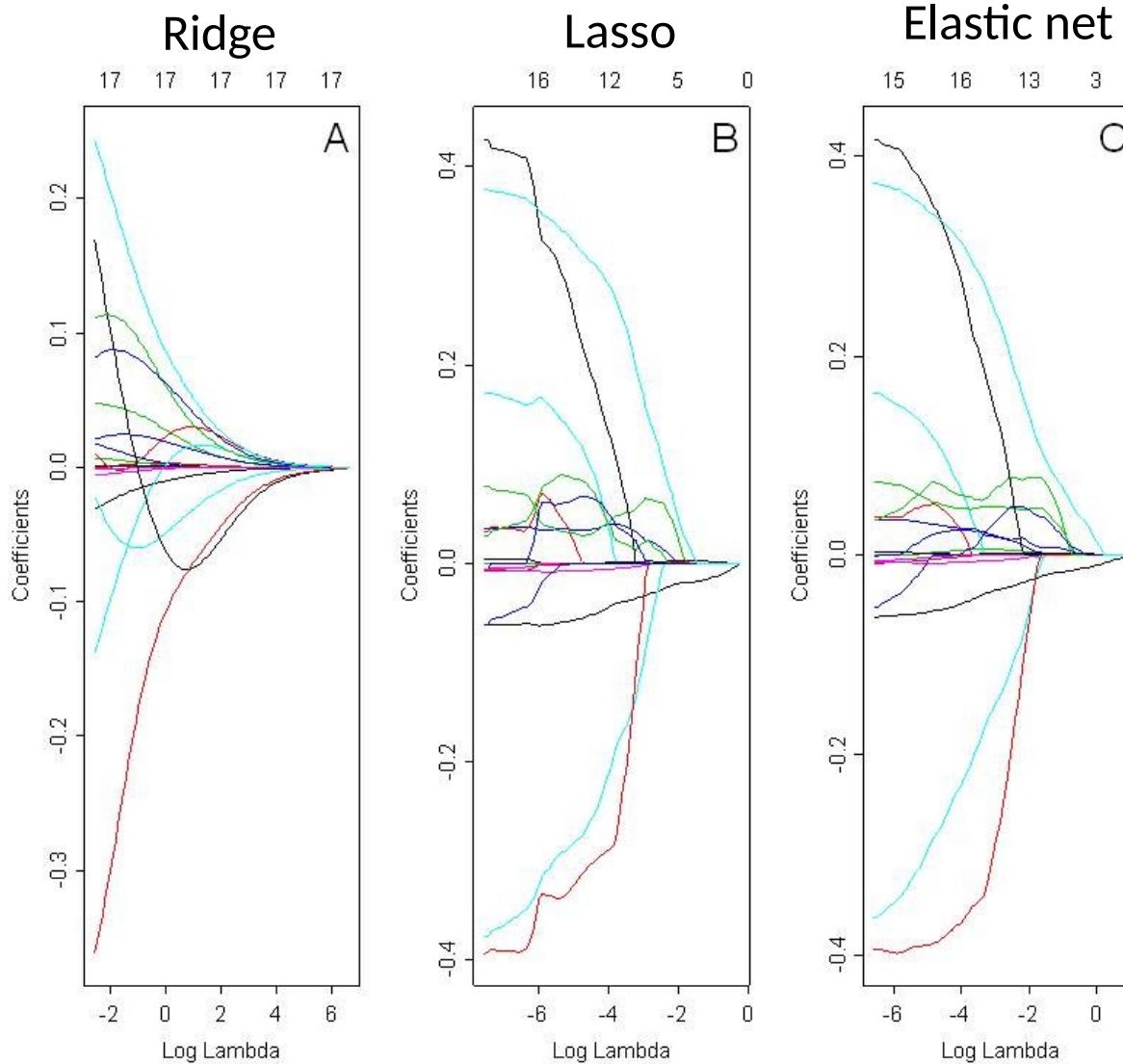
$$\hat{\beta}^{\text{lasso}} = \underset{\beta}{\operatorname{argmin}} \left\{ \frac{1}{2} \sum_{i=1}^N \left( y_i - \beta_0 - \sum_{j=1}^p x_{ij} \beta_j \right)^2 + \lambda \sum_{j=1}^p |\beta_j| \right\}.$$

## Elastic net

$$\lambda \sum_{j=1}^p (\alpha \beta_j^2 + (1 - \alpha) |\beta_j|),$$

Combine both

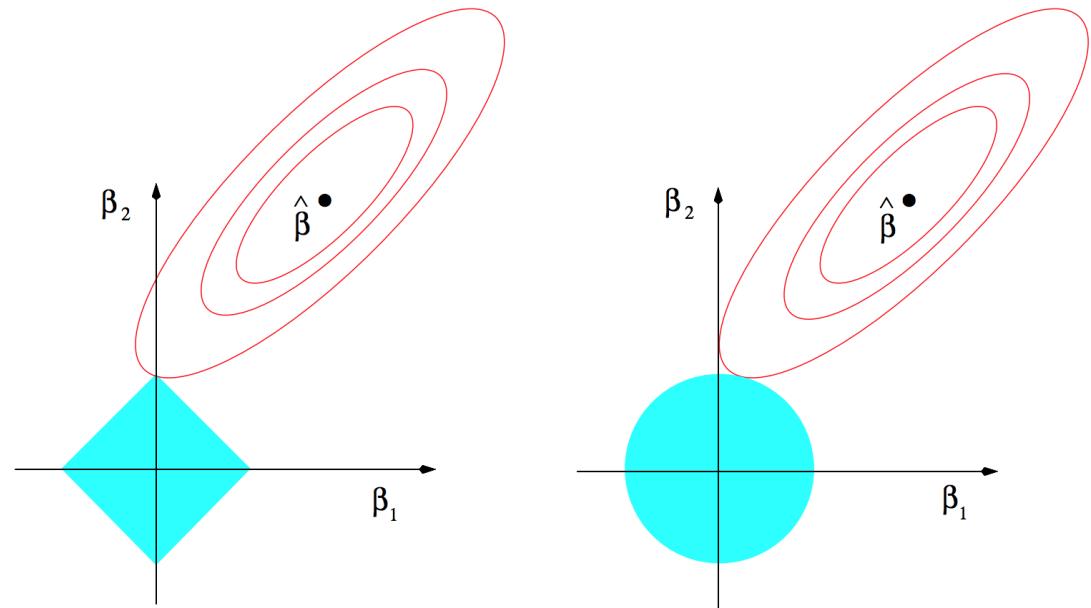
# Lasso and elastic net would set coefficients to 0 “selecting features” while optimizing



Lasso and elastic can drive coefficients to zero, but this is not the case for ridge

# Different regularizations, different properties (number of features)

- Ridge would not select features ie set coefficients to 0
- Lasso would do feature selection [ $p \gg n$ ]



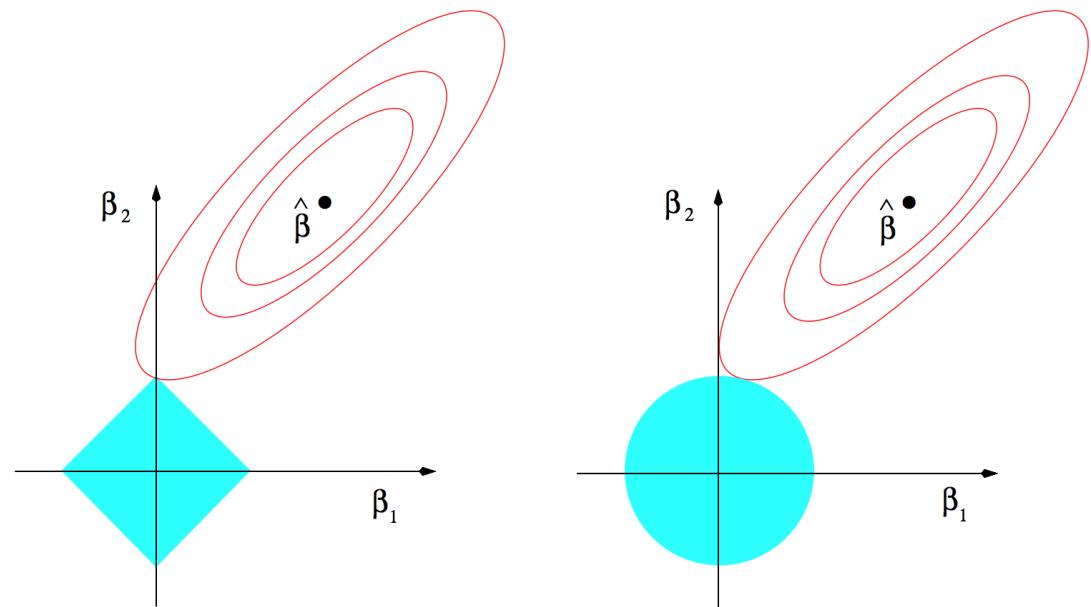
**FIGURE 3.11.** Estimation picture for the lasso (left) and ridge regression (right). Shown are contours of the error and constraint functions. The solid blue areas are the constraint regions  $|\beta_1| + |\beta_2| \leq t$  and  $\beta_1^2 + \beta_2^2 \leq t^2$ , respectively, while the red ellipses are the contours of the least squares error function.

$$\boxed{\lambda \sum_{j=1}^p |\beta_j|}$$

$$\boxed{\lambda \sum_{j=1}^p \beta_j^2}$$

# Different regularizations, different properties (correlated features)

- Ridge regression would tend to give equal weights to correlated features [robustness].
- Lasso would tend to select one of the correlated features randomly.



**FIGURE 3.11.** Estimation picture for the lasso (left) and ridge regression (right). Shown are contours of the error and constraint functions. The solid blue areas are the constraint regions  $|\beta_1| + |\beta_2| \leq t$  and  $\beta_1^2 + \beta_2^2 \leq t^2$ , respectively, while the red ellipses are the contours of the least squares error function.

$$\boxed{\lambda \sum_{j=1}^p |\beta_j|}$$

$$\boxed{\lambda \sum_{j=1}^p \beta_j^2}$$

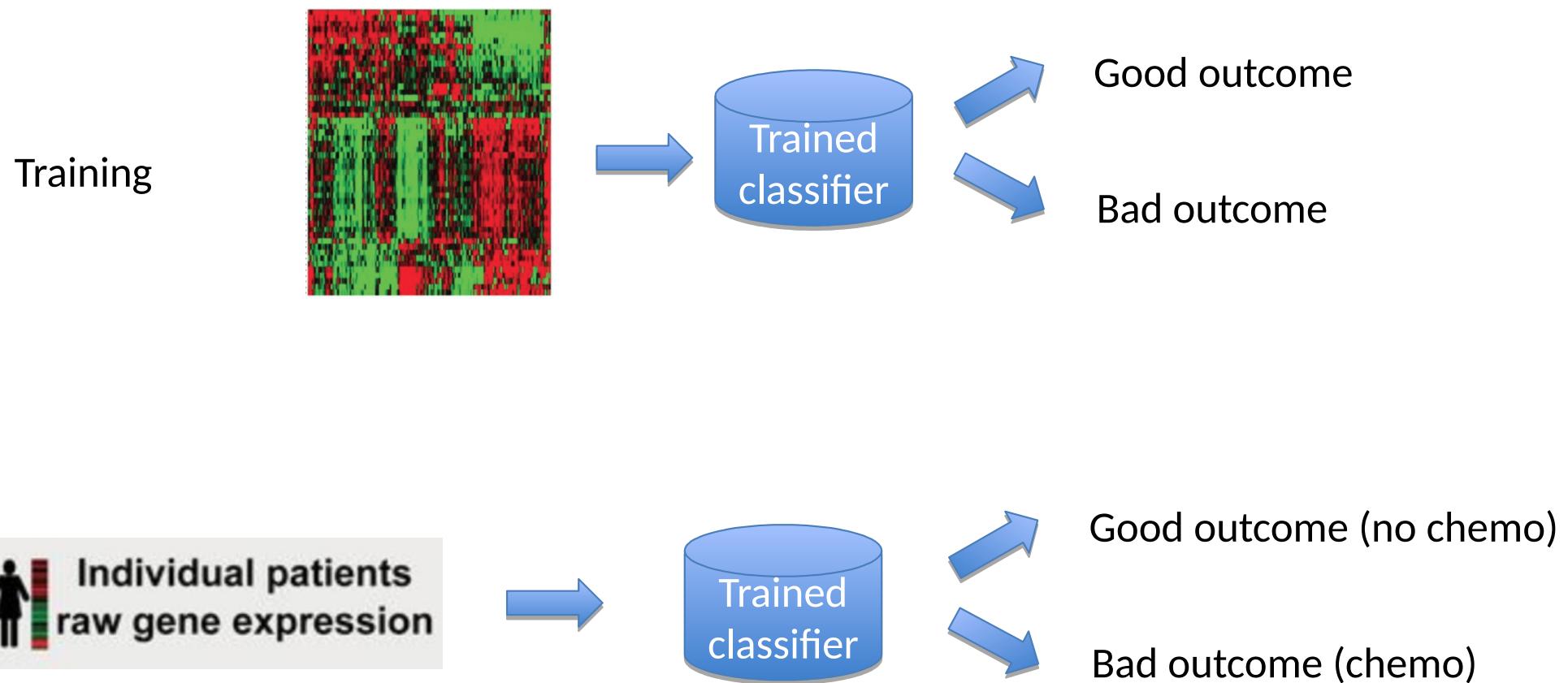
# Take home

- Regularization and shrinkage are important tools
- Select in function of application
- Keep in mind Occam's razor (law of parsimony):
  - Keep it simple.
  - Simpler solutions should be preferred to more complex ones

# MAQC-II

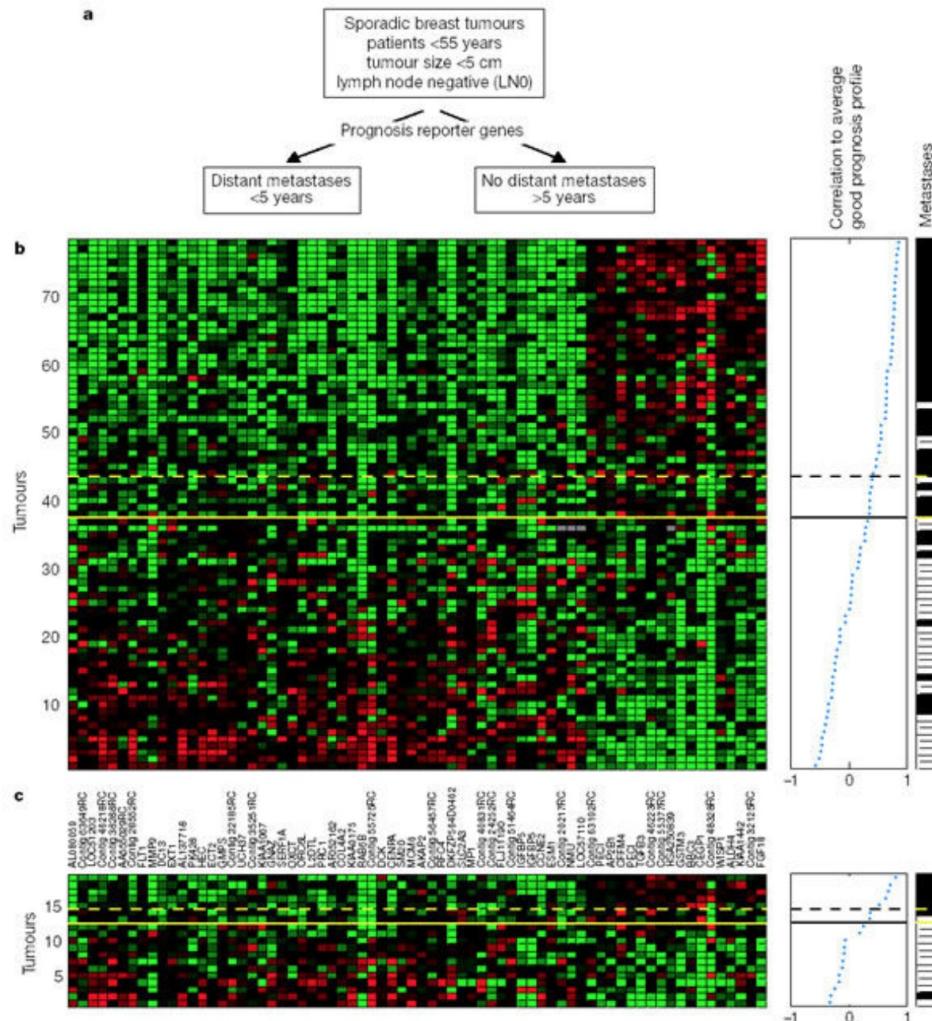
## Best practices to translate classifiers in the clinic

# Goal of personalized medicine



# One good example Mammaprint (70-gene)

Figure 2: Supervised classification on prognosis signatures.



# Why?

1. Marshall, E. Getting the noise out of gene arrays. *Science* **306**, 630–631 (2004).
2. Frantz, S. An array of problems. *Nat. Rev. Drug Discov.* **4**, 362–363 (2005).
3. Michiels, S., Koscielny, S. & Hill, C. Prediction of cancer outcome with microarrays: a multiple random validation strategy. *Lancet* **365**, 488–492 (2005).
4. Ntzani, E.E. & Ioannidis, J.P. Predictive ability of DNA microarrays for cancer outcomes and correlates: an empirical assessment. *Lancet* **362**, 1439–1444 (2003).
5. Ioannidis, J.P. Microarrays and molecular research: noise discovery? *Lancet* **365**, 454–455 (2005).
6. Ein-Dor, L., Kela, I., Getz, G., Givol, D. & Domany, E. Outcome signature genes in breast cancer: is there a unique set? *Bioinformatics* **21**, 171–178 (2005).
7. Ein-Dor, L., Zuk, O. & Domany, E. Thousands of samples are needed to generate a robust gene list for predicting outcome in cancer. *Proc. Natl. Acad. Sci. USA* **103**, 5923–5928 (2006).
8. Shi, L. *et al.* QA/QC: challenges and pitfalls facing the microarray community and regulatory agencies. *Expert Rev. Mol. Diagn.* **4**, 761–777 (2004).
9. Shi, L. *et al.* Cross-platform comparability of microarray technology: intra-platform consistency and appropriate data analysis procedures are essential. *BMC Bioinformatics* **6** Suppl 2, S12 (2005).

# THE MAQC II

The MicroArray Quality Control (MAQC)-II study of common practices for the development and validation of microarray-based predictive models

MAQC Consortium\*

Gene expression data from microarrays are being applied to predict preclinical and clinical endpoints, but the reliability of these predictions has not been established. In the MAQC-II project, 36 independent teams analyzed six microarray data sets to generate predictive models for classifying a sample with respect to one of 13 endpoints indicative of lung or liver toxicity in rodents, or of breast cancer, multiple myeloma or neuroblastoma in humans. In total, >30,000 models were built using many combinations of analytical methods. The teams generated predictive models without knowing the biological meaning of some of the endpoints and, to mimic clinical reality, tested the models on data that had not been used for training. We found that model performance depended largely on the endpoint and team proficiency and that different approaches generated models of similar performance. The conclusions and recommendations from MAQC-II should be useful for regulatory agencies, study committees and independent investigators that evaluate methods for global gene expression analysis.

What to do with classifiers in the clinic? FDA?

# MAQC-I reliability of arrays

in identifying all differentially expressed genes that would potentially constitute biomarkers. The MAQC-I found high intra-platform reproducibility across test sites, as well as inter-platform concordance of differentially expressed gene lists<sup>10–15</sup> and confirmed that microarray technology is able to reliably identify differentially expressed genes

# MAQC-II (challenge, 17 different teams)

- Different teams applying machine learning supervised algorithms to predict different endpoints.
- Evaluate how good/different they are

# Examples of datasets

Date set code	Endpoint code	Endpoint description	Microarray platform	Number of samples	Positives (P)	Negatives (N)
Hamner	A	Lung tumorigen vs. non-tumorigen (mouse)	Affymetrix Mouse 430 2.0	70	26	44

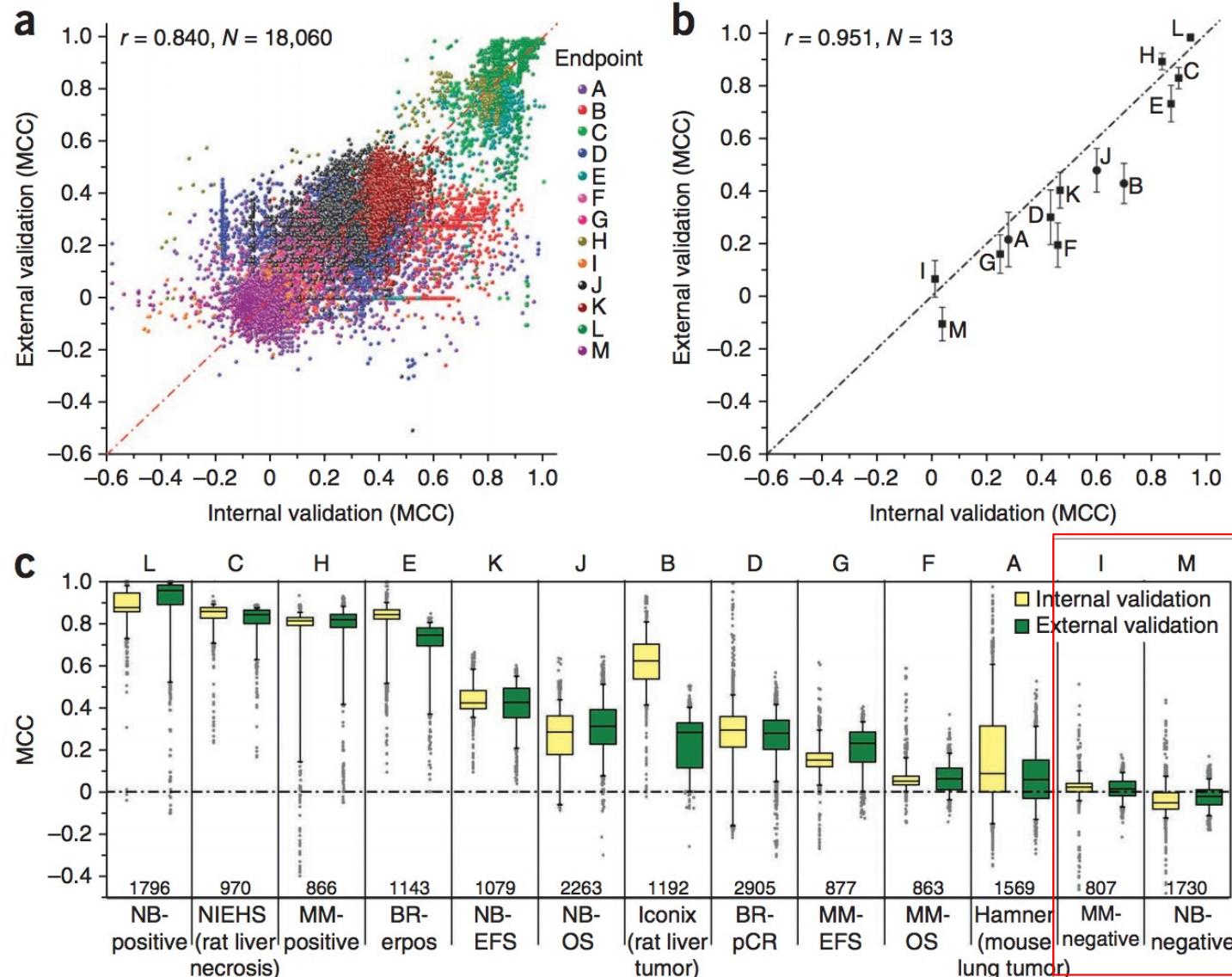
Iconix	B	Non-genotoxic liver carcinogens vs. non-carcinogens (rat)	Amersham Uniset Rat 1 Bioarray	216	73	143
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NIEHS	C	Liver toxicants vs. non-toxicants based on overall necrosis score (rat)	Affymetrix Rat 230 2.0	214	79	135
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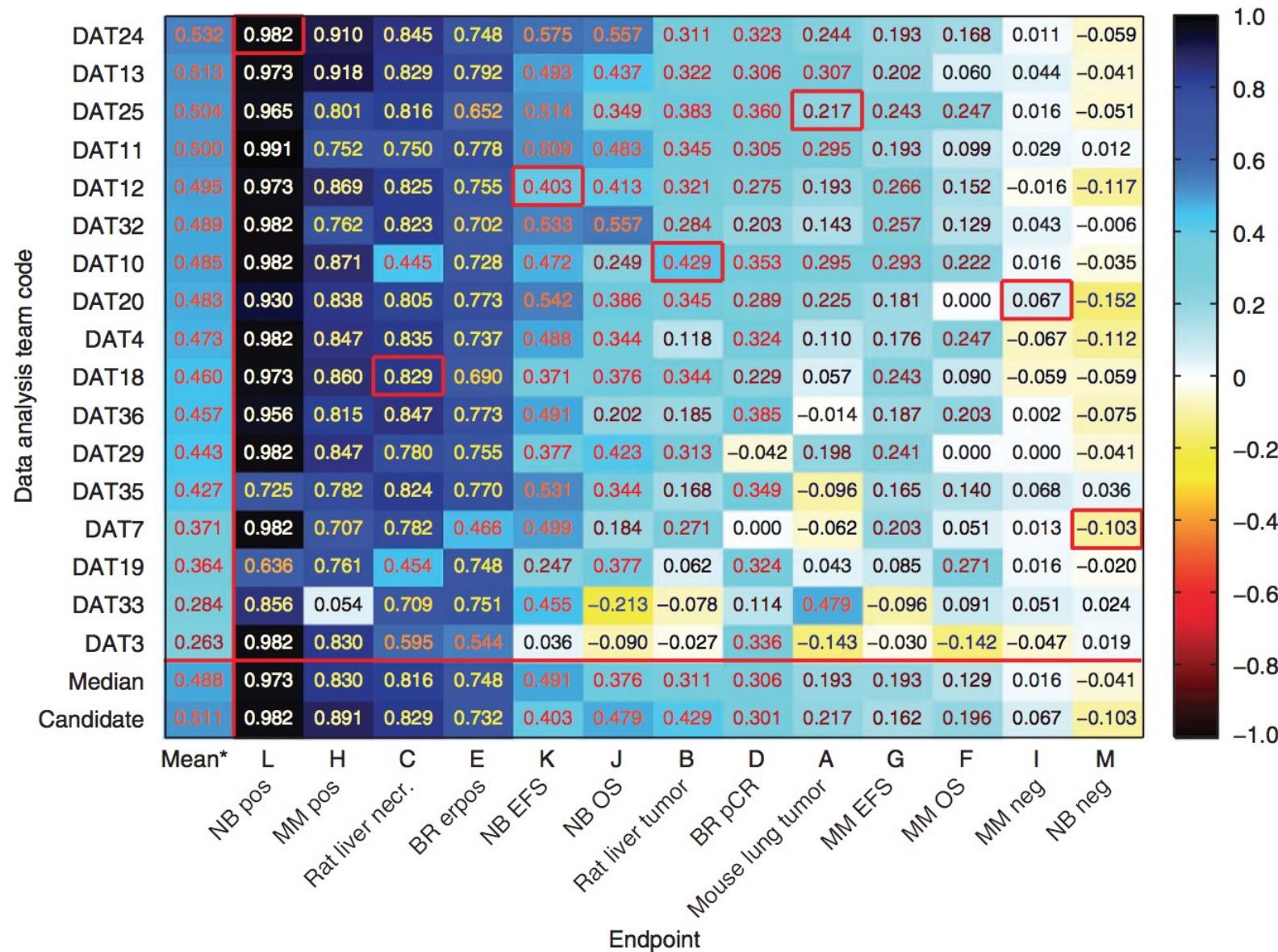
# Other controls

H	Clinical parameter S1 (CPS1). The actual class label is the sex of the patient. Used as a “positive” control endpoint	340	194	146
I	Clinical parameter R1 (CPR1). The actual class label is randomly assigned. Used as a “negative” control endpoint	340	200	140

# Results [Performance depends on endpoint and can be estimated during training]



# Results [Data analysis teams show different proficiency]

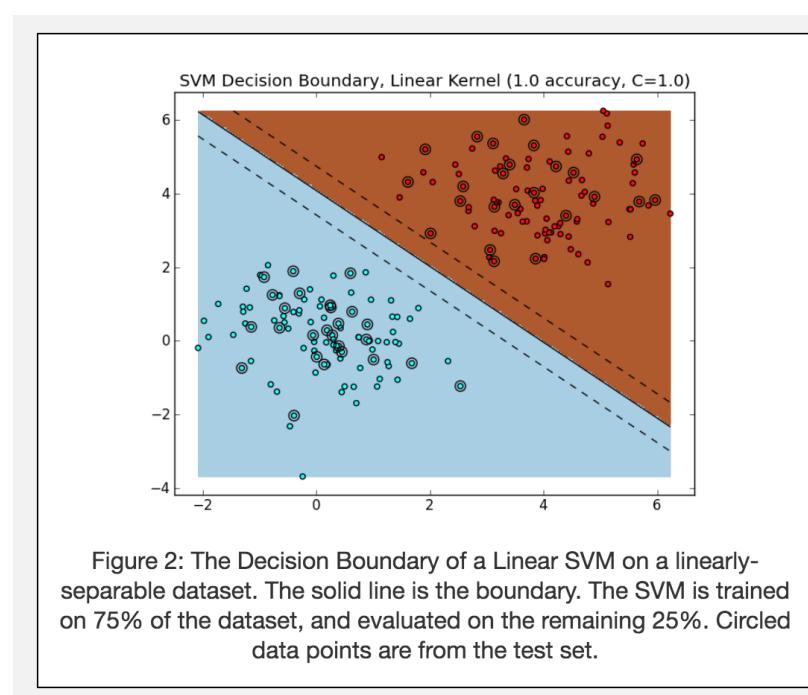
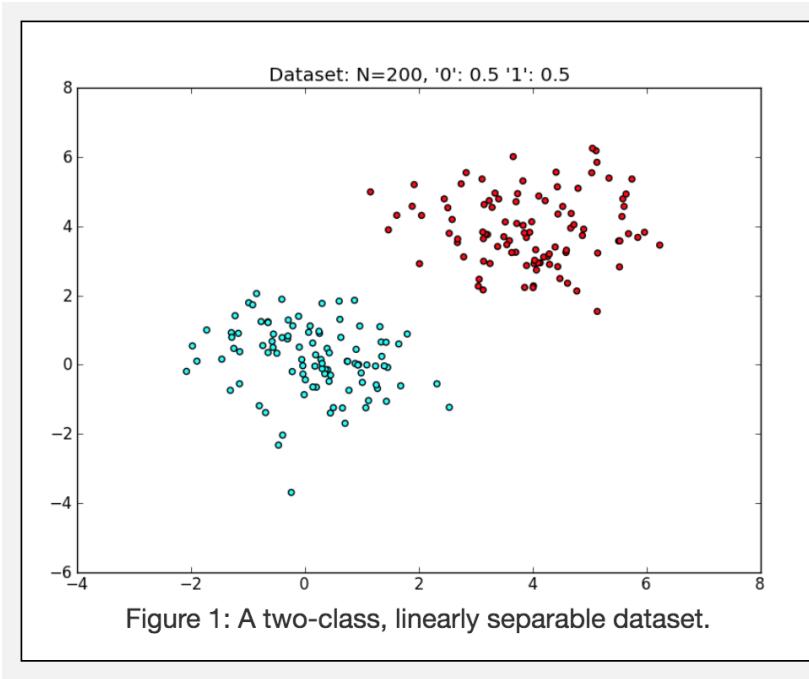


# Take home message

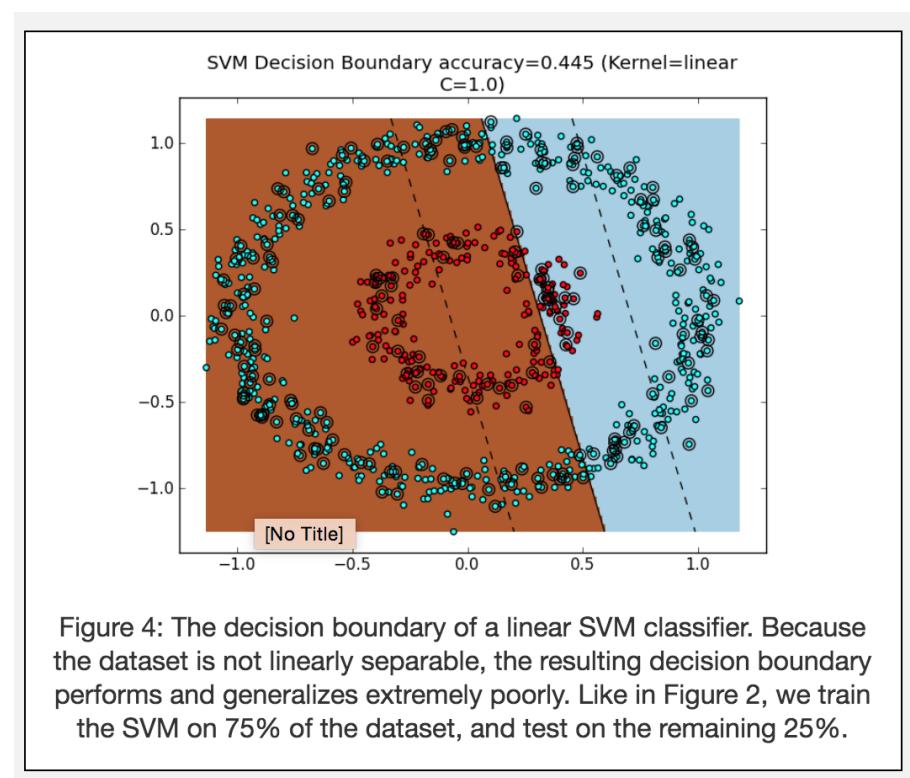
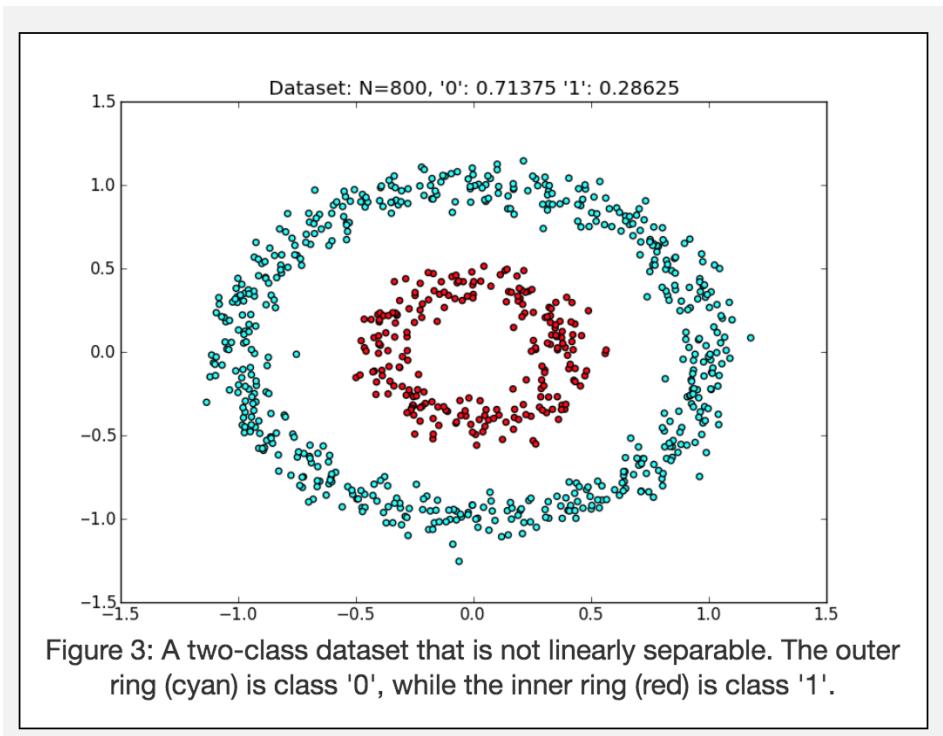
- Hard problems are hard for everyone.
  - There is no magic approach. You are limited by the signal in your data

# Kernel trick

# Sometime data cannot be mapped using a linear hyperplane (eg. SVM)



# Sometime data cannot be mapped using a linear hyperplane (eg. SVM)



# Separable in higher dimension

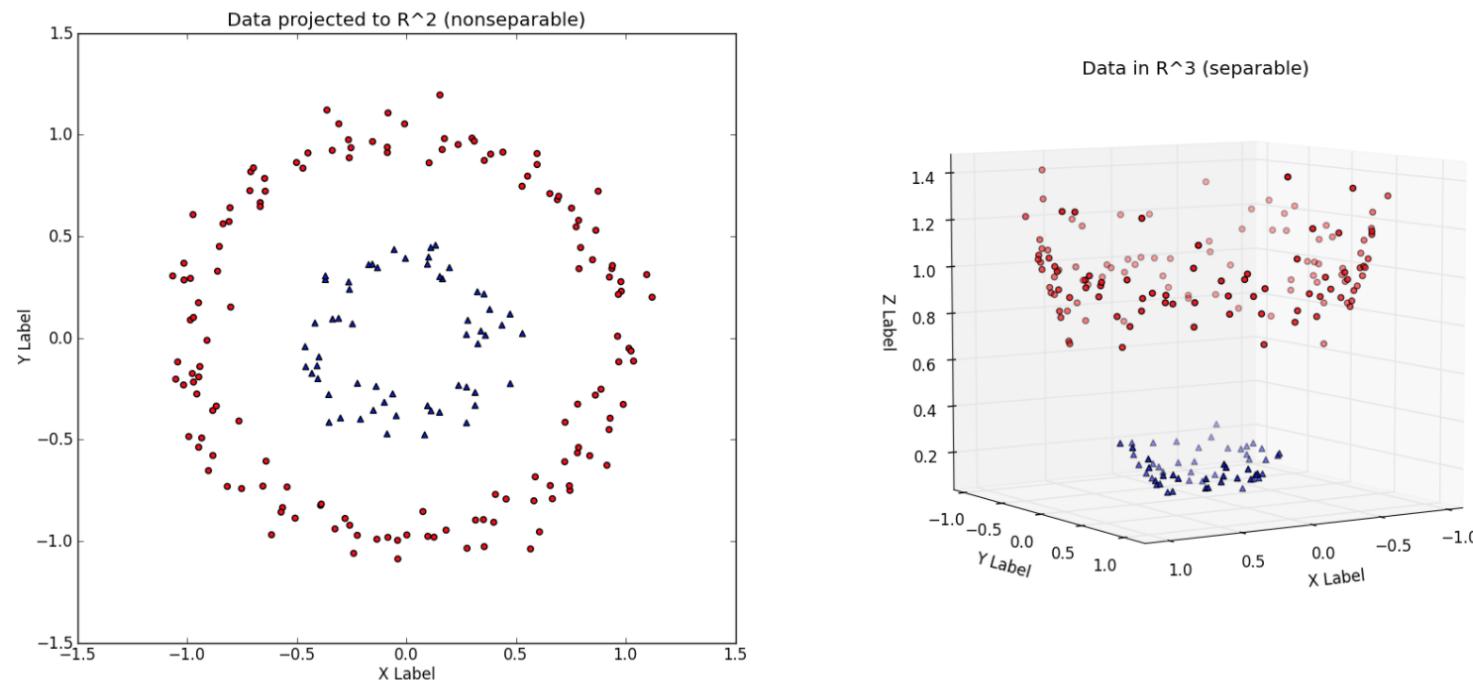


Figure 5: (Left) A dataset in  $\mathbb{R}^2$ , not linearly separable. (Right) The same dataset transformed by the transformation:  
 $[x_1, x_2] = [x_1, x_2, x_1^2 + x_2^2]$ .

# Separable in higher dimension

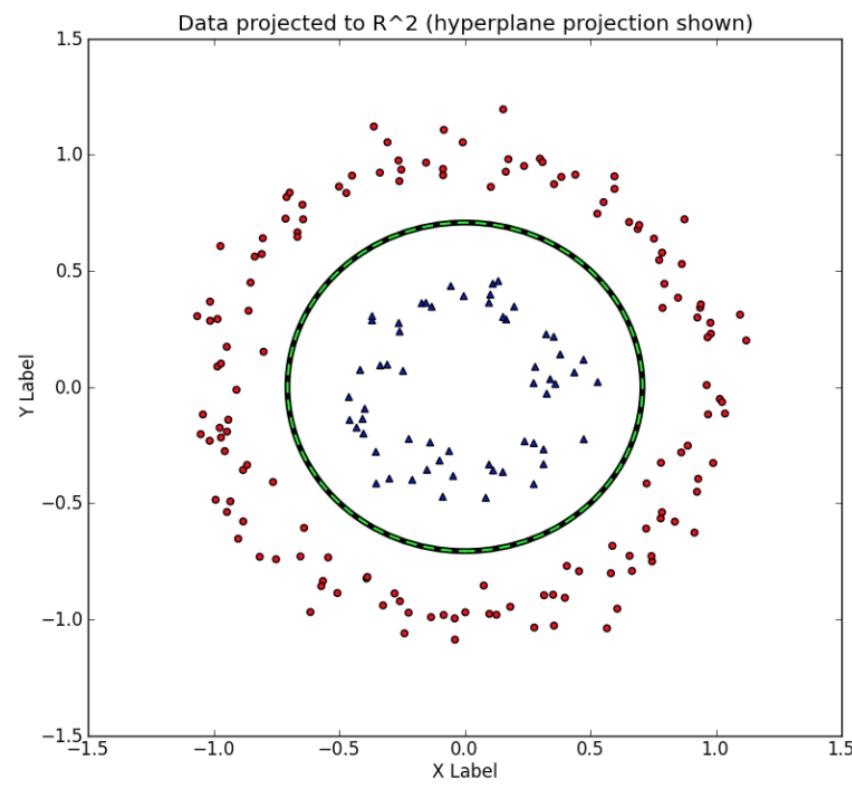
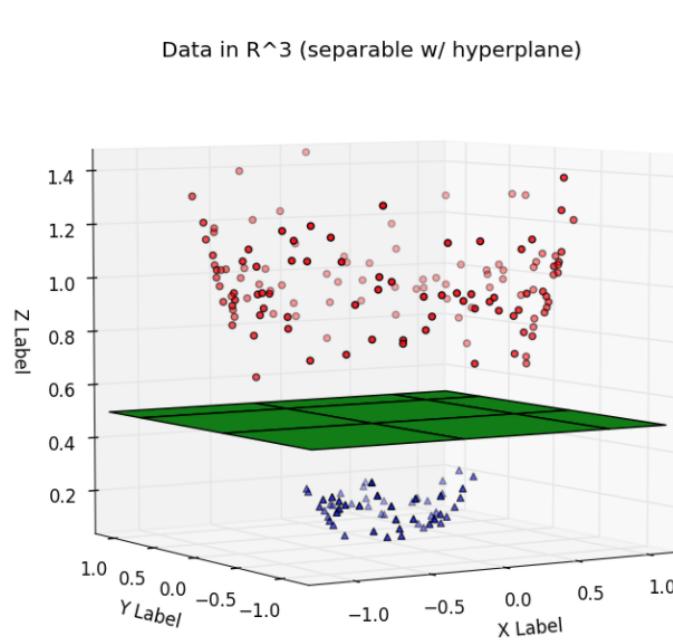
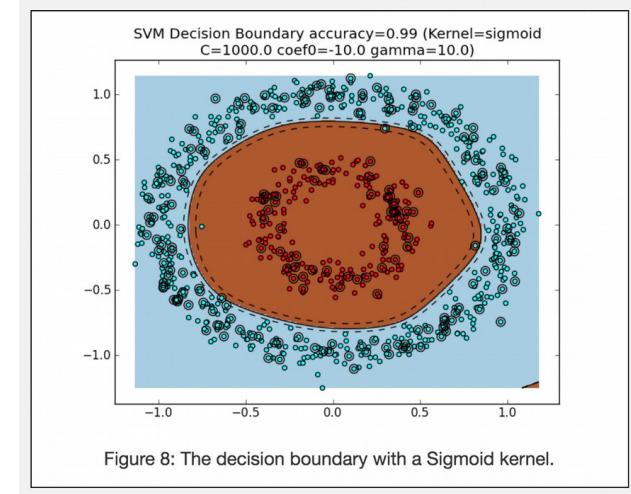
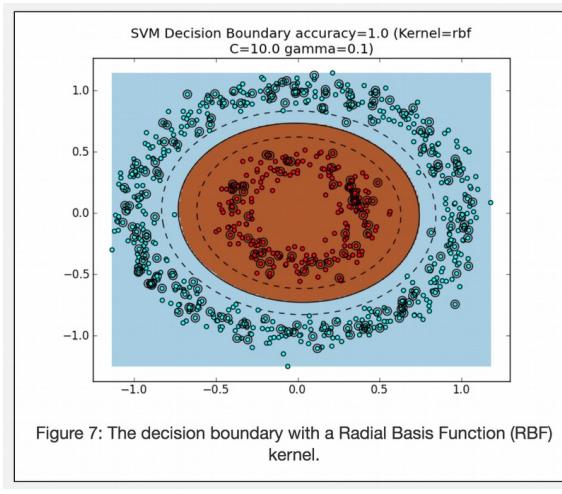
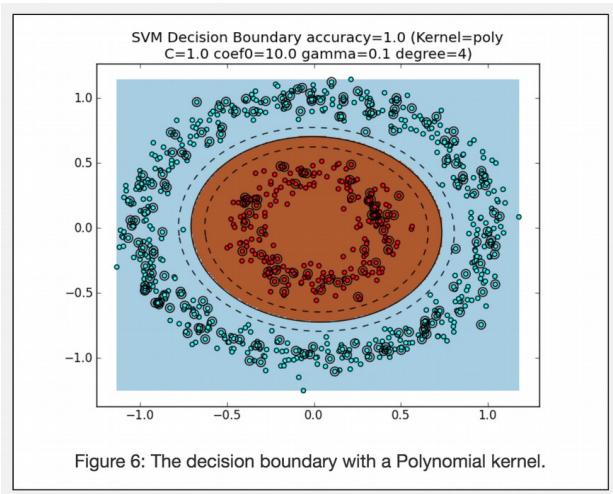


Figure 6: (Left) The decision boundary  $\vec{w}$  shown to be linear in  $\mathbb{R}^3$ . (Right) The decision boundary  $\vec{w}$ , when transformed back to  $\mathbb{R}^2$ , is nonlinear.

# Different kernels



linear:

$$u^*v$$

polynomial:

$$(gamma*u^*v + coef0)^{degree}$$

radial basis:

$$\exp(-gamma*|u-v|^2)$$

sigmoid:

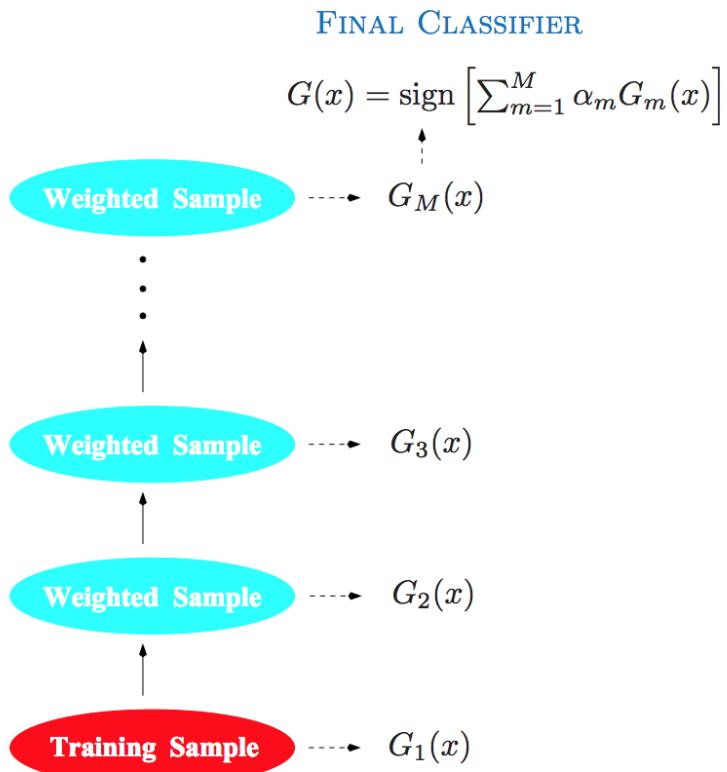
$$\tanh(gamma*u^*v + coef0)$$

# Boosting

## 10.1 Boosting Methods

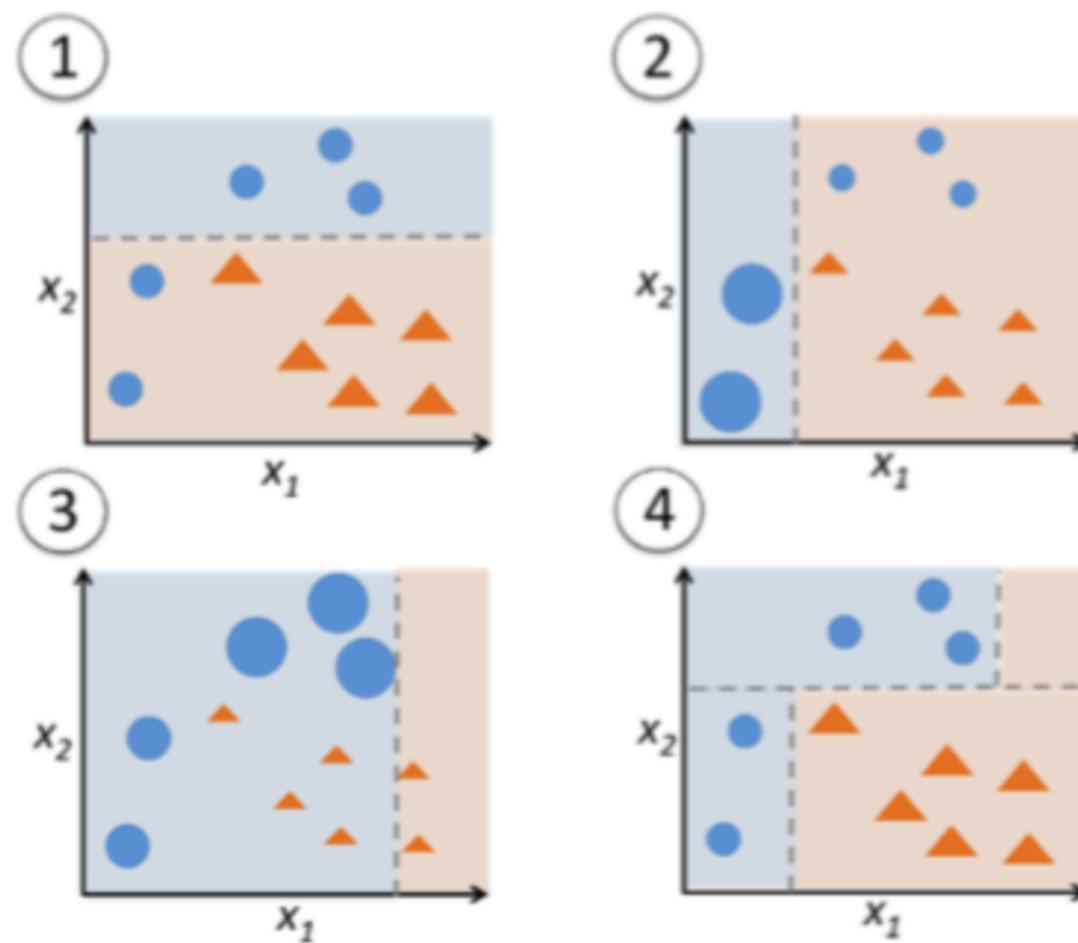
Boosting is one of the most powerful learning ideas introduced in the last twenty years. It was originally designed for classification problems, but as

# AdaBoost, Freund and Schapire 1997

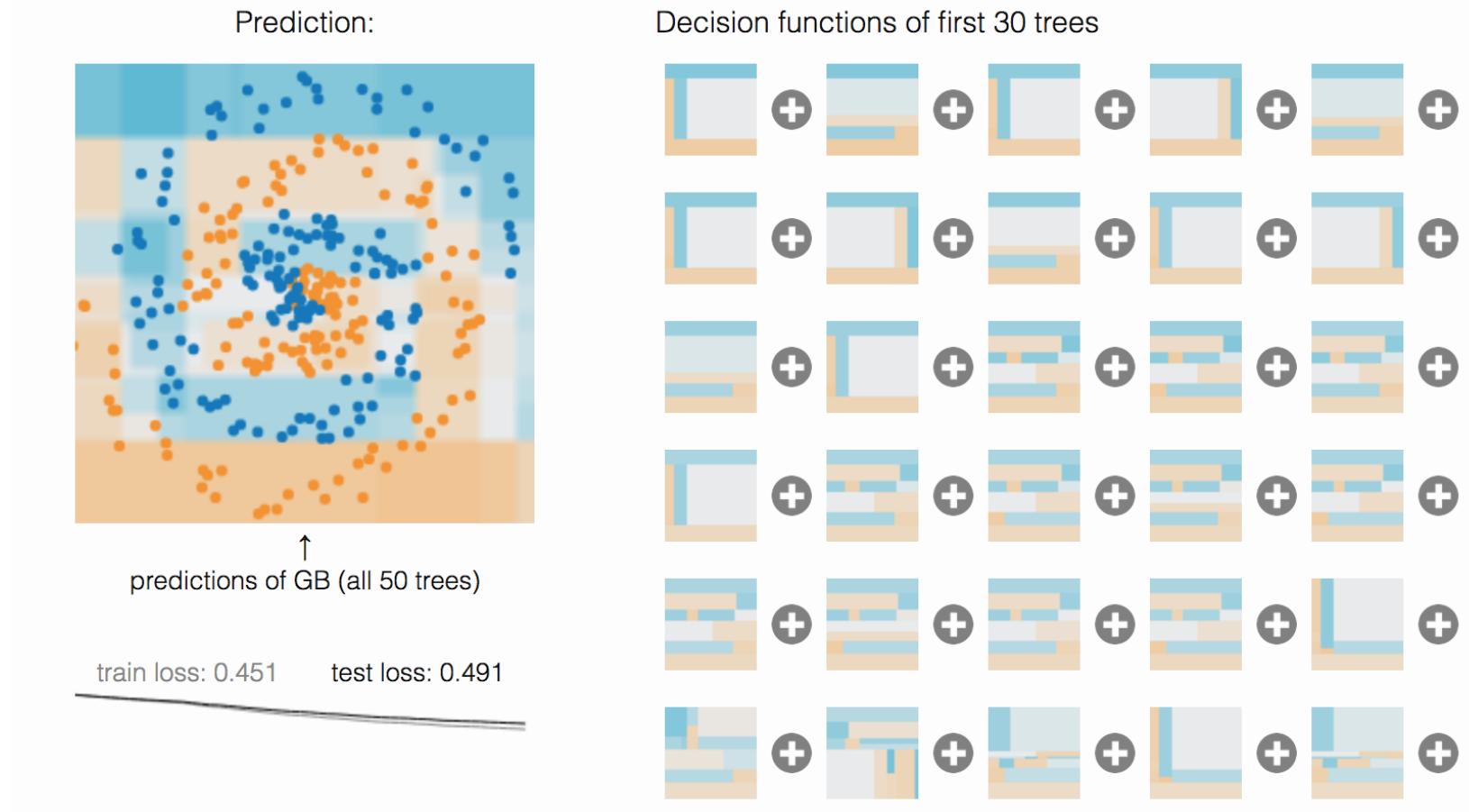


**FIGURE 10.1.** Schematic of AdaBoost. Classifiers are trained on weighted versions of the dataset, and then combined to produce a final prediction.

# Example



# Gradient Boosting Models

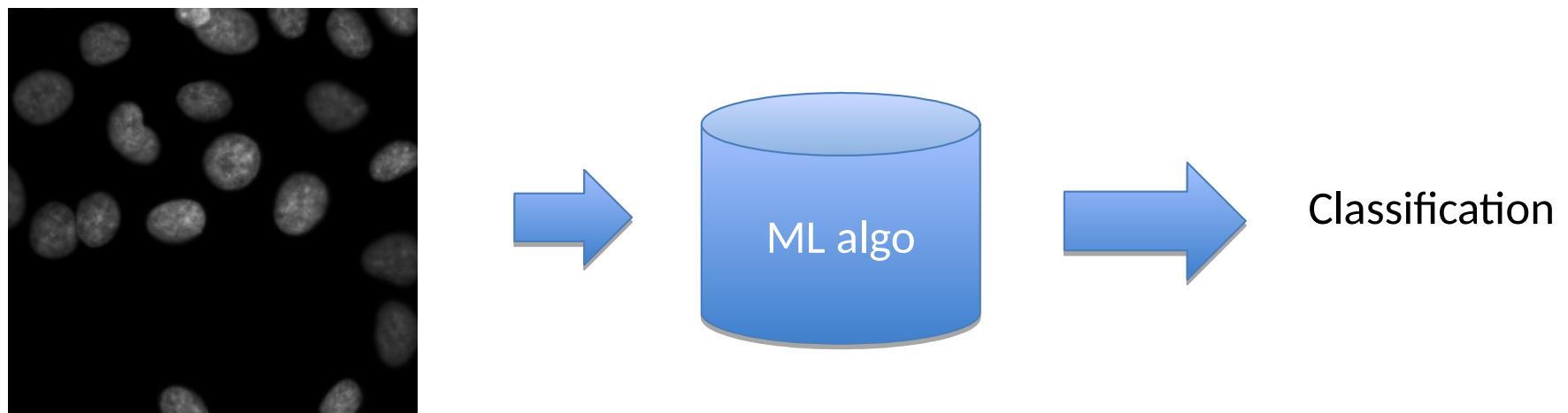


# EXtreme Gradient Boosting (XGBoost)

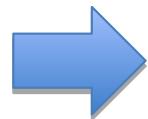
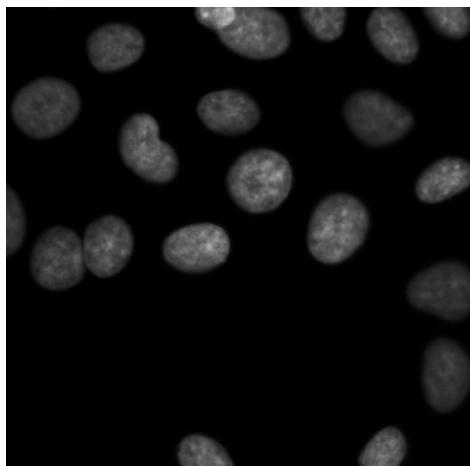
- Currently one of the best performing method in Kaggle competition
- <http://xgboost.readthedocs.io/en/latest/>
- You should have a look

Image Analysis :  
Mostly how do you extract  
features to feed your ML algorithm

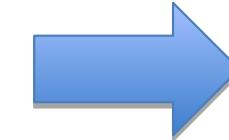
# ML base on images



# ML base on images



Extract features  
from image

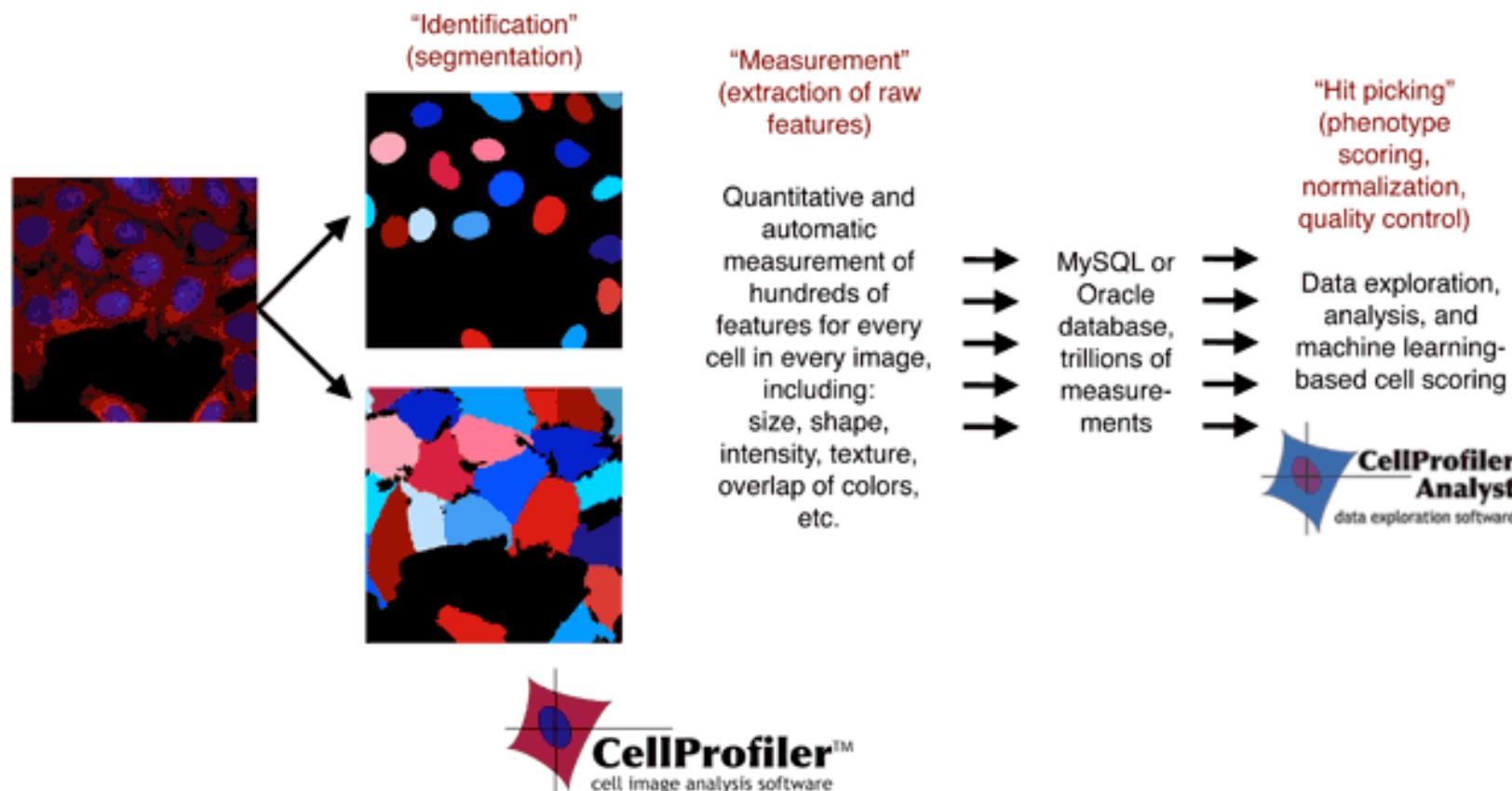


Classification

# Different tools to extract features

- Cell profiler
  - Mostly for cells
- Matlab
  - Powerful image processing toolbox. Not specific for systems biology.  
Might take time
- Ilastik
  - Machine learning for images
- Phenoripper
  - Segmentation free
- Directly in R:
  - EBImage
  - imageHTS

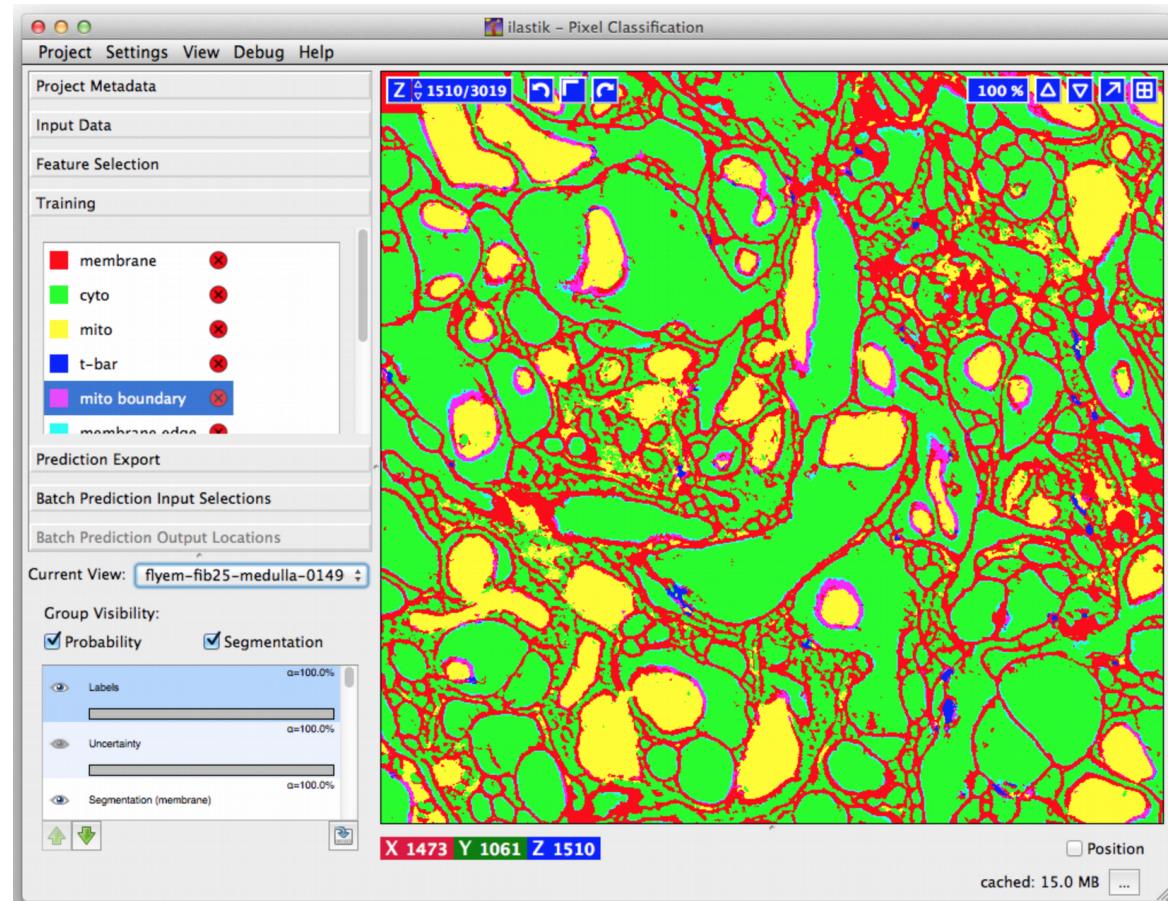
# Cell Profiler



<http://cellprofiler.org/>

<http://cellprofiler.org/cp-analyst/>

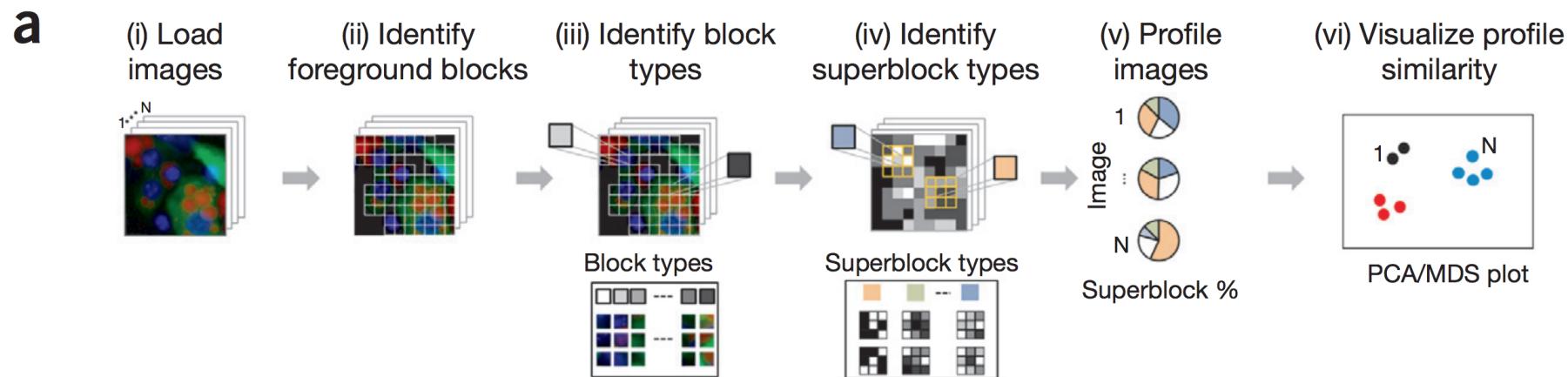
# ilastik



<http://ilastik.org/>

# PhenoRipper

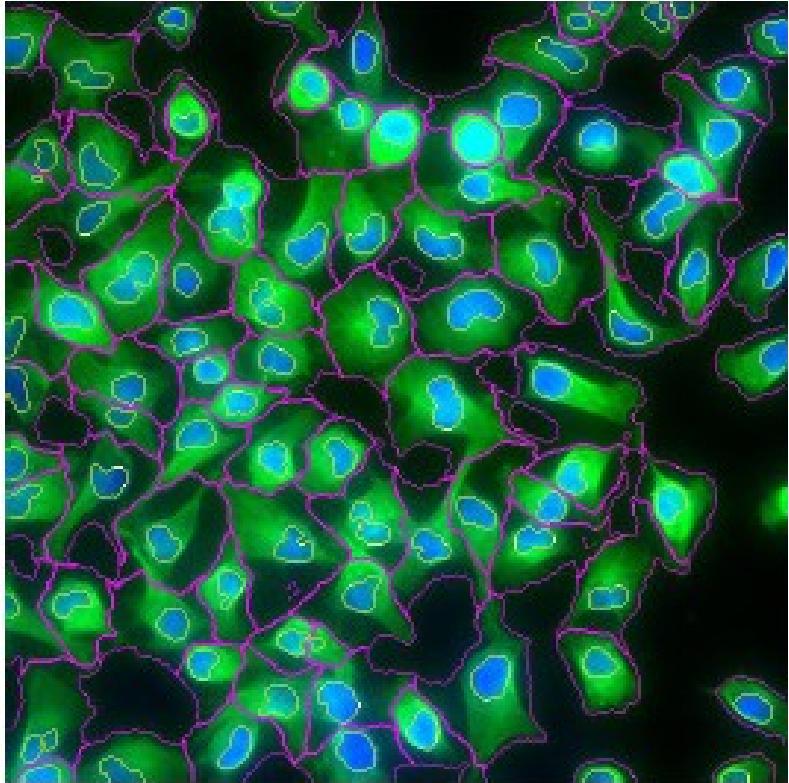
- Segmentation free image analysis
  - Just extract block features (composition in colors) and co-occurrence within 3 by 3 grids.



[http://awlab.ucsf.edu/Web\\_Site/PhenoRipper/default.htm](http://awlab.ucsf.edu/Web_Site/PhenoRipper/default.htm)

# EBImage

- Matlab “like” but in R



76 cells

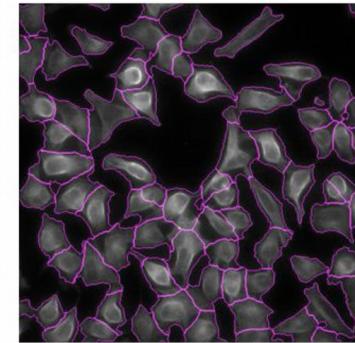
## Feature extraction



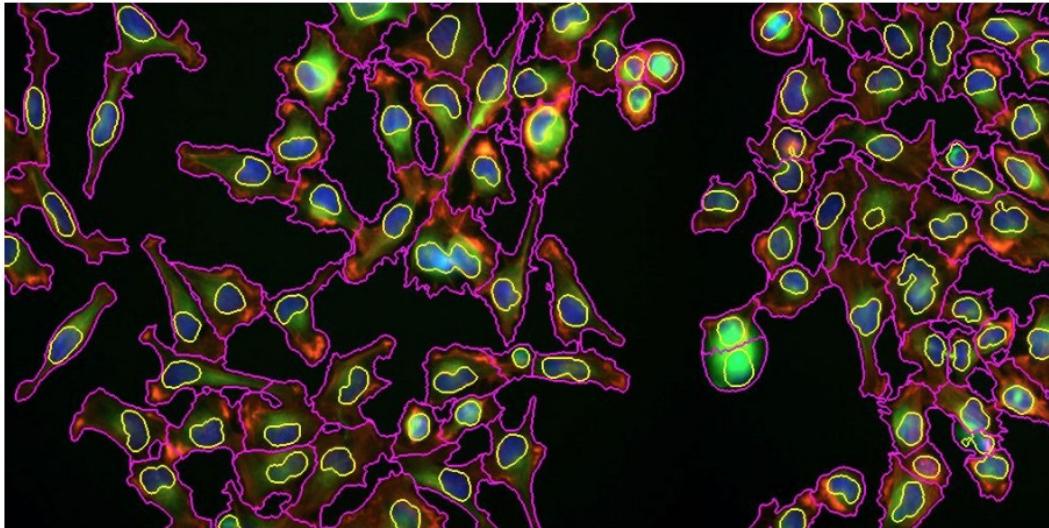
- Function `getFeatures()`
  - Extracts features from image objects
  - Geometric, image moment based features
  - Texture based features (Zernike moments, Haralick features)

### 100 features

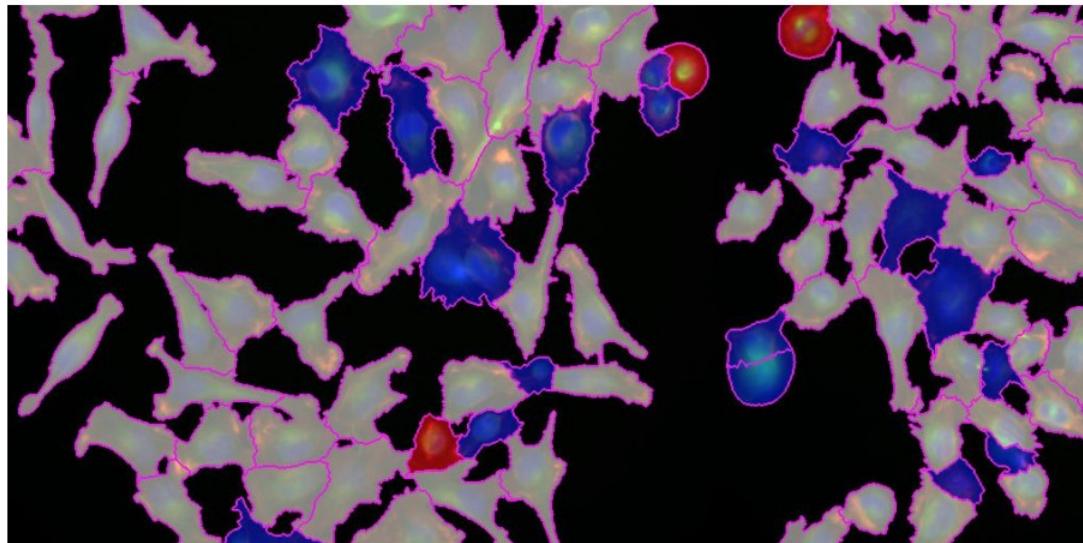
	g.x	g.y	g.s	g.p	g.pdm	g.psd	g.effr	g.acirc
[1,]	123.1391	3.288660	194	67	9.241719	4.165079	7.858252	0.417525
[2,]	206.7460	9.442248	961	153	20.513190	7.755419	17.489877	0.291363
[3,]	502.9589	7.616438	219	60	8.286918	1.954156	8.349243	0.155251
[4,]	20.1919	22.358418	1568	157	22.219461	3.139197	22.340765	0.116709
[5,]	344.7959	45.501992	2259	233	35.158966	15.285795	26.815332	0.501106
[6,]	188.2611	50.451863	2711	249	28.732680	6.560911	29.375808	0.165894
[7,]	269.7996	46.404036	2131	180	26.419631	5.529232	26.044546	0.193805
[8,]	106.6127	55.364243	1348	143	21.662579	6.555653	20.714288	0.264836
[9,]	218.5582	77.299007	1913	215	25.724580	6.706719	24.676442	0.243073
[10,]	19.1766	81.840147	1908	209	26.303760	7.864656	24.644173	0.304507
[11,]	6.3558	62.017647	340	68	10.314127	2.397136	10.403142	0.188235
[12,]	58.9873	86.034128	2139	214	27.463158	6.525559	26.093387	0.207106
[13,]	248.1087	94.387405	1048	123	18.280901	2.894758	18.264412	0.112595
[14,]	411.2741	109.192678	2574	225	28.660818	7.914666	28.612812	0.224727
[15,]	167.8151	107.966014	1942	160	24.671533	2.534342	24.862779	0.084963
[16,]	281.7084	121.609892	2871	209	31.577270	6.470767	30.230245	0.128874
[17,]	479.2334	143.098241	1649	183	23.913630	6.116630	22.910543	0.248635
[18,]	186.5930	146.693122	2079	199	27.230908	6.757808	28.724818	0.195286
[19,]	356.7303	148.253418	3145	285	34.746206	11.297632	31.639921	0.313513
[20,]	449.2436	147.798319	119	37	5.873578	1.563250	6.154582	0.243697
	...							



# imageHTS



Segmentation + feature  
extraction



Can do some supervised learning  
Example : SVM with radial kernel

Figure 5: Predicted cell labels (grey: interphase, red: mitotic, blue: debris) in well '001-02-C03'

# Example in breast cancer C-Path

RESEARCH ARTICLE | IMAGING

## Systematic Analysis of Breast Cancer Morphology Uncovers Stromal Features Associated with Survival

Andrew H. Beck<sup>1,2,\*</sup>, Ankur R. Sangoi<sup>1,3</sup>, Samuel Leung<sup>4</sup>, Robert J. Marinelli<sup>5</sup>, Torsten O. Nielsen<sup>4</sup>, Marc J. van de Vijver<sup>6</sup>, R...

+ See all authors and affiliations

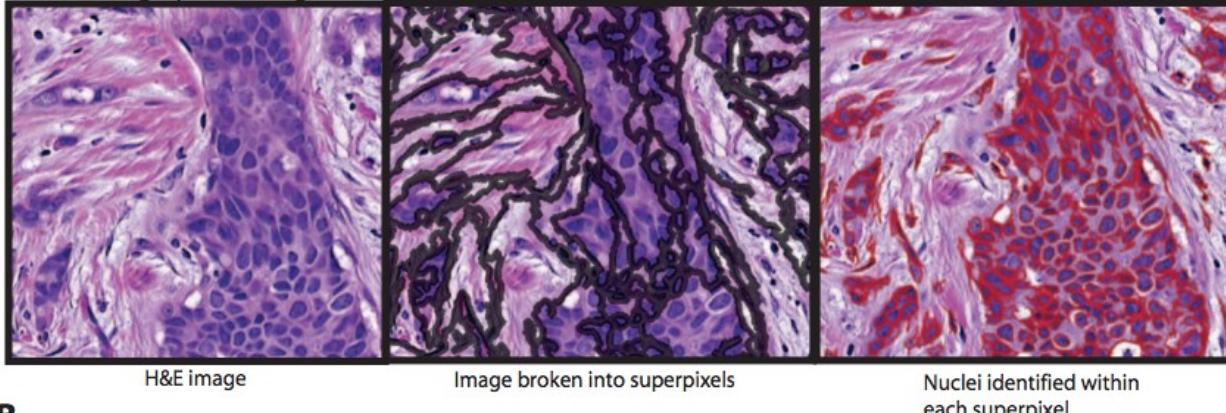
Science Translational Medicine 09 Nov 2011:

Vol. 3, Issue 108, pp. 108ra113

DOI: 10.1126/scitranslmed.3002564

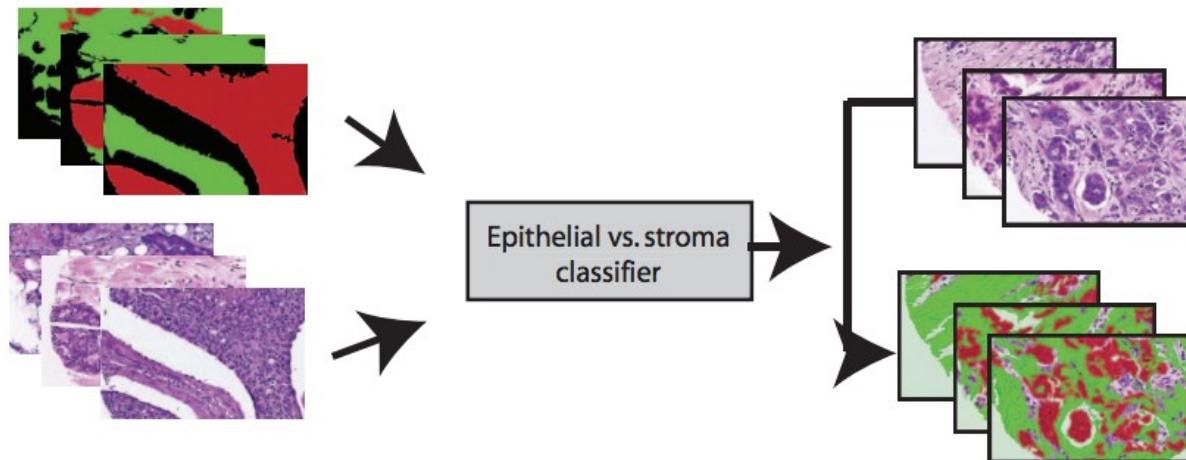
# C-path

Basic image processing and feature construction:

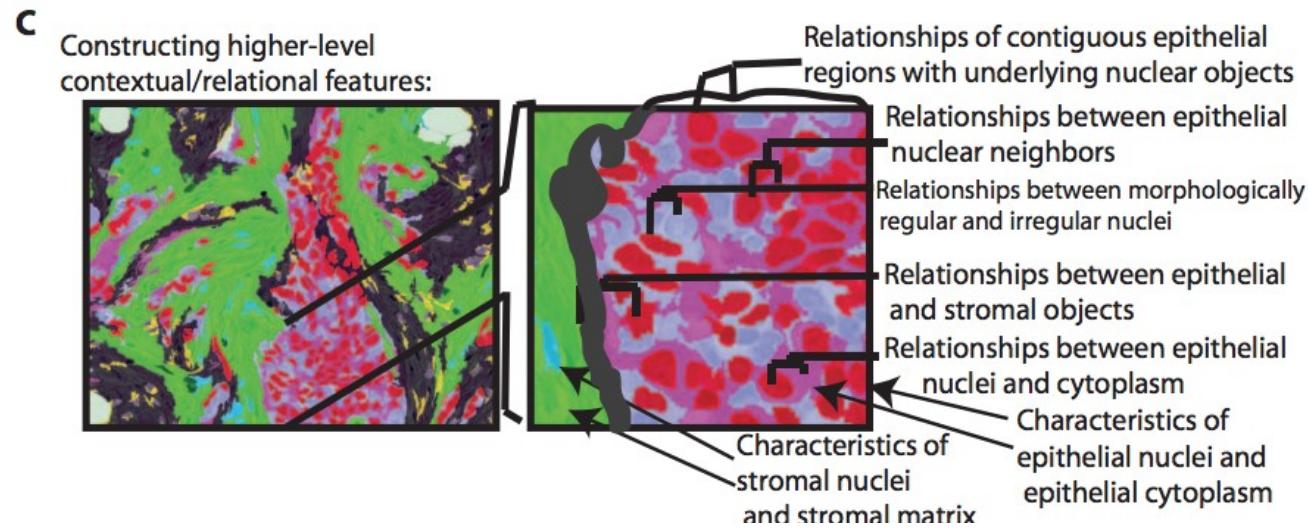


**B**

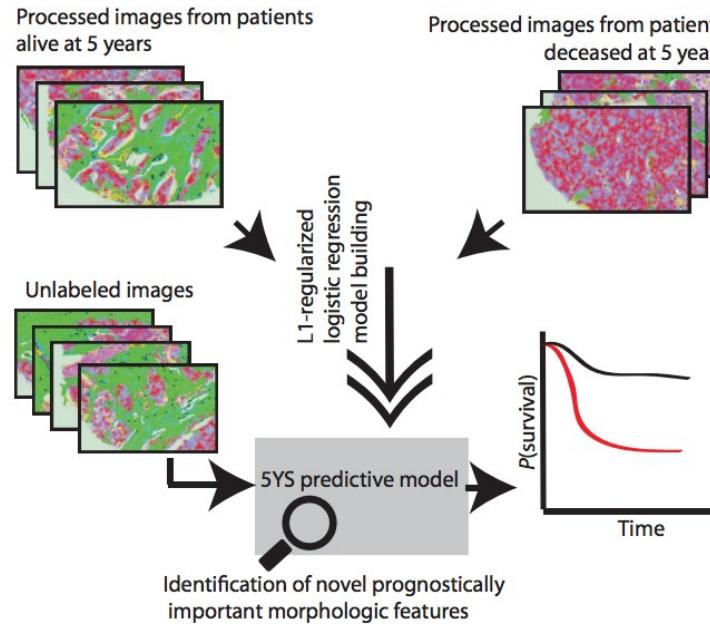
Building an epithelial/stromal classifier:



# C-path



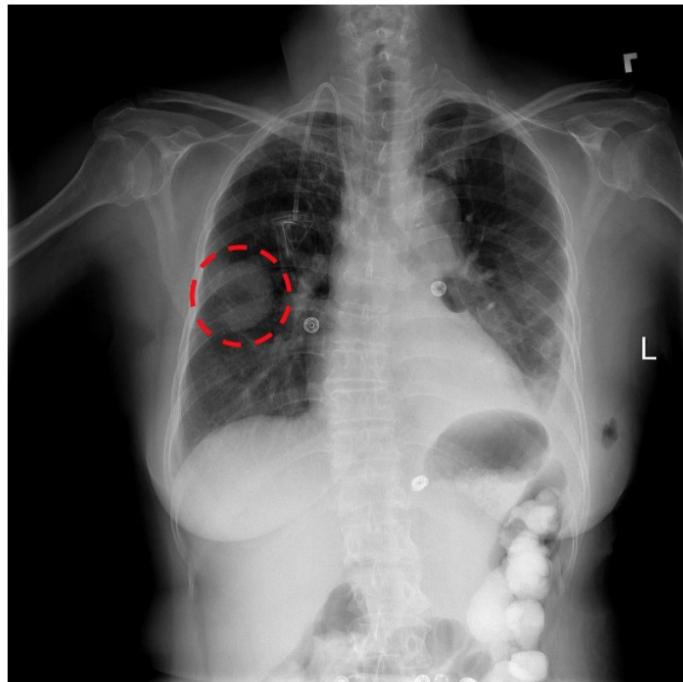
**D** Learning an image-based model to predict survival



# Deep learning (Chest X-ray)

NIH Clinical Center provides one of the largest publicly available chest x-ray datasets to scientific community

*The dataset of scans is from more than 30,000 patients, including many with advanced lung disease.*



<https://nihcc.app.box.com/v/ChestXray-NIHCC>

Dataset published in September 2017

A chest x-ray identifies a lung mass.

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# CheXNet: Radiologist-Level Pneumonia Detection on Chest X-Rays with Deep Learning

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Pranav Rajpurkar \*<sup>1</sup> Jeremy Irvin \*<sup>1</sup> Kaylie Zhu<sup>1</sup> Brandon Yang<sup>1</sup> Hershel Mehta<sup>1</sup>  
Tony Duan<sup>1</sup> Daisy Ding<sup>1</sup> Aarti Bagul<sup>1</sup> Curtis Langlotz<sup>2</sup> Katie Shpanskaya<sup>2</sup>  
Matthew P. Lungren<sup>2</sup> Andrew Y. Ng<sup>1</sup>

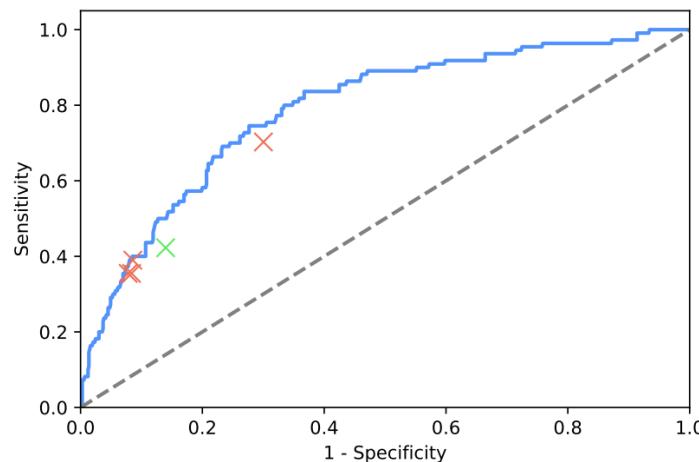
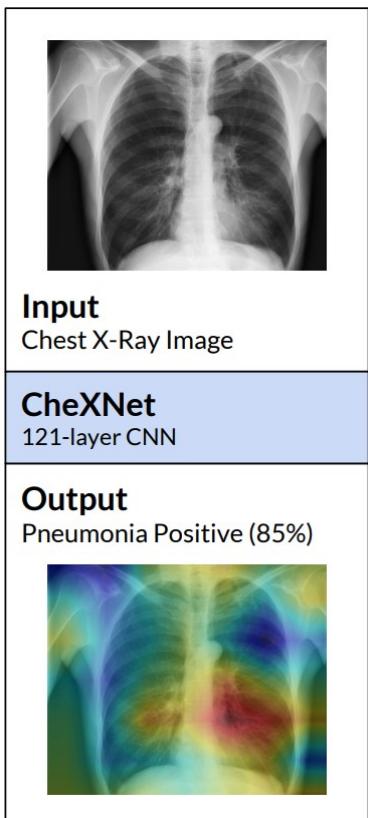
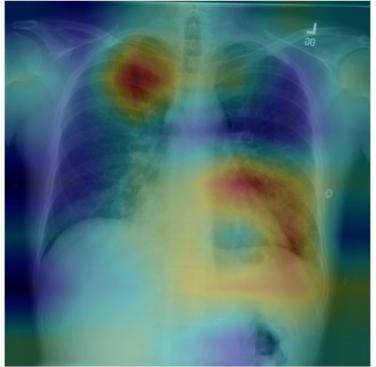


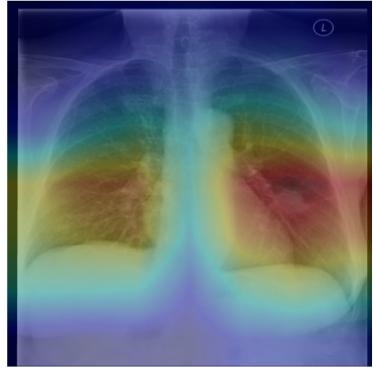
Figure 2. CheXNet outperforms the average of the radiologists at pneumonia detection using X-ray images. CheXNet

Pathology	Wang et al. (2017)	Yao et al. (2017)	CheXNet (ours)
Atelectasis	0.716	0.772	<b>0.8209</b>
Cardiomegaly	0.807	0.904	<b>0.9048</b>
Effusion	0.784	0.859	<b>0.8831</b>
Infiltration	0.609	0.695	<b>0.7204</b>
Mass	0.706	0.792	<b>0.8618</b>
Nodule	0.671	0.717	<b>0.7766</b>
Pneumonia	0.633	0.713	<b>0.7632</b>
Pneumothorax	0.806	0.841	<b>0.8932</b>
Consolidation	0.708	0.788	<b>0.7939</b>
Edema	0.835	0.882	<b>0.8932</b>
Emphysema	0.815	0.829	<b>0.9260</b>
Fibrosis	0.769	0.767	<b>0.8044</b>
Pleural Thickening	0.708	0.765	<b>0.8138</b>
Hernia	0.767	0.914	<b>0.9387</b>

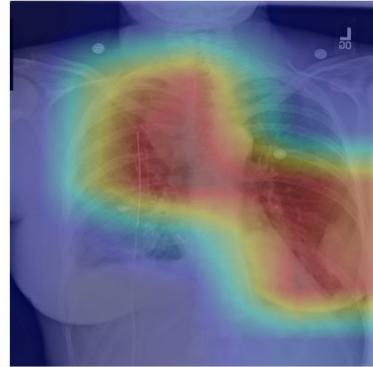
*Table 1.* CheXNet outperforms the best published results on all 14 pathologies in the ChestX-ray14 dataset. In detecting Mass, Nodule, Pneumonia, Pneumothorax, and Emphysema, CheXNet has a margin of >0.05 AUROC over previous state of the art results.



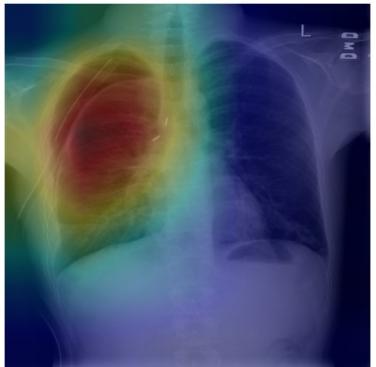
(a) Patient with multifocal community acquired pneumonia. The model correctly detects the airspace disease in the left lower and right upper lobes to arrive at the pneumonia diagnosis.



(b) Patient with a left lung nodule. The model identifies the left lower lobe lung nodule and correctly classifies the pathology.



(c) Patient with primary lung malignancy and two large masses, one in the left lower lobe and one in the right upper lobe adjacent to the mediastinum. The model correctly identifies both masses in the X-ray.



(d) Patient with a right-sided pneumothorax and chest tube. The model detects the abnormal lung to correctly predict the presence of pneumothorax (collapsed lung).



(e) Patient with a large right pleural effusion (fluid in the pleural space). The model correctly labels the effusion and focuses on the right lower chest.



(f) Patient with congestive heart failure and cardiomegaly (enlarged heart). The model correctly identifies the enlarged cardiac silhouette.

Figure 3. ChexNet localizes pathologies it identifies using Class Activation Maps, which highlight the areas of the X-ray that are most important for making a particular pathology classification.

# GUI machine learning

- WEKA



Machine Learning Group at the University of Waikato

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## Weka 3: Data Mining Software in Java

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  - <http://users.isr.ist.utl.pt/~wurmd/Livros/school/Bishop%20-%20Pattern%20Recognition%20And%20Machine%20Learning%20-%20Springer%20%202006.pdf>

The end