

Healthcare Data Mining with Matrix Models

KDD 2016 Tutorial Part II

August 13th, 2016

Ping Zhang

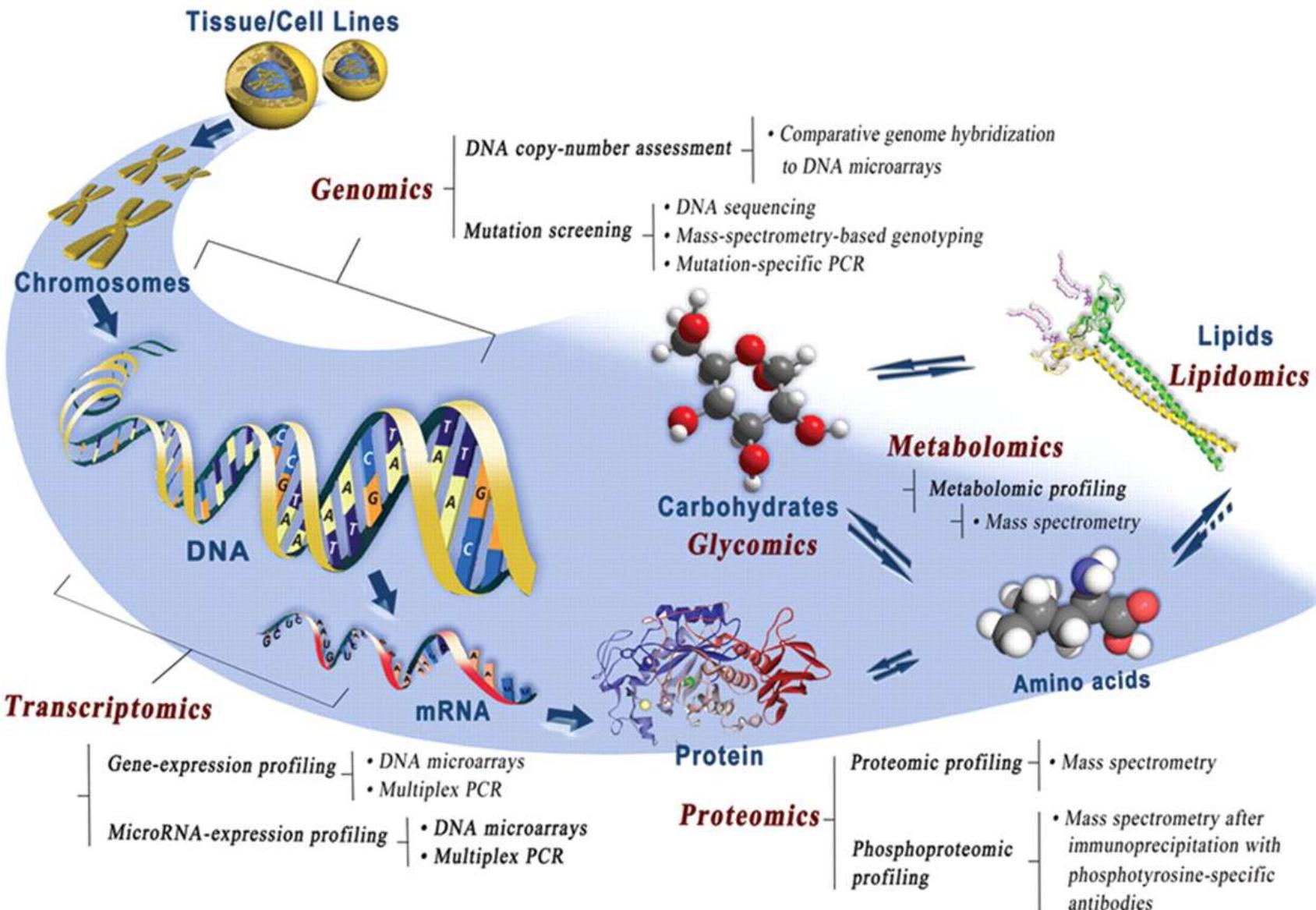
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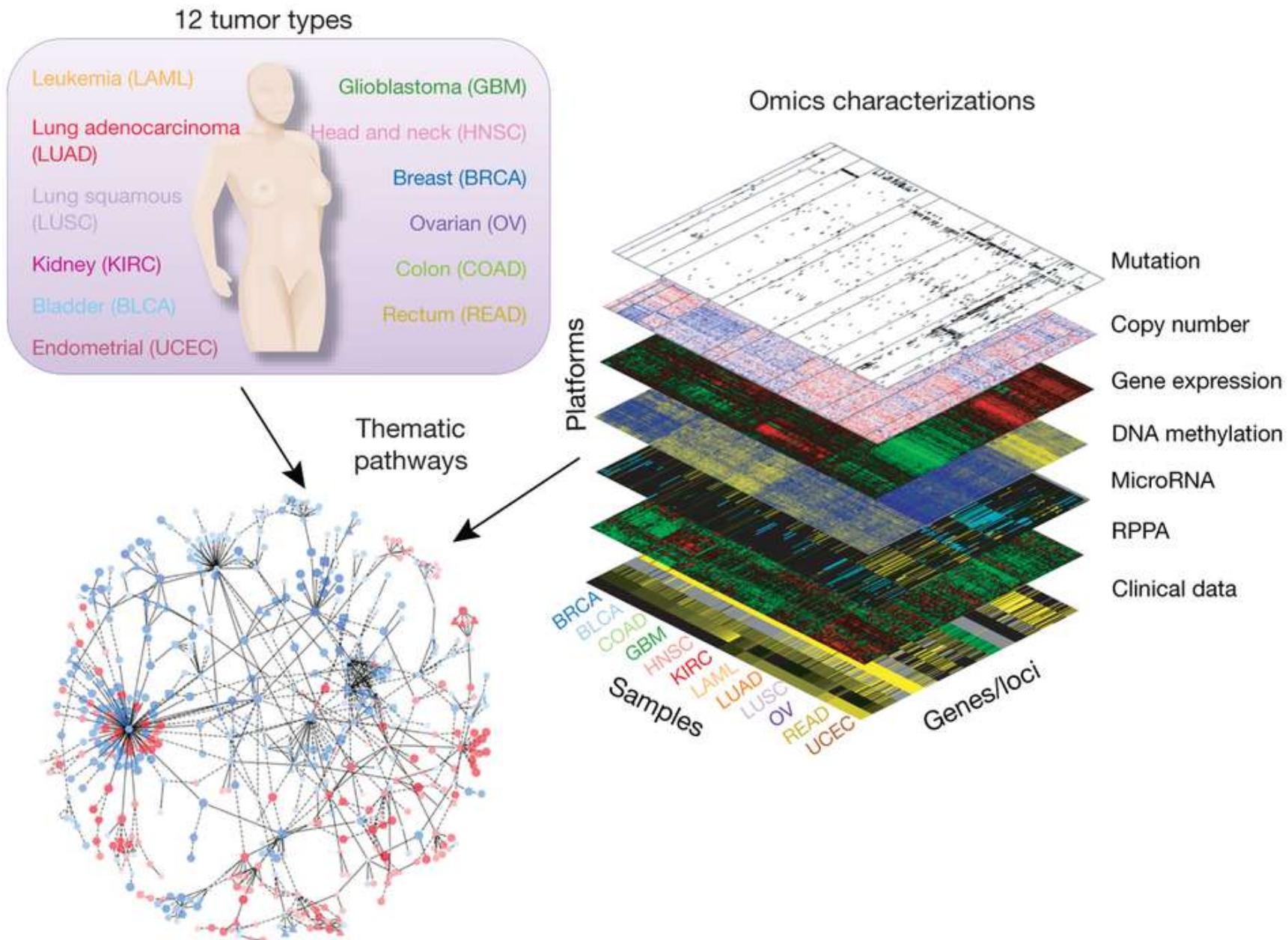
Recent Applications in Biomedicine

- • Similarity Network Fusion and Identification of Cancer Subtypes
- Joint Matrix Factorization and Drug Repositioning
- Data Fusion by Simultaneous Matrix Tri-Factorization and Drug-Induced Liver Injury Prediction
- Tensor Factorization and Patient Phenotyping

Omics technologies in biomedicine



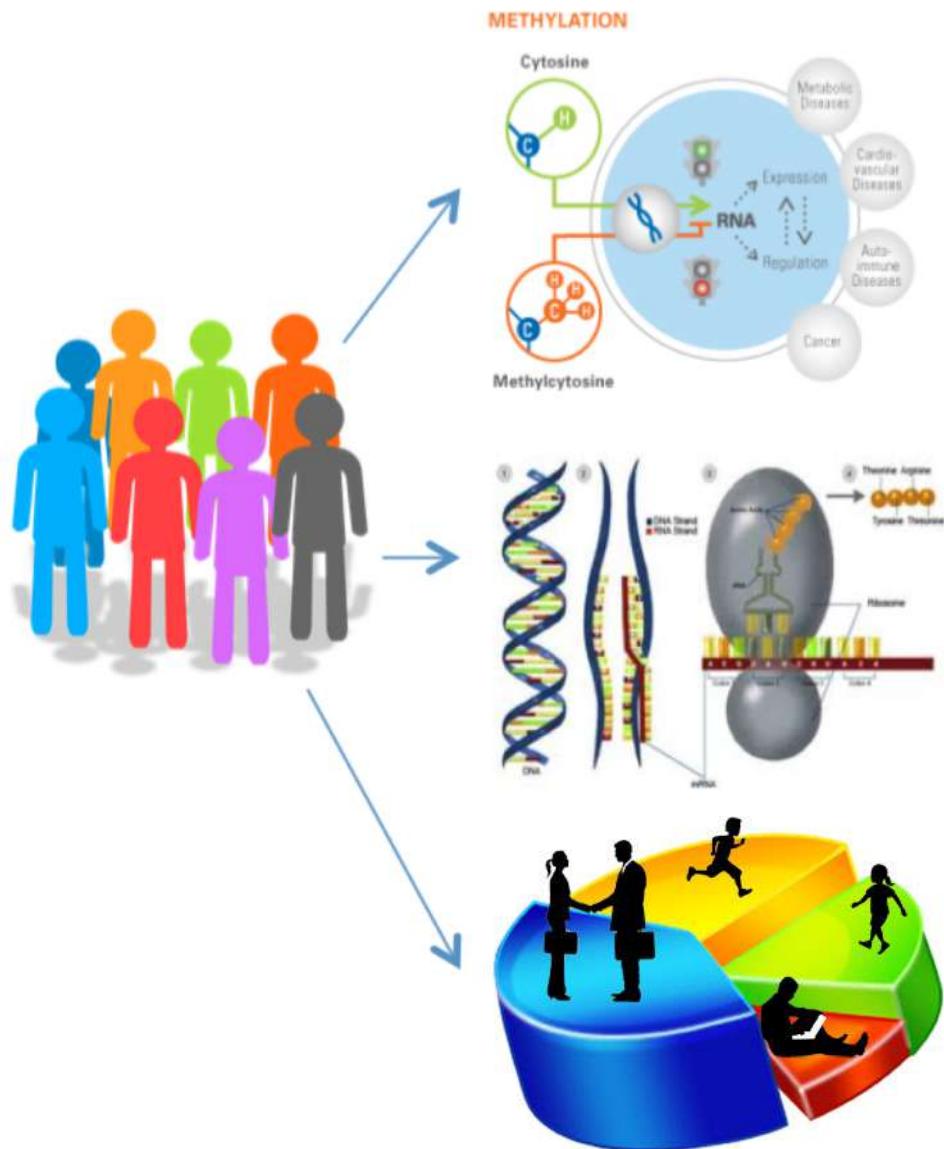
The Cancer Genome Atlas Pan-Cancer analysis project



The Cancer Genome Atlas Research Network, et al. The Cancer Genome Atlas Pan-Cancer analysis project. *Nature Genetics*, 45:1113-1120, 2013.

Data integration from multiple heterogeneous sources

How to combine different measurements?



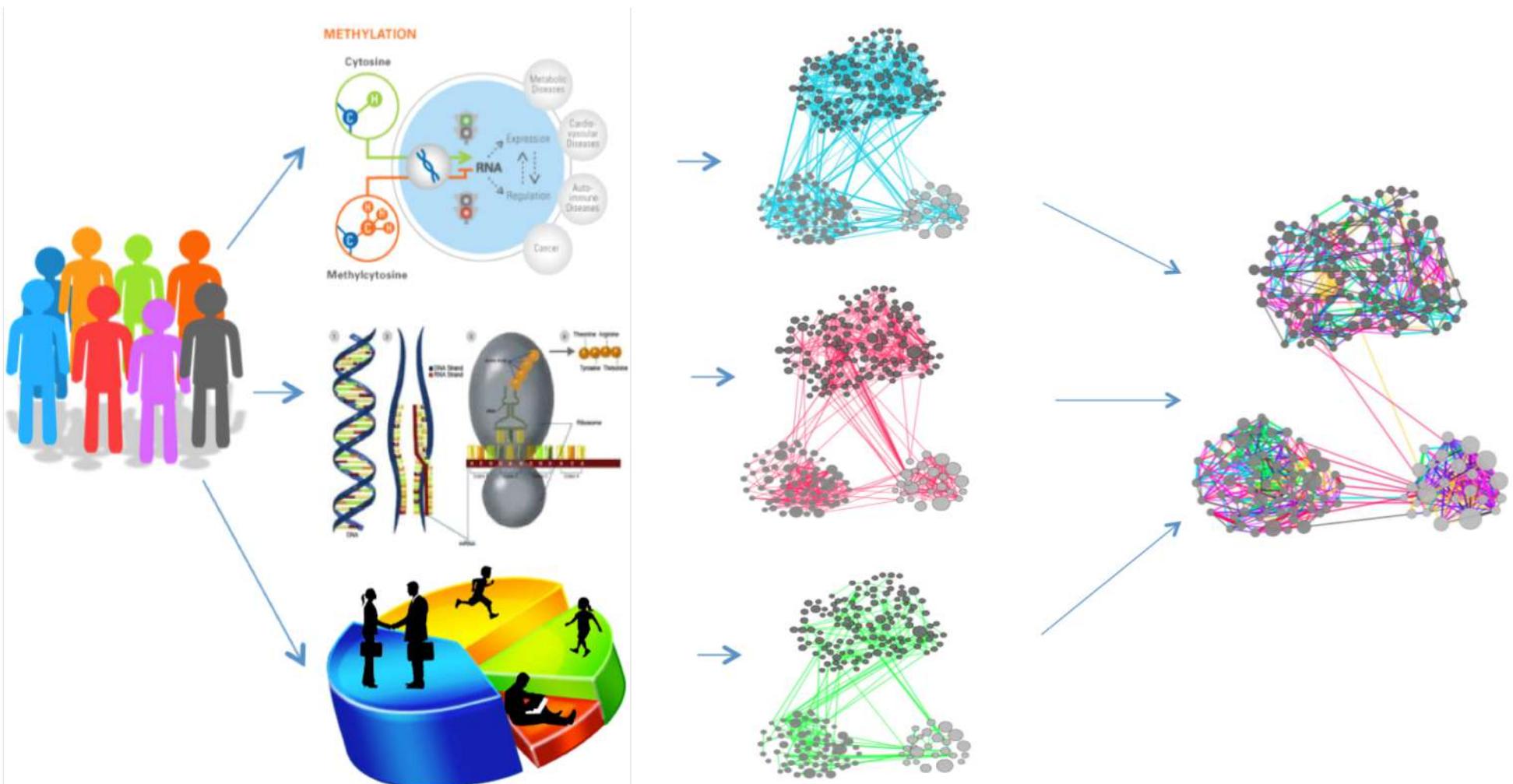
Issues:

- Large number of measurements, small sample sizes ($p \gg n$)
- Need to integrate common and complementary information
- Not all measurements can be normalized and mapped to the same unit

Similarity network fusion

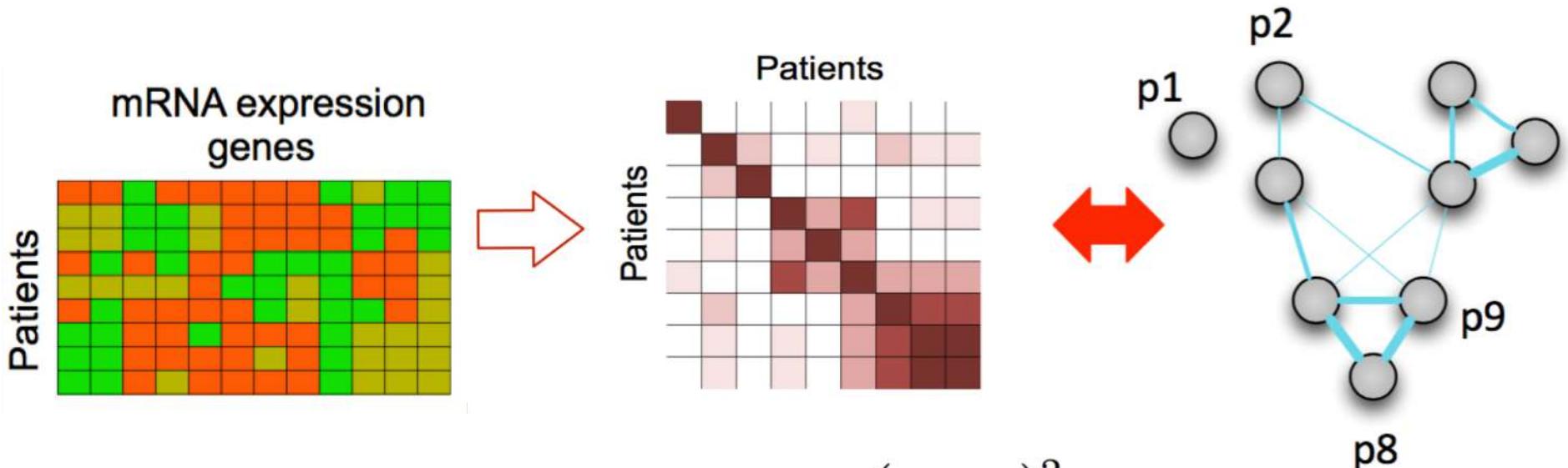
Step 1. Construct a similarity network for each data source

Step 2. Integrate networks using data fusion method



Wang B, et al. Similarity network fusion for aggregating data types on a genomic scale. *Nature Methods*, 11:333-337, 2014.

Construct similarity networks (1)



Patient similarity:

$$W(i, j) = \exp\left(\frac{\rho(x_i, x_j)^2}{\eta \xi_{ij}^2}\right)$$

Adjacency matrix:

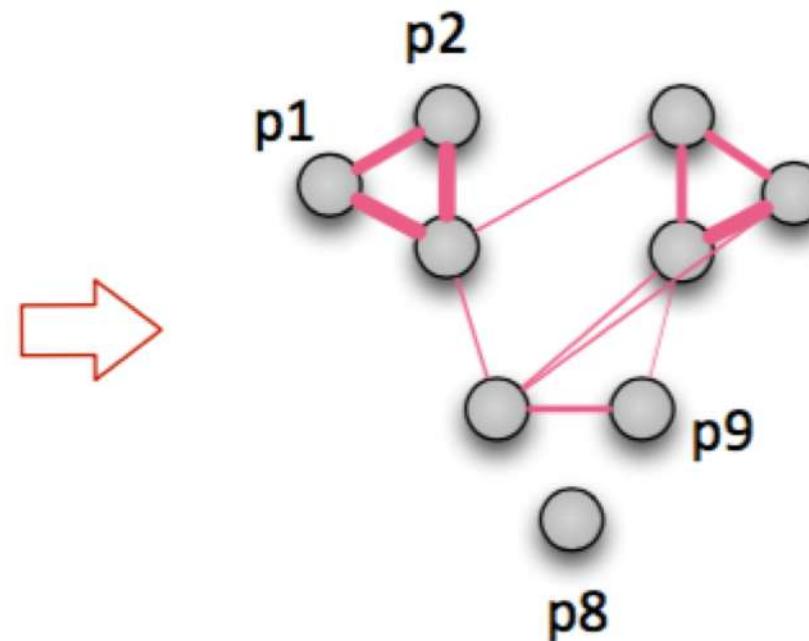
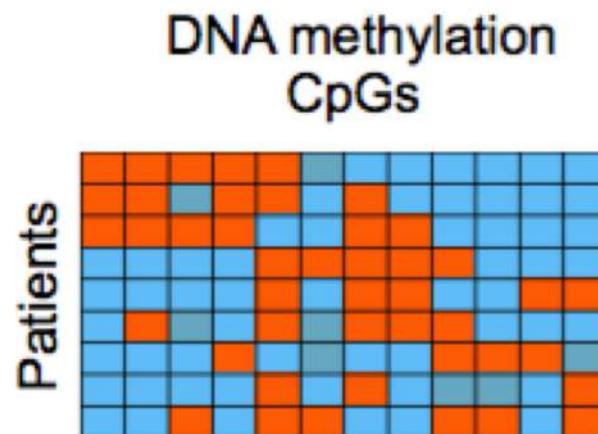
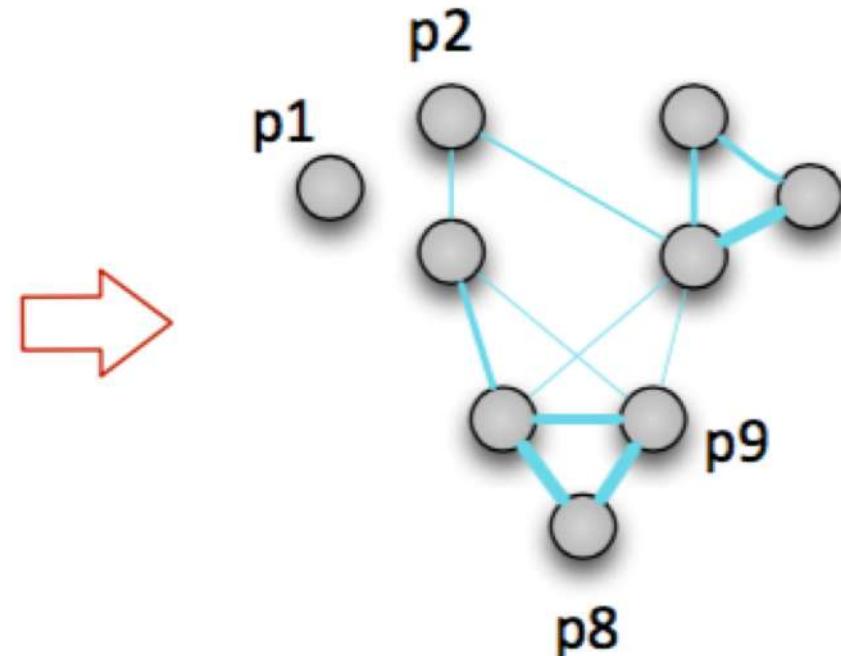
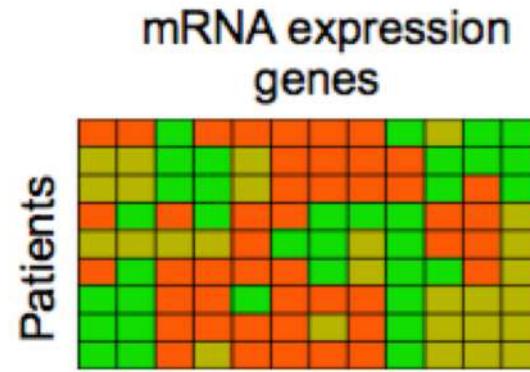
$$P(i, j) = \frac{W(i, j)}{\sum_{k \in V} W(i, k)}$$

$$1) \quad \mathcal{W}(i, j) = \begin{cases} W(i, j) & \text{if } x_j \in KNN(x_i) \\ 0 & \text{otherwise} \end{cases}$$

Sparsification

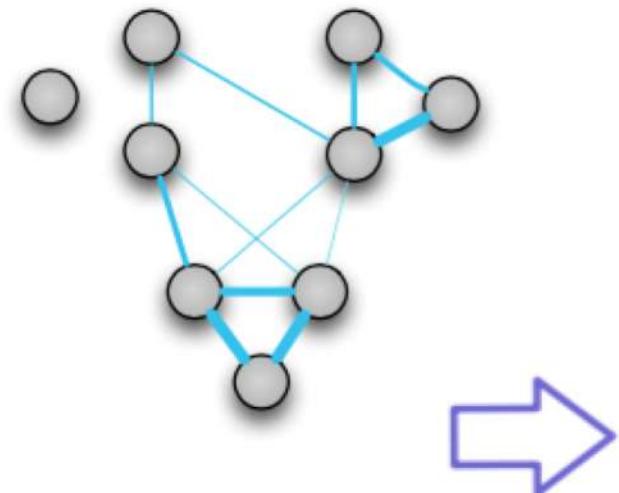
$$2) \quad S(i, j) = \frac{\mathcal{W}(i, j)}{\sum_{x_k \in KNN(x_i)} \mathcal{W}(i, k)}$$

Construct similarity networks (2)

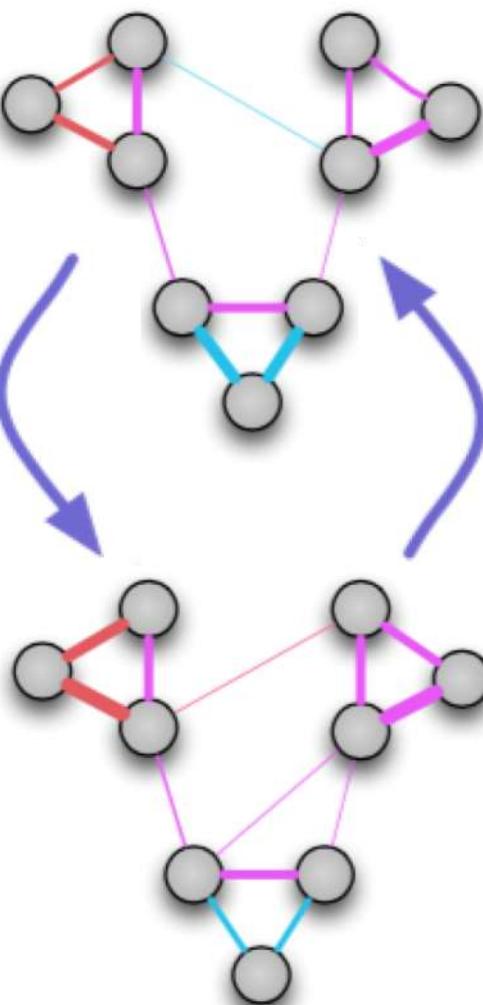


Combine networks (1)

Sample Similarity Networks



Fusion



$$\mathbf{P}_{t+1}^{(1)} = \mathbf{S}^{(1)} \times \mathbf{P}_t^{(2)} \times (\mathbf{S}^{(1)})^T$$

$$\mathbf{P}_{t+1}^{(2)} = \mathbf{S}^{(2)} \times \mathbf{P}_t^{(1)} \times (\mathbf{S}^{(2)})^T$$

Can also be extended to more than 2 data types



Patient similarity:

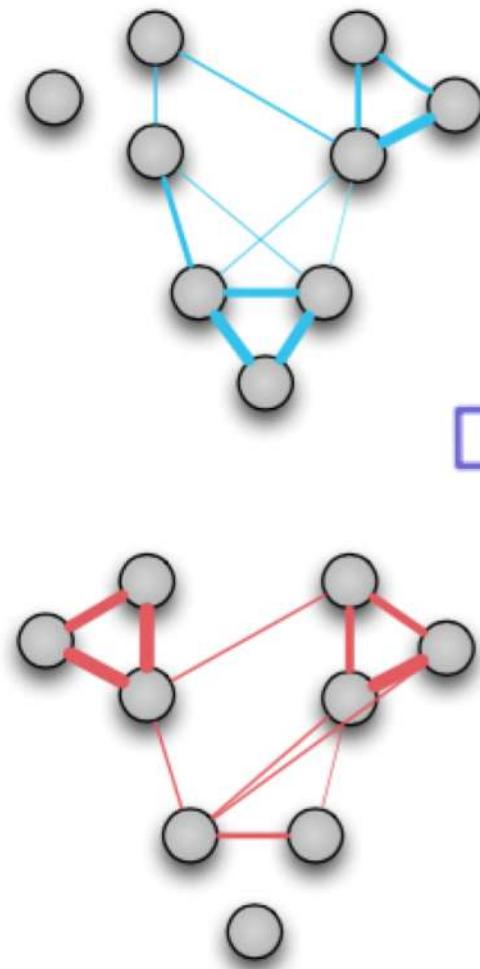
mRNA-based

DNA Methylation-based

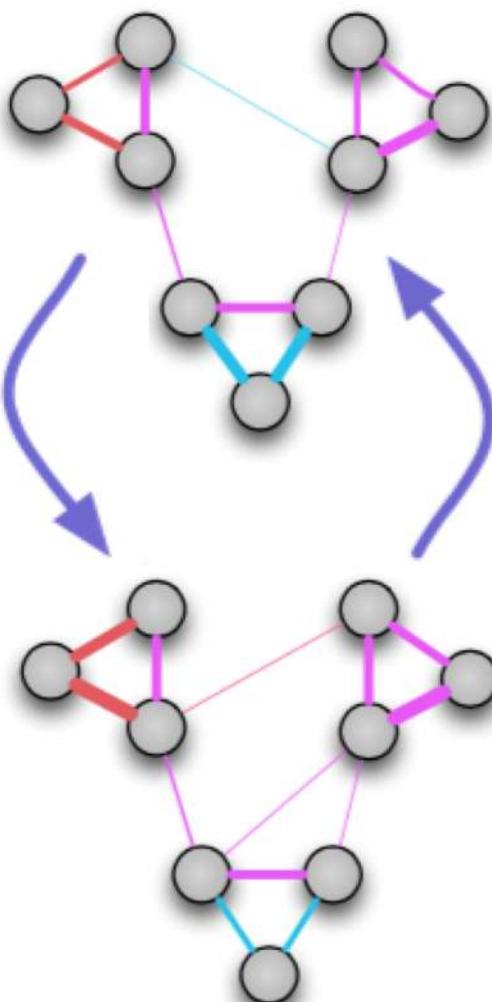
Supported by all data

Combine networks (2)

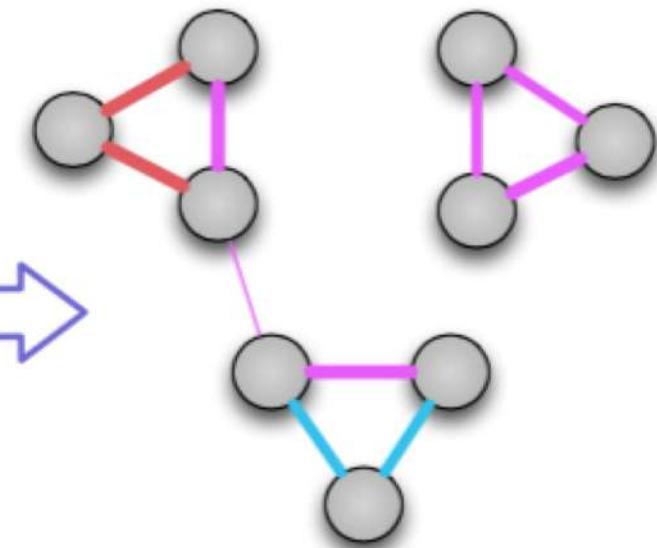
Sample Similarity Networks



Fusion



Fused
Similarity
Network



$$\frac{\|W_{t+1} - W_t\|}{\|W_t\|} \leq 10^{-6}$$

Patient

Patient similarity:

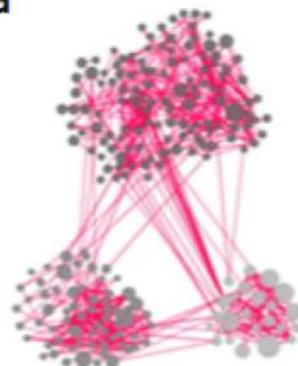
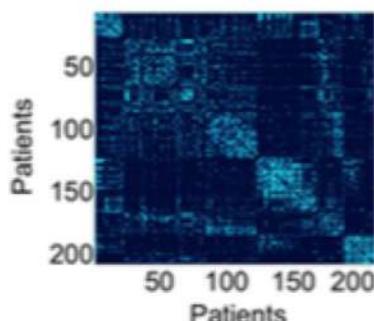
mRNA-based

DNA Methylation-based

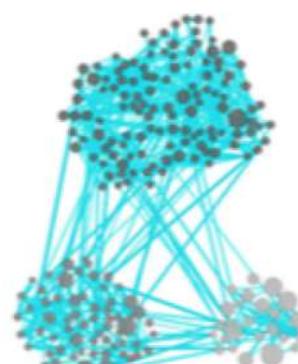
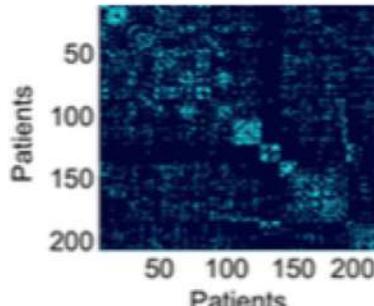
Supported by all data

Case study: glioblastoma multiforme (GBM)

DNA methylation data

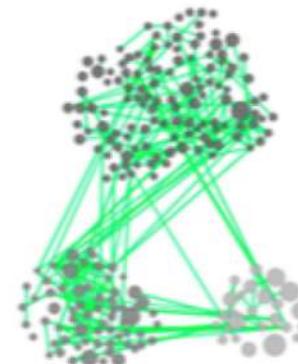
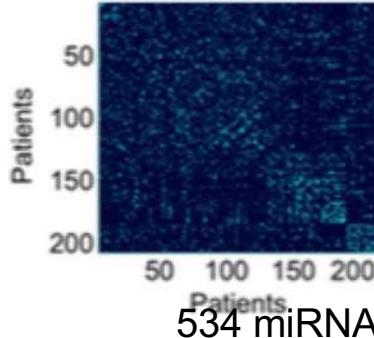


1491 genes
mRNA expression



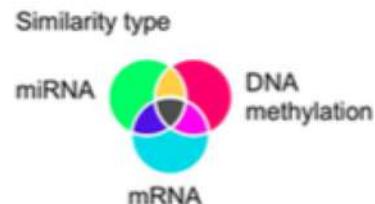
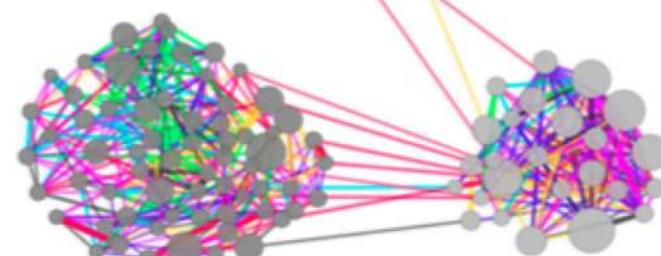
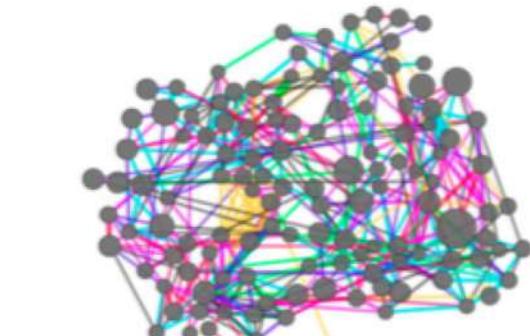
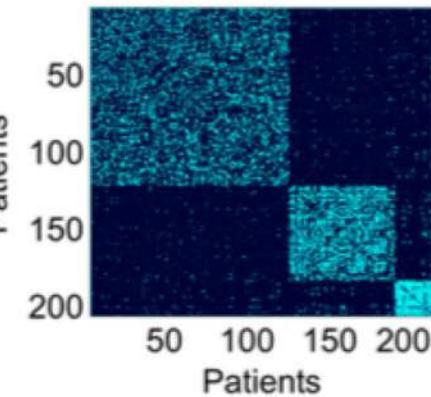
12042 message genes

miRNA expression

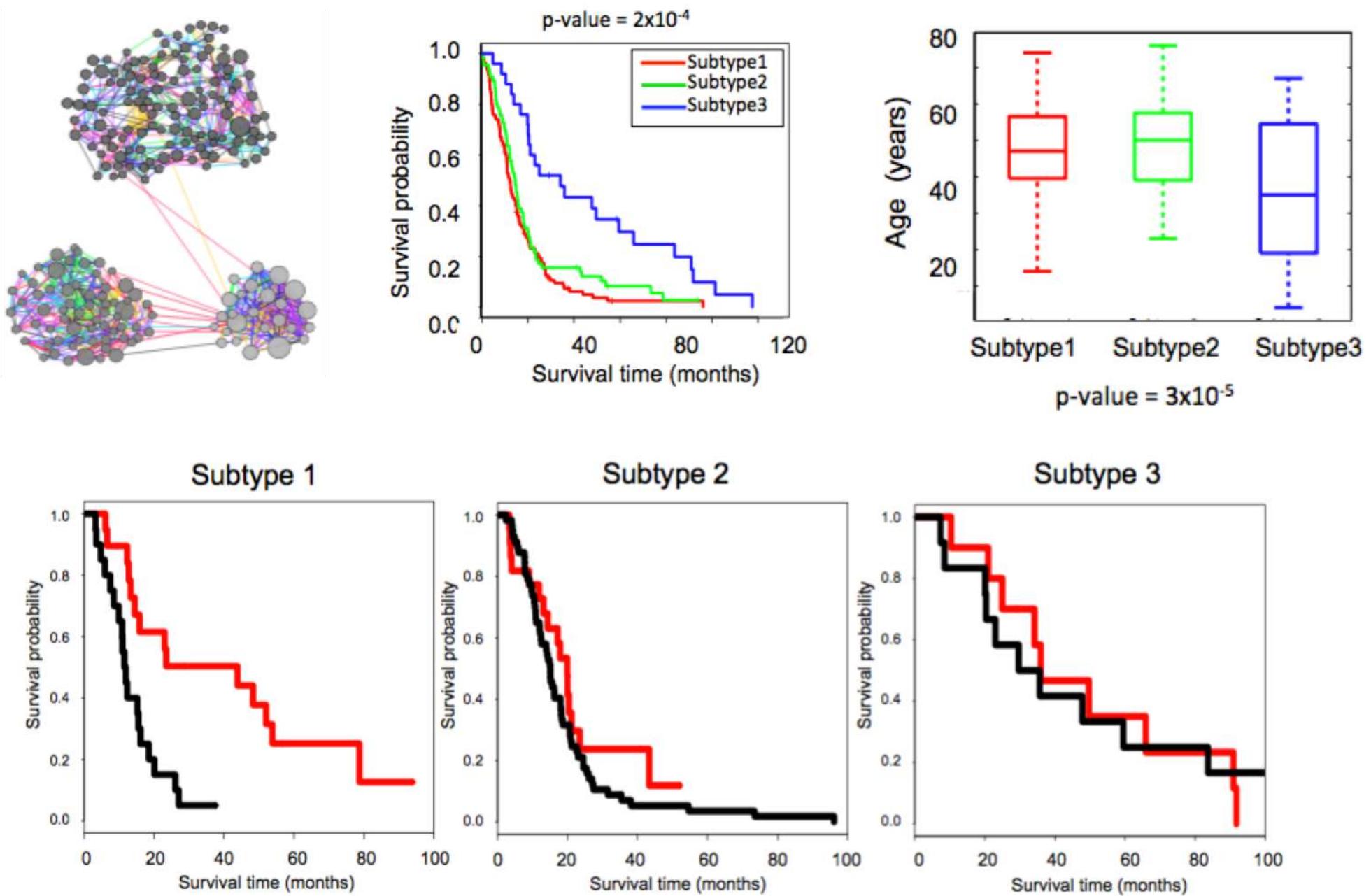


534 miRNA

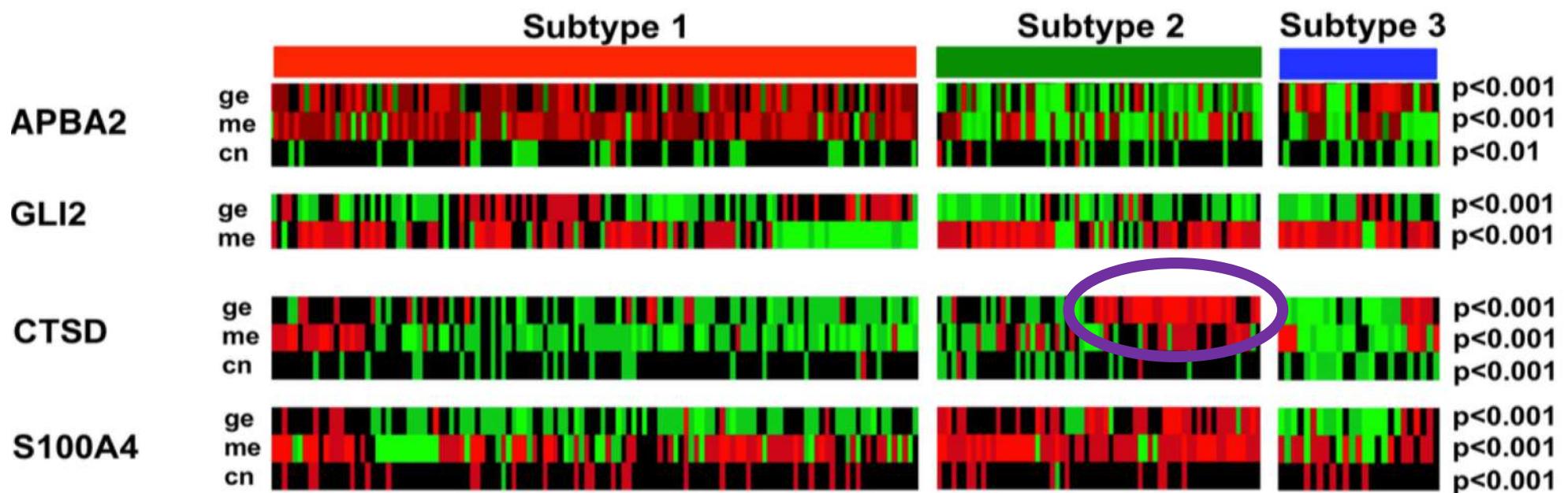
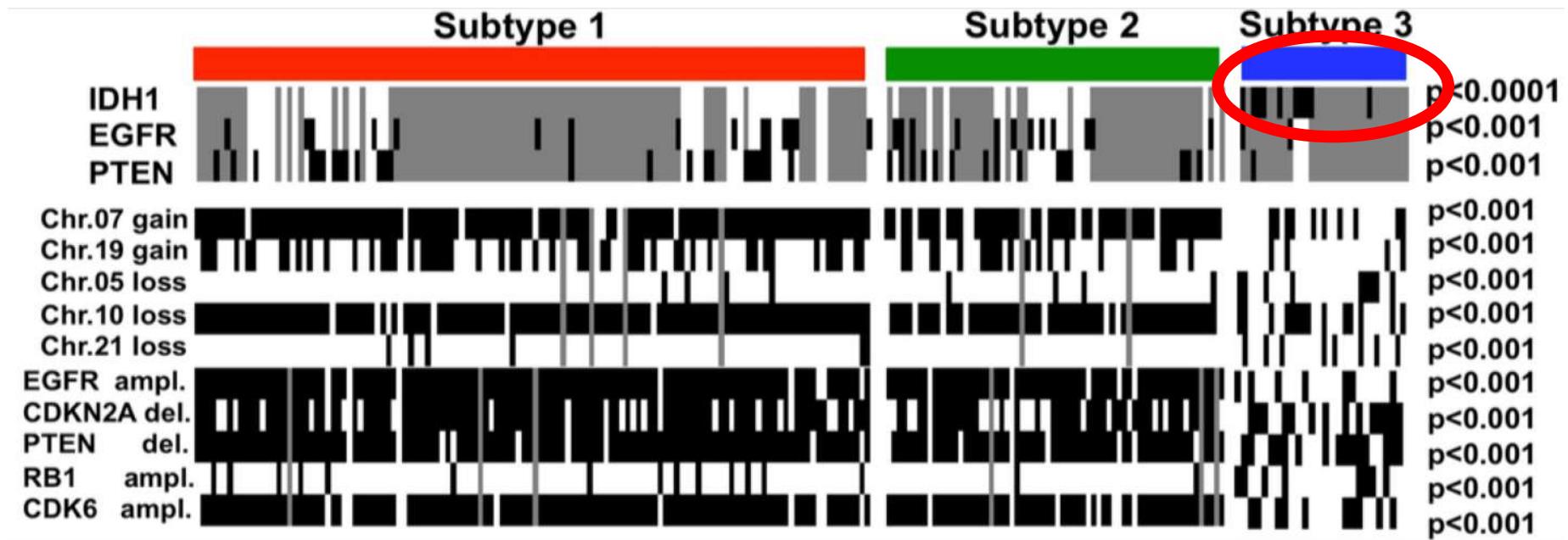
FUSED



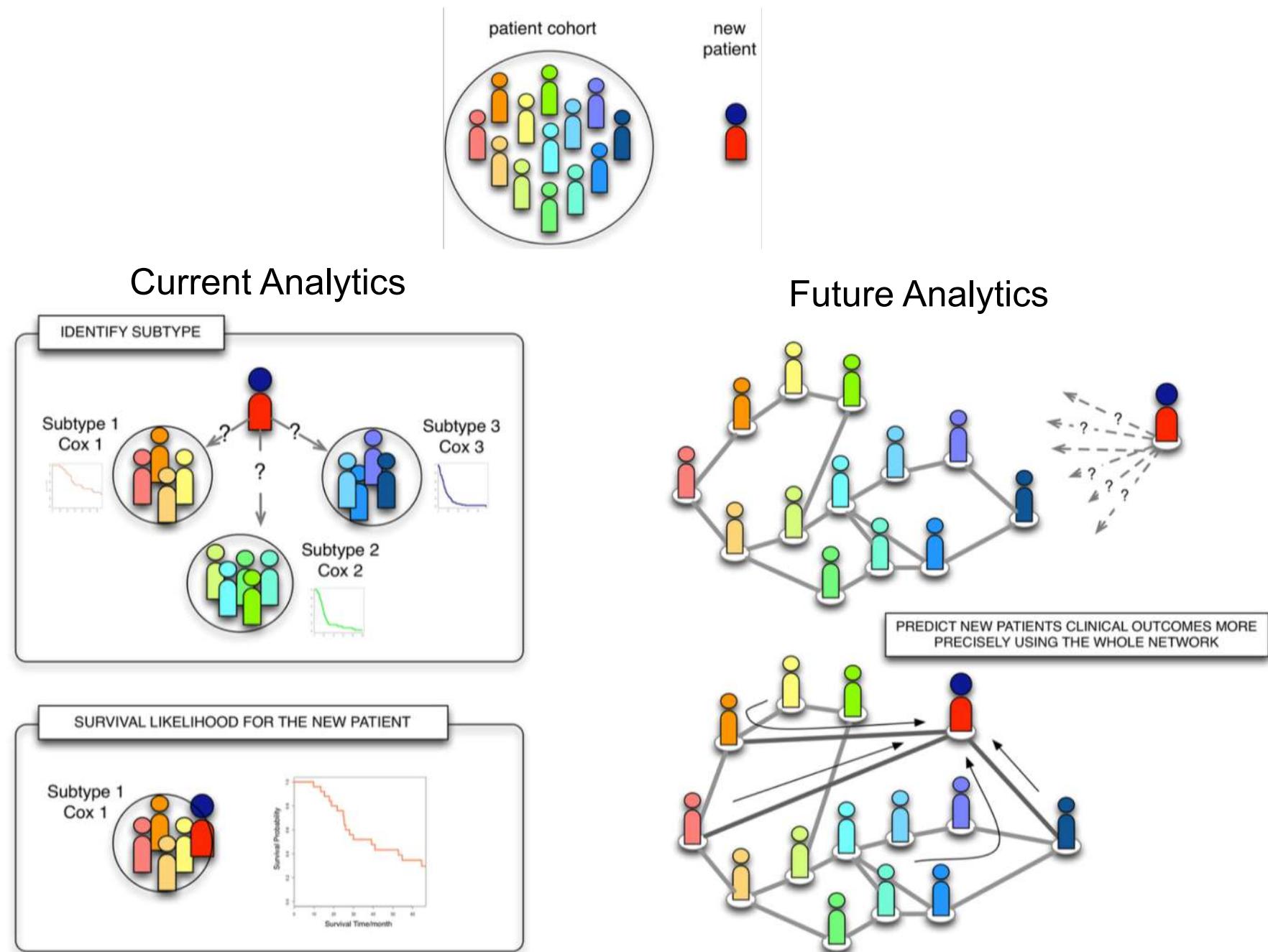
Clinical properties of the subtypes



Biological characterization of the subtypes



From subtype-based to network-based outcome prediction



Comparisons on an METABRIC breast cancer data

Cox objective

$$lp(z) = \sum_{i=1}^n \delta_i \left(\mathbf{X}_i^T z - \log \left(\sum_{j \in R(t_i)} \exp(\mathbf{X}_j^T z) \right) \right)$$

Network-regularized objective

Incorporate fused patient network structure

$$lp(z) = \sum_{i=1}^n \delta_i \left(\mathbf{X}_i^T z - \log \left(\sum_{j \in R(t_i)} \exp(\mathbf{X}_j^T z) \right) \right) - \lambda \sum_i \sum_j (\mathbf{X}_i^T z - \mathbf{X}_j^T z)^2 w_{ij}$$

CNV and expression data

Discovery: 997 patients, Validation: 995 patients

| | PAM50 (5 clusters) | iCluster (10 clusters) | SNF (5 clusters) | SNF (10 clusters) | Network |
|---------------------------|-----------------------|---------------------------|------------------------|------------------------|---------|
| P value discovery cohort | 3.0×10^{-9} | 1.2×10^{-14} | 6.10×10^{-11} | 3.31×10^{-12} | - |
| P value validation cohort | 1.7×10^{-9} | 2.9×10^{-11} | 5.12×10^{-13} | 7.86×10^{-12} | - |
| CI discovery cohort | 0.560 | 0.621 | 0.638 | 0.638 | 0.720 |
| CI validation cohort | 0.551 | 0.605 | 0.633 | 0.633 | 0.706 |

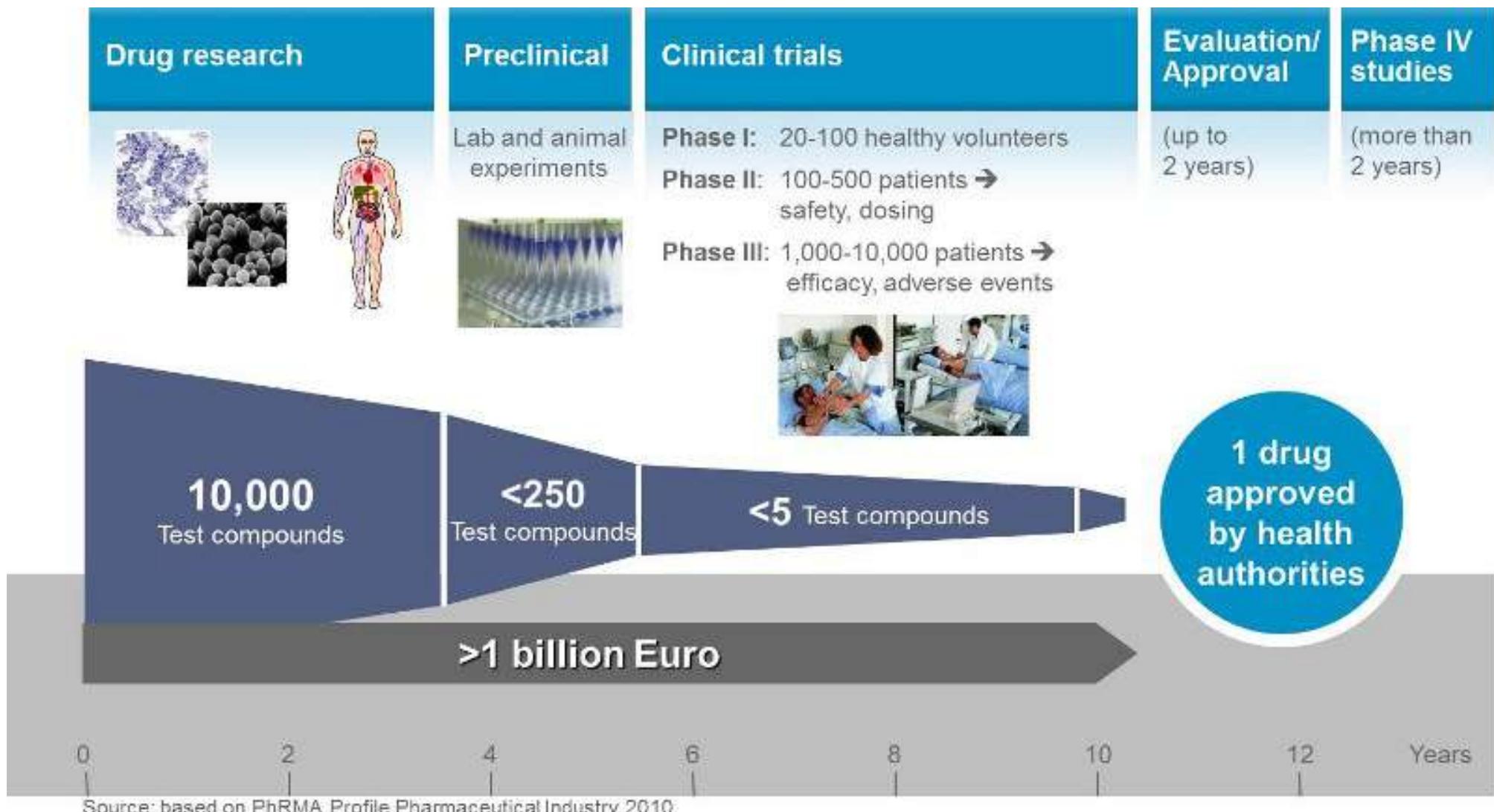
Summary of patient networks framework

- Creates a unified view of patients based on multiple heterogeneous sources
- Integrates gene and non-gene based data
- Robust to different types of noise
- Obtain superior results on regular tasks such as subtyping and outcome prediction
- Scalable

Recent Applications in Biomedicine

- Similarity Network Fusion and Identification of Cancer Subtypes
- Joint Matrix Factorization and Drug Repositioning
- Data Fusion by Simultaneous Matrix Tri-Factorization and Drug-Induced Liver Injury Prediction
- Tensor Factorization and Patient Phenotyping

The Challenge of Drug Discovery



High cost, long time, and low success rate

Reichert JM. Trends in development and approval times for new therapeutics in the US. *Nature Reviews Drug discovery*. 2003;2(9):695-702.

Drug repositioning

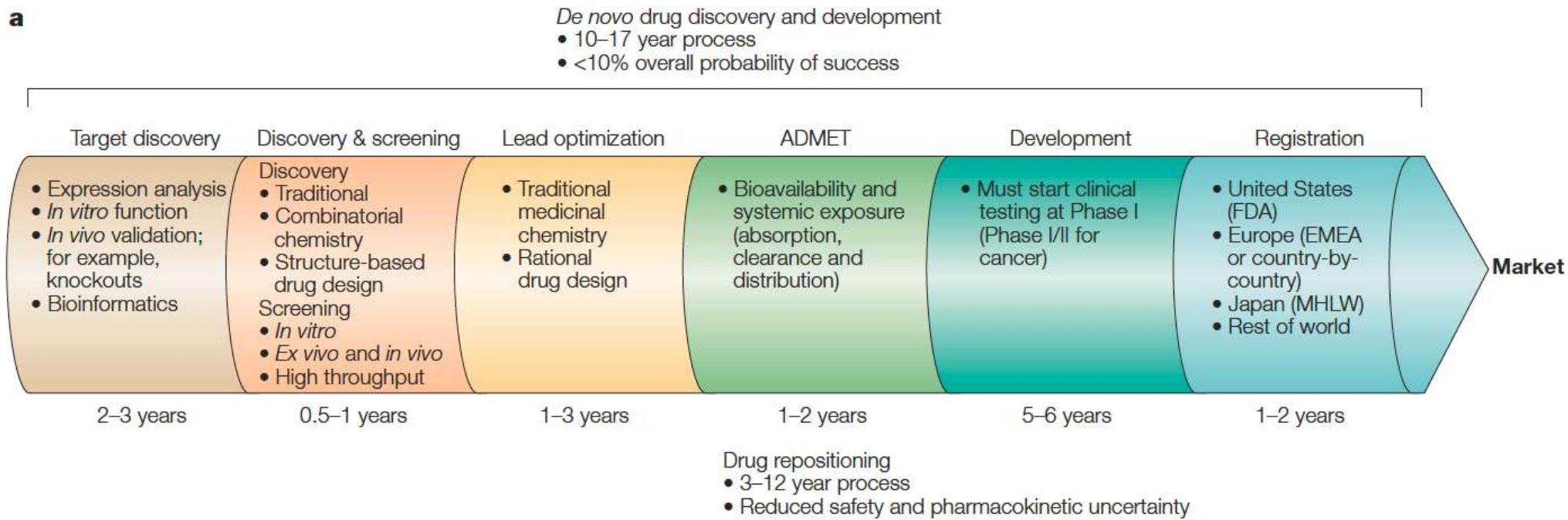
- **Drug repositioning** (also known as **Drug repurposing**, **Drug re-profiling**, **Therapeutic Switching** and **Drug re-tasking**) is the application of known drugs and compounds to new indications (i.e., new diseases).

| Drug | Original indication | New indication |
|-------------|---------------------|----------------------|
| Viagra | Hypertension | Erectile dysfunction |
| Wellbutrin | Depression | Smoking cessation |
| Thalidomide | Antiemetic | Multiple Myeloma |

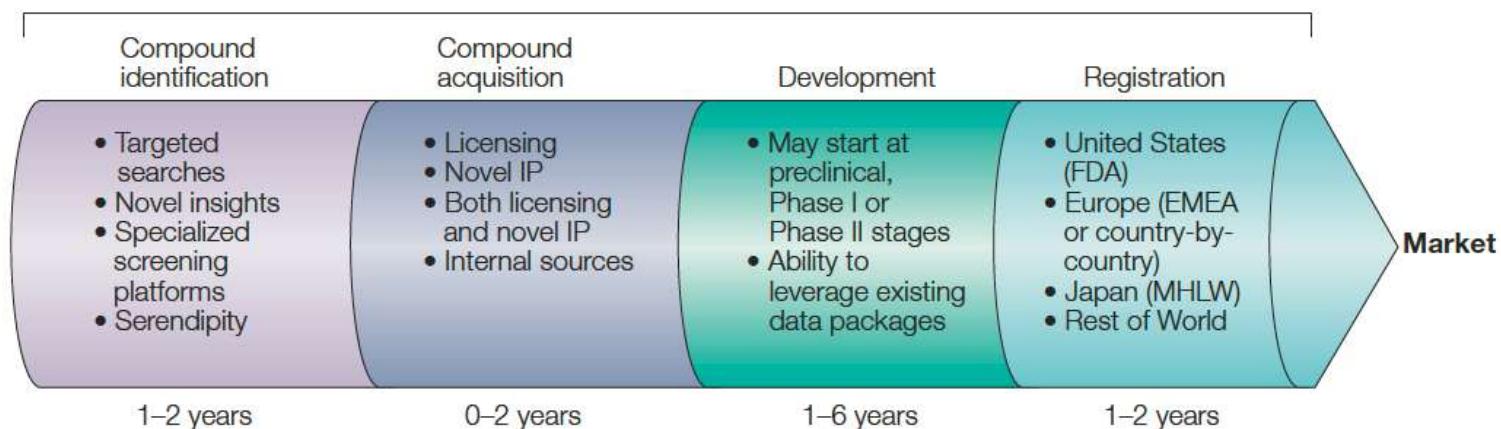
- The repositioned drug has already passed a significant number of toxicity and other tests, its safety is known and the risk of failure for reasons of adverse toxicology are reduced.

Shorter timelines & less risk

a



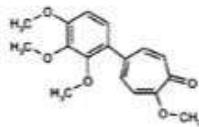
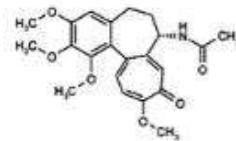
b



Ashburn TT, Thor KB. Drug repositioning: identifying and developing new uses for existing drugs. *Nature reviews Drug discovery*, 3(8):673-683, 2004.

Drug Resources and Disease Resources

Drug



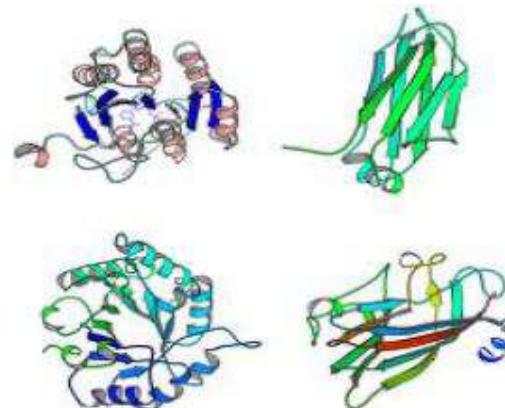
Chemical Structure

Calculate drug/disease similarities

Disease



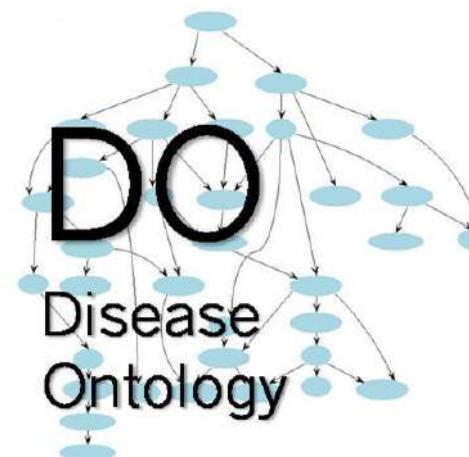
Phenotype/Symptom



Target Proteins

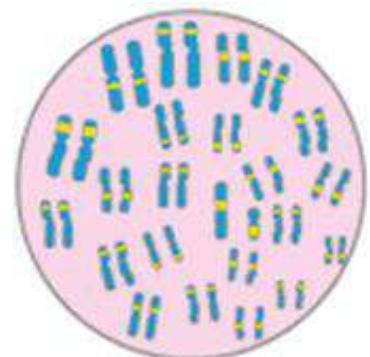
- weight loss
- impotence
- dizziness
- blurred vision
-

Side-effect Keywords



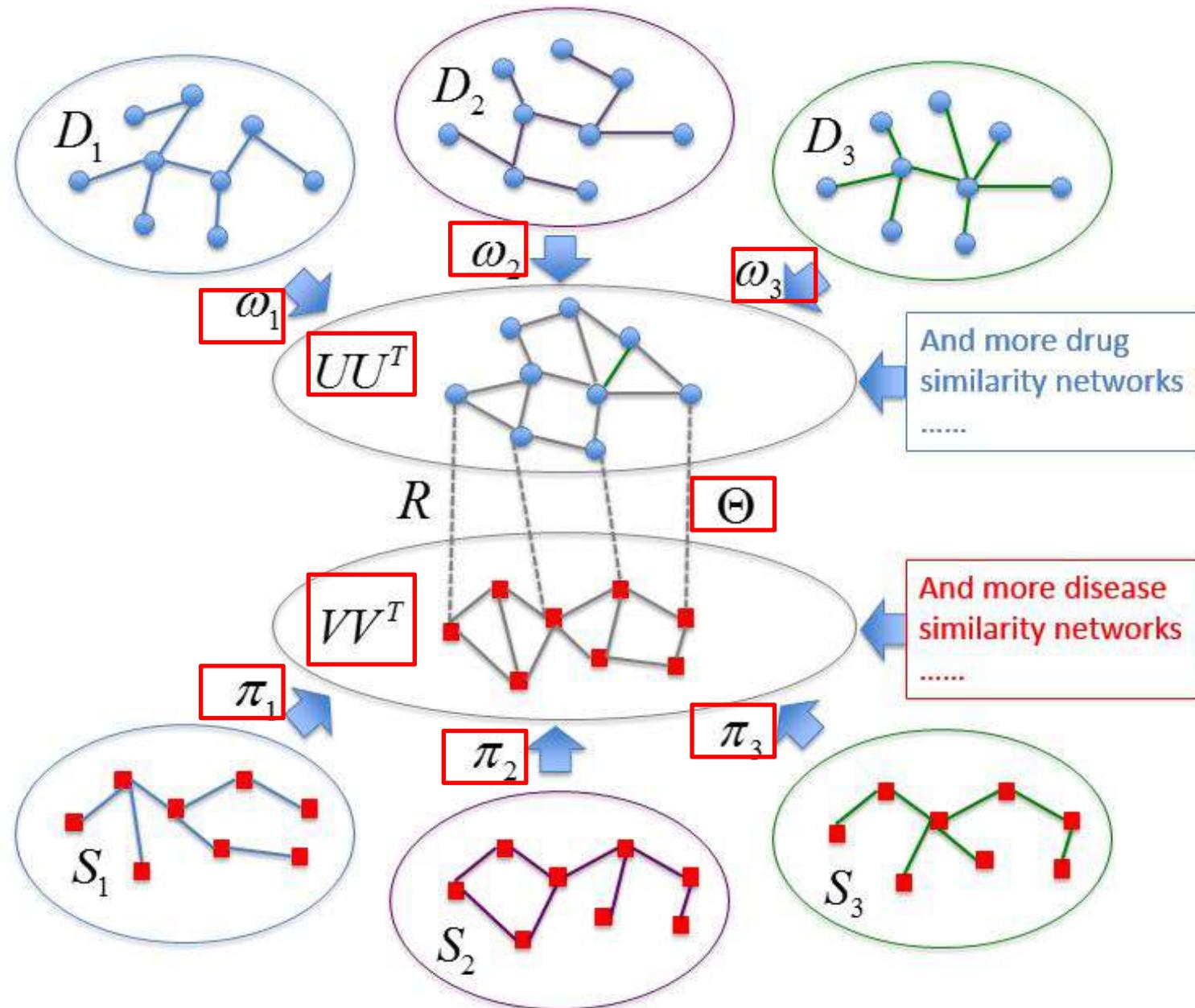
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Ontology

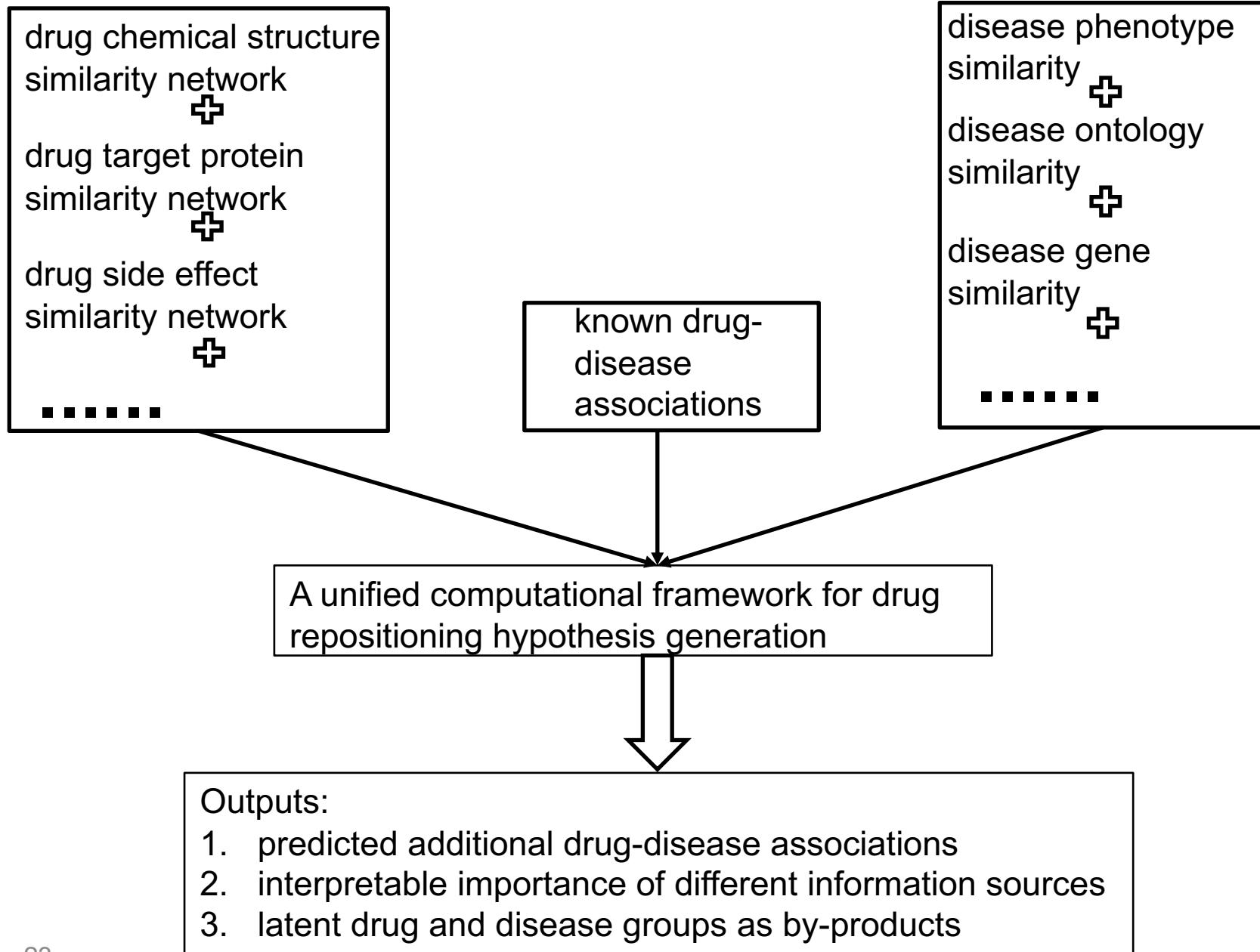


Disease Gene

Joint Matrix Factorization (JMF)



Algorithm Flowchart of JMF



JMF as an optimization problem

Notations and symbols of the methodology

| | | |
|-----------|------------------|--|
| D_k | $n \times n$ | The k -th drug similarity matrix |
| S_l | $m \times m$ | The l -th disease similarity matrix |
| U | $n \times C_D$ | Drug cluster assignment matrix |
| V | $m \times C_S$ | Disease cluster assignment matrix |
| Λ | $C_D \times C_S$ | Drug-disease cluster relationship matrix |
| R | $n \times m$ | Observed drug-disease association matrix |
| Θ | $n \times m$ | Densified estimation of R |
| ω | $K_d \times 1$ | Drug similarity weight vector |
| π | $K_s \times 1$ | Disease similarity weight vector |

- We aim to analyze the drug-disease network by minimizing the following objective:

$$J = J_0 + \lambda_1 J_1 + \lambda_2 J_2$$

- The reconstruction loss of observed drug-disease associations:

$$J_0 = \| \Theta - U \Lambda V^T \|_F^2 \quad \text{Similar Drugs/diseases (latent groups) have similar behaviors}$$

- The reconstruction loss of drug similarities:

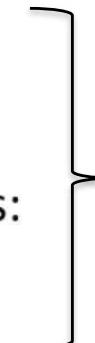
$$J_1 = \sum_{k=1}^{K_d} \omega_k \| D_k - UU^T \|_F^2 + \delta_1 \| \omega \|_2^2$$

- The reconstruction loss of disease similarities:

$$J_2 = \sum_{l=1}^{K_s} \pi_l \| S_l - VV^T \|_F^2 + \delta_2 \| \pi \|_2^2$$

- Putting everything together, we obtained the optimization problem to be resolved:

$$\min_{U, V, \Lambda, \Theta, \omega, \pi} J, \text{ subject to } U \geq 0, V \geq 0, \Lambda \geq 0, \omega \geq 0, \omega^T \mathbf{1} = 1, \pi \geq 0, \pi^T \mathbf{1} = 1, P_\Omega(\Theta) = P_\Omega(R)$$



Reconstruct integrated drug/disease networks

BCD approach for solving the problem

- **Block Coordinate Descent (BCD) strategy:** The BCD approach works by solving the different groups of variables alternatively until convergence. At each iteration, it solves the optimization problem with respect to one group of variables with all other groups of variables fixed.

Algorithm 1: A BCD Approach for Solving Problem (11)

Require: $\lambda_1 \geq 0, \lambda_2 \geq 0, \delta_1 \geq 0, \delta_2 \geq 0, K_d > 0, K_s > 0, \{\mathbf{D}_k\}_{k=1}^{K_d}, \{\mathbf{S}_l\}_{l=1}^{K_s}, \mathbf{R}$

1: Initialize $\omega = (1/K_d)\mathbf{1} \in \mathbb{R}^{K_d \times 1}, \pi = (1/K_s)\mathbf{1} \in \mathbb{R}^{K_s \times 1}$

2: Initialize \mathbf{U} and \mathbf{V} by performing Symmetric Nonnegative Matrix Factorization on $\tilde{\mathbf{D}} = \sum_{k=1}^{K_d} \omega_k \mathbf{D}_k$ and $\tilde{\mathbf{S}} = \sum_{l=1}^{K_s} \pi_l \mathbf{S}_l$.

3: **while** Not Converge **do**

4: Solve Θ as described in section 2 (as a **constrained Euclidean projection**)

5: Solve ω and π as described in section 3 (as a **standard Euclidean projection onto a simplex**)

6: Solve Λ as described in section 4 (as a **nonnegative quadratic optimization problem**)

7: Solve \mathbf{U} as described in section 5 (as a **nonnegative quadratic optimization problem**)

8: Solve \mathbf{V} as described in section 6 (as a **nonnegative quadratic optimization problem**)

9: **end while**

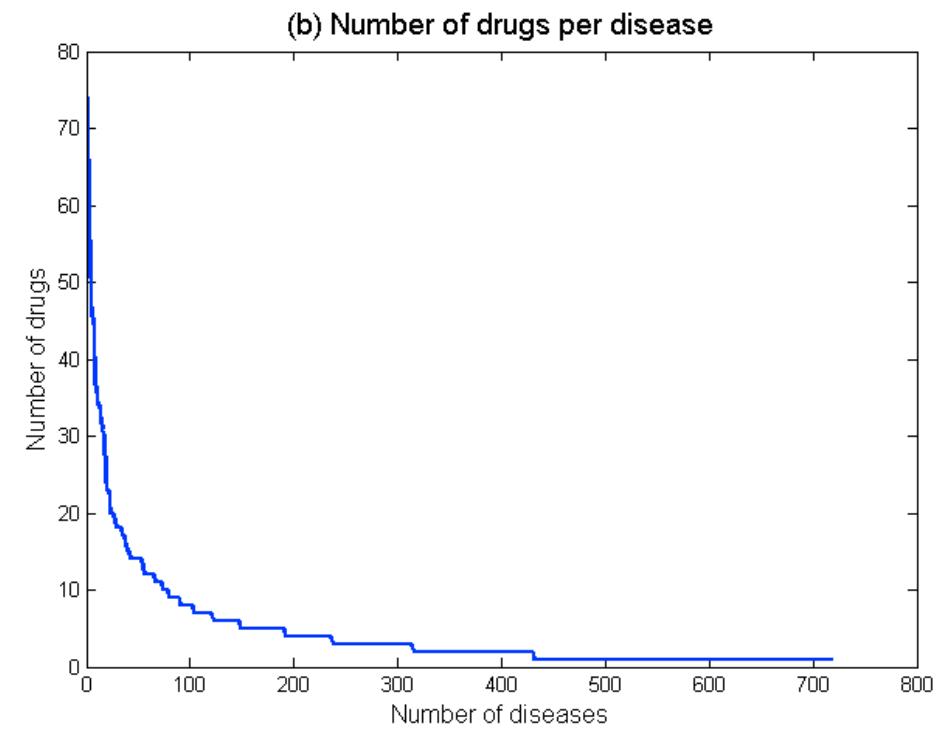
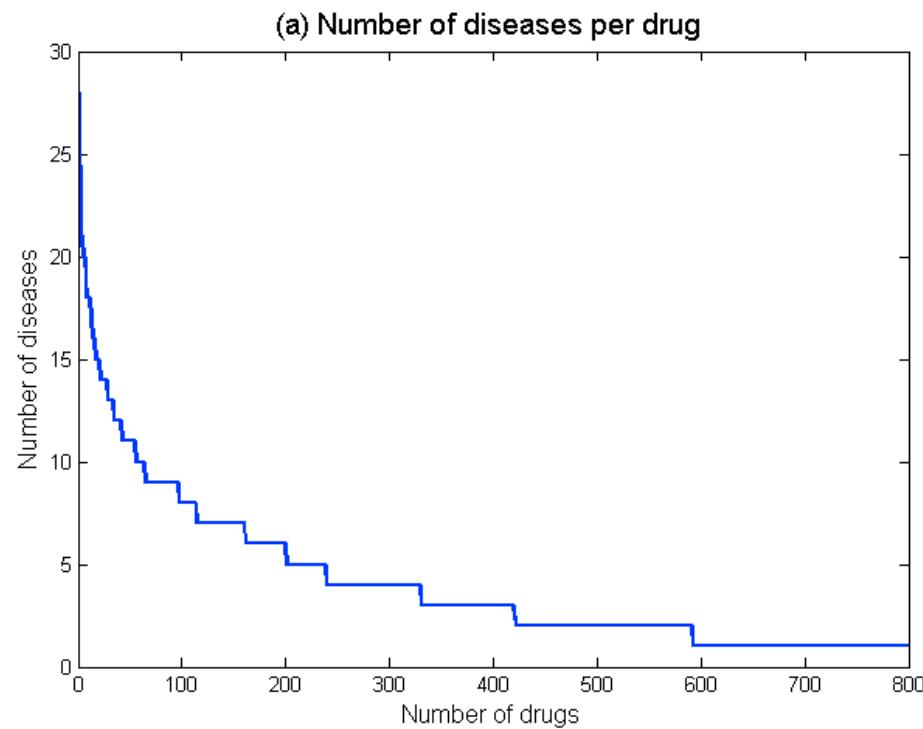
Closed-form solution

Solved by Projected Gradient Descent (PGD) method

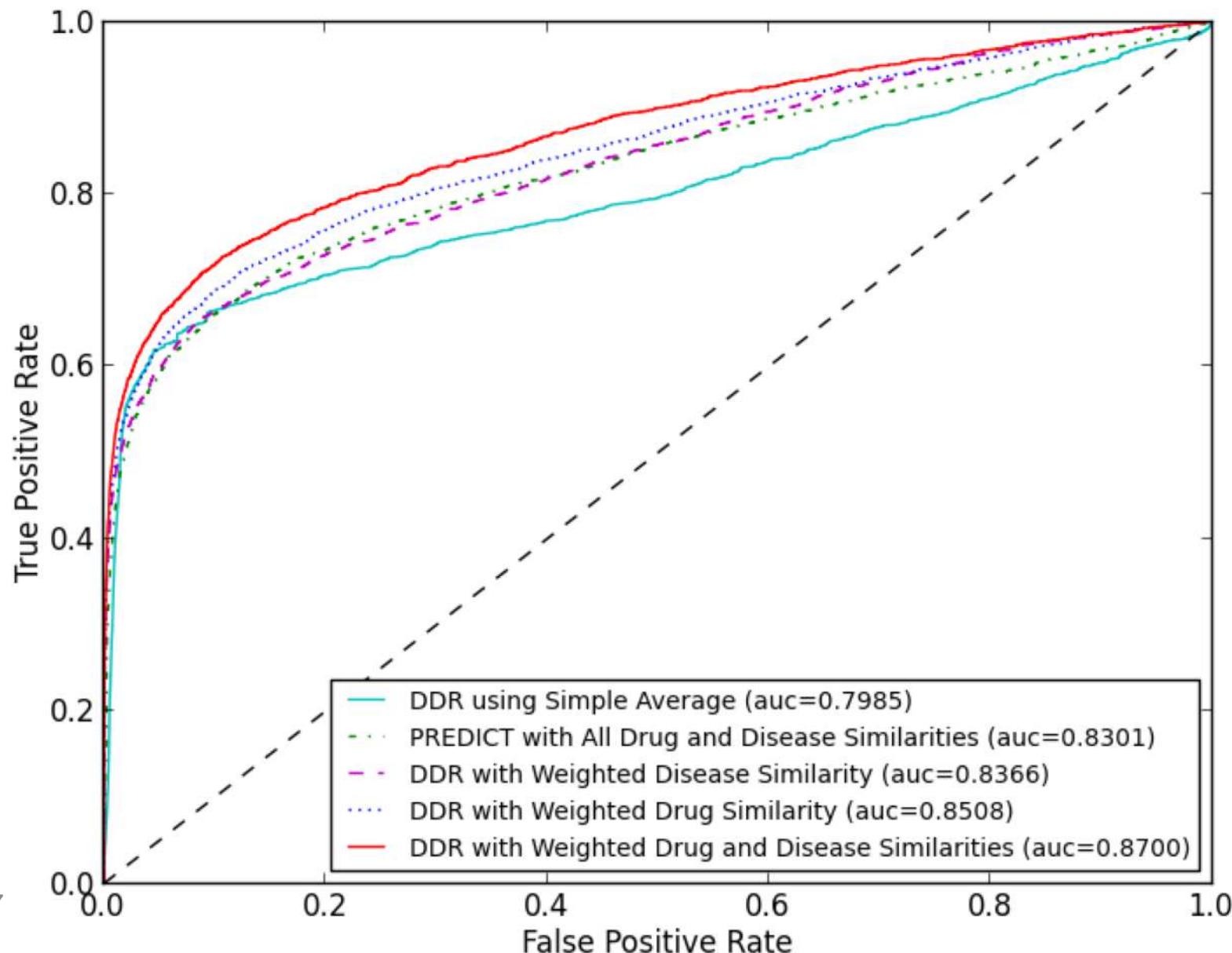
Computational complexity is $O(Rrmn)$, where R is the number of BCD iterations, and r is the ²⁵average PGD iterations when updating Λ , \mathbf{U} , and \mathbf{V} .

Data Description

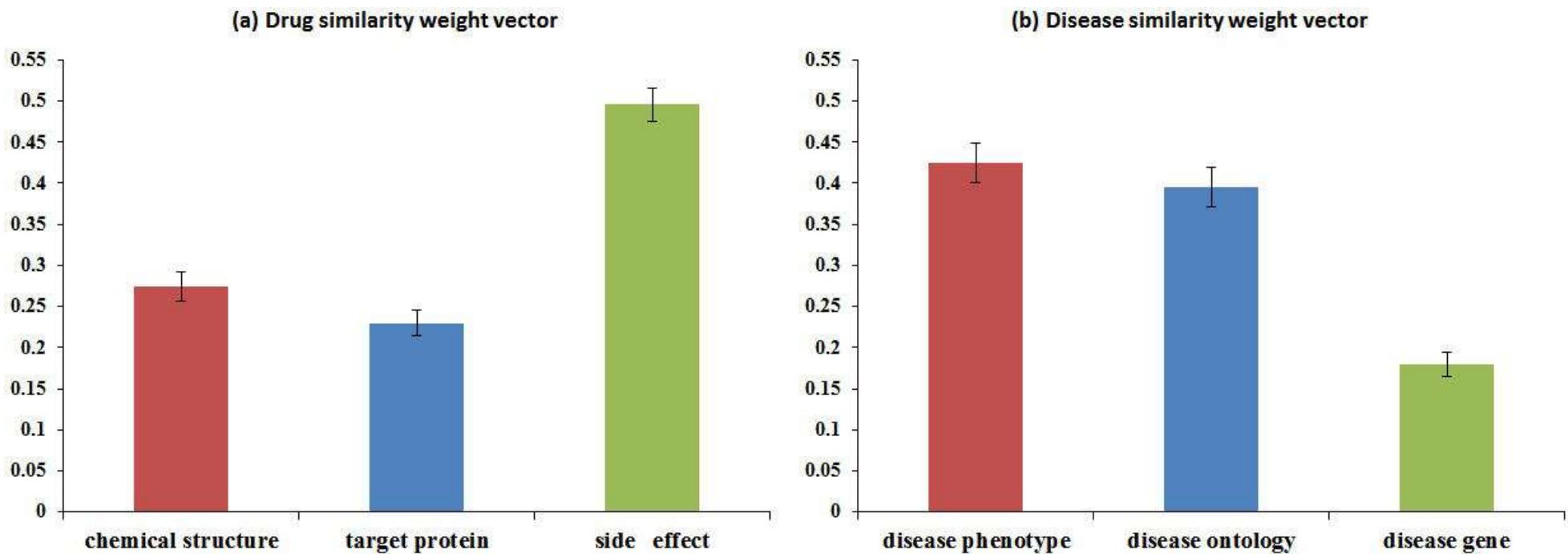
- Benchmark dataset was extracted from NDF-RT, spanning 3,250 treatment associations between 799 drugs and 719 diseases
- **Three** 799×799 matrices were used to represent drug similarities between 799 drugs from different perspectives
- **Three** 719×719 matrices were used to represent disease similarities between 719 human diseases from different perspectives



ROC comparisons of five drug repositioning approaches



Distribution of weights of the similarity weight vectors obtained by JMF



Top 10 drugs for diseases Alzheimer's Disease (AD) and Systemic Lupus Erythematosus (SLE)

(a) Top 10 drugs predicted for AD

| Drug | Prediction Score | Clinical Evidence? |
|----------------|------------------|--------------------|
| Selegiline* | 0.7091 | — |
| Carbidopa | 0.6924 | No |
| Amantadine | 0.6897 | No |
| Procyclidine | 0.6826 | No |
| Valproic Acid* | 0.6745 | — |
| Metformin | 0.6543 | Yes |
| Bexarotene | 0.6426 | Yes |
| Neostigmine | 0.6385 | No |
| Galantamine* | 0.6348 | — |
| Nilvadipine | 0.6159 | Yes |

Repositioning candidates

(b) Top 10 drugs predicted for SLE

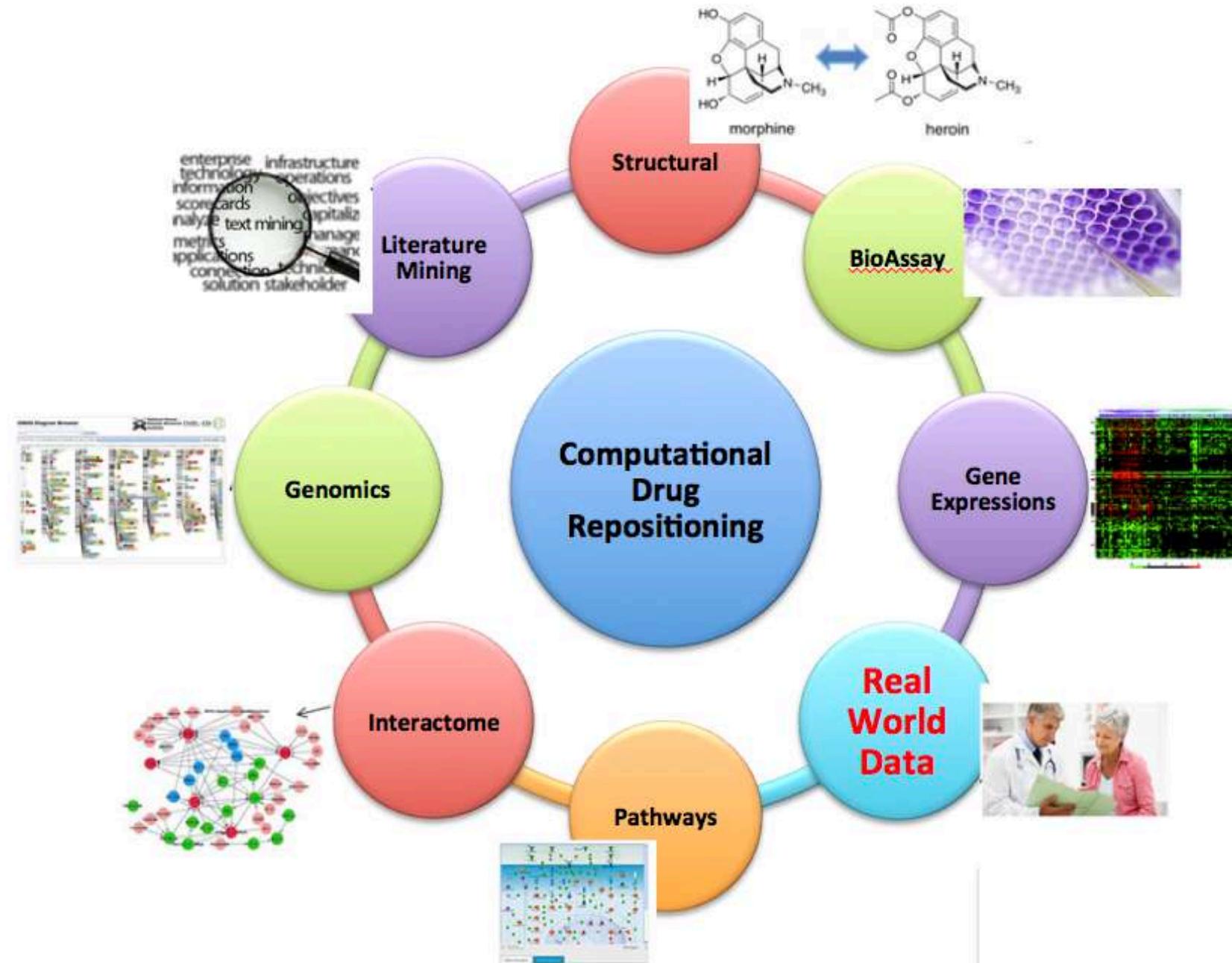
| Drug | Prediction Score | Clinical Evidence? |
|---------------------|------------------|--------------------|
| Desoximetasone | 0.7409 | No |
| Azathioprine* | 0.7269 | — |
| Leflunomide | 0.7078 | Yes |
| Fluorometholone | 0.7054 | No |
| Triamcinolone* | 0.6862 | — |
| Beclomethasone | 0.6522 | No |
| Etodolac | 0.6445 | No |
| Hydroxychloroquine* | 0.6374 | — |
| Nelfinavir | 0.6371 | Yes |
| Mercaptopurine | 0.6150 | No |

* denotes the drug is known and approved to treat the disease

Summary of joint matrix factorization framework

- We proposed a general computational framework, to explore drug-disease associations from multiple drug/disease sources
- Our method could help generate drug repositioning hypotheses, which will benefit patients by offering more effective and safer treatments
- The computational framework and its solution can be used in other applications (gene-disease, drug-patient, etc.)

Next: Multi-channel detailed computational hypothesis generation



And even beyond the hypothesis generation...

biology

chemistry

dmpk

pharmacology

toxicology

Home » Pharmacology » Diabetes and Obesity » Obese Mice

ob/ob Diabetes Model - 16 Mice

Service Description

Provider: is a US company with laboratories in Hangzhou, China. The laboratory has been offering exploratory (non-GLP) pharmacology services to US and Chinese biopharma since 2004.

Background: The obese mutant mouse model was first reported by Ingalls A et al from the Jackson Laboratory in 1951 ([Obese, a New Mutation in the House Mouse \[164 KB\]](#)). The obese mouse resulted from a spontaneous mutation in a gene that was named *ob* in the V stock. Mice homozygous for the obese spontaneous mutation, (*Lep^{ob}*; commonly referred to as *ob* or *ob/ob*), are first recognizable at about 4 weeks of age. Homozygous mutant mice gain weight rapidly and may reach three times the weight of wild-type controls. In addition to obesity, mutant mice exhibit hyperphagia, a diabetes-like syndrome of hyperglycemia, glucose intolerance, elevated plasma insulin, subfertility, impaired wound healing, and an increase in hormone production from both pituitary and adrenal glands. Friedman J et al reported leptin in 1994, and demonstrated that leptin, the product of the *ob* gene, was produced in white adipose tissue and served as the peripheral signal to the central nervous system of nutritional status.

Service Details: This service offers a 28 day db/db mouse model of T2DM and obesity. Customer has various options that are conveyed to Links Biosciences using a Service Order Form. Customer assains up to 16 mice to

\$9,000.00 USD

per service

9 week

turn around time

Provided By



Request Info



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"Had I known that I can get chick embryo assays done for \$2000 in four weeks, I would not have asked a postdoc to spend a year setting it up in our lab."

Holger Wesche, Principal Scientist, Large Pharma

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Big data researchers will have a higher impact in biomedicine

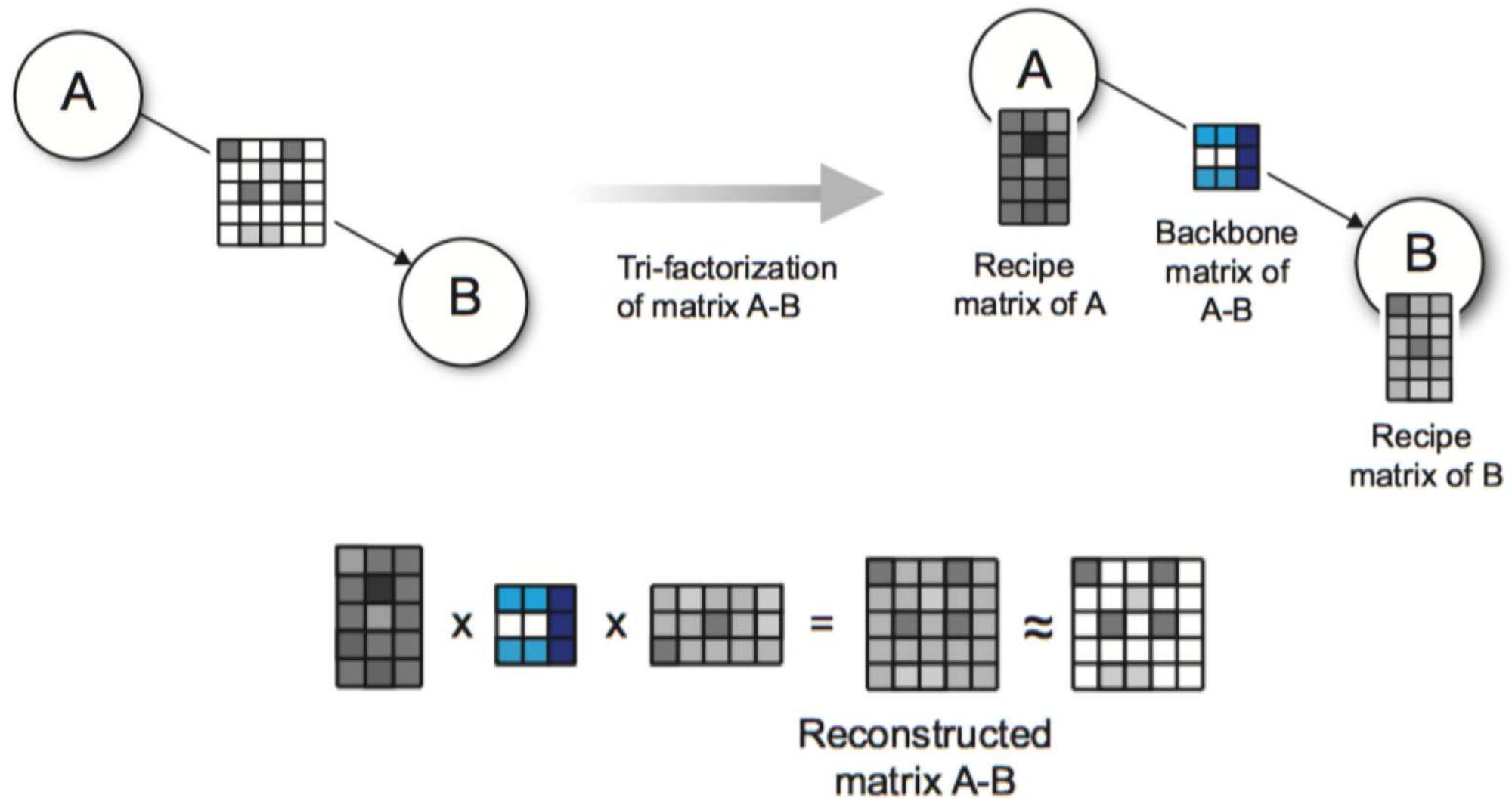


Validation methods are increasingly commoditized

Recent Applications in Biomedicine

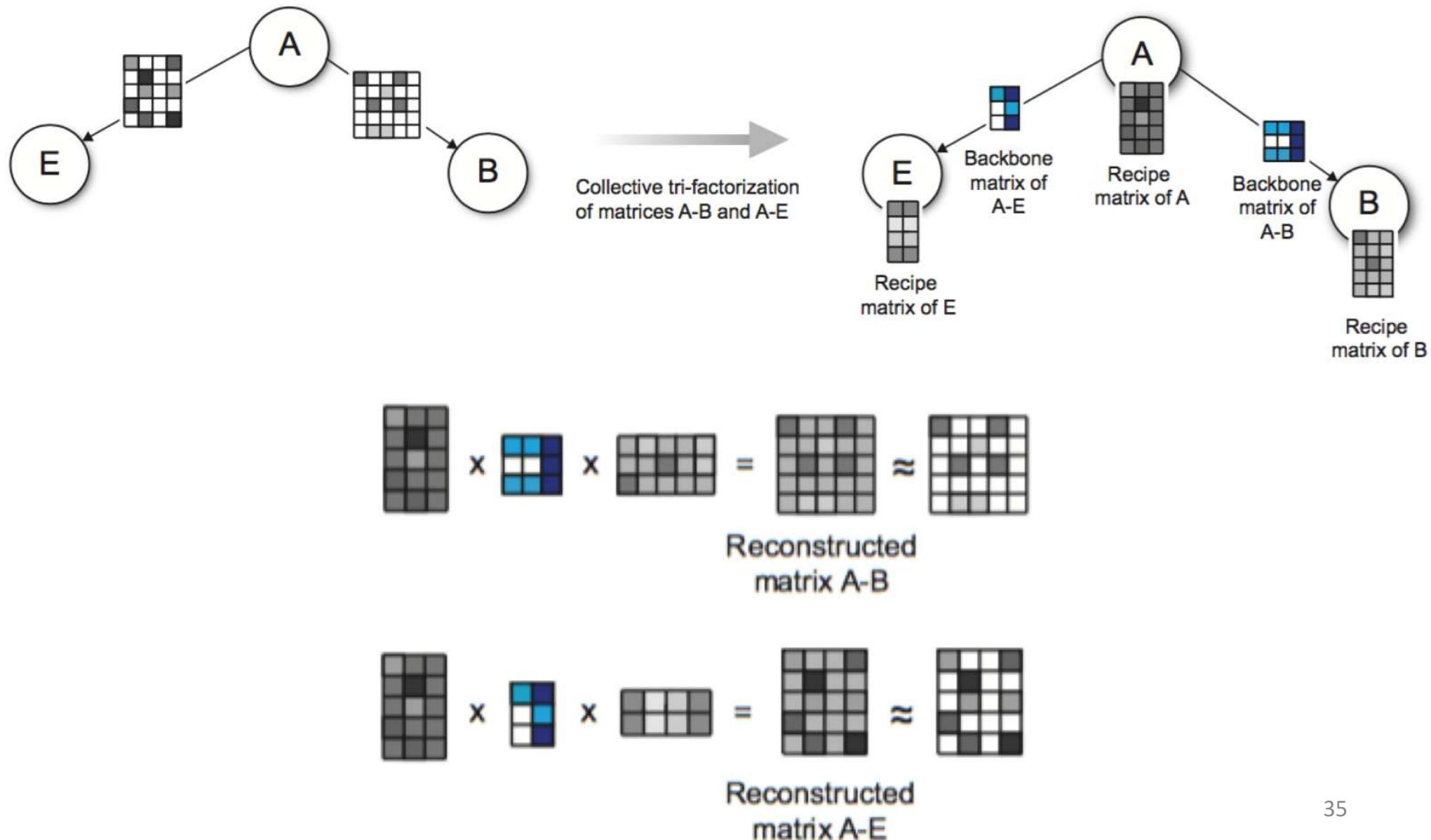
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- Joint Matrix Factorization and Drug Repositioning
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- Tensor Factorization and Patient Phenotyping

Matrix Tri-Factorization



Ding C, Li T, Park H. Orthogonal Nonnegative Matrix Tri-factorizations for Clustering. KDD, 2006.
Wang F, Li T, Zhang C. Semi-supervised clustering via matrix factorization. SDM, 2008.

Simultaneous Matrix Tri-Factorization

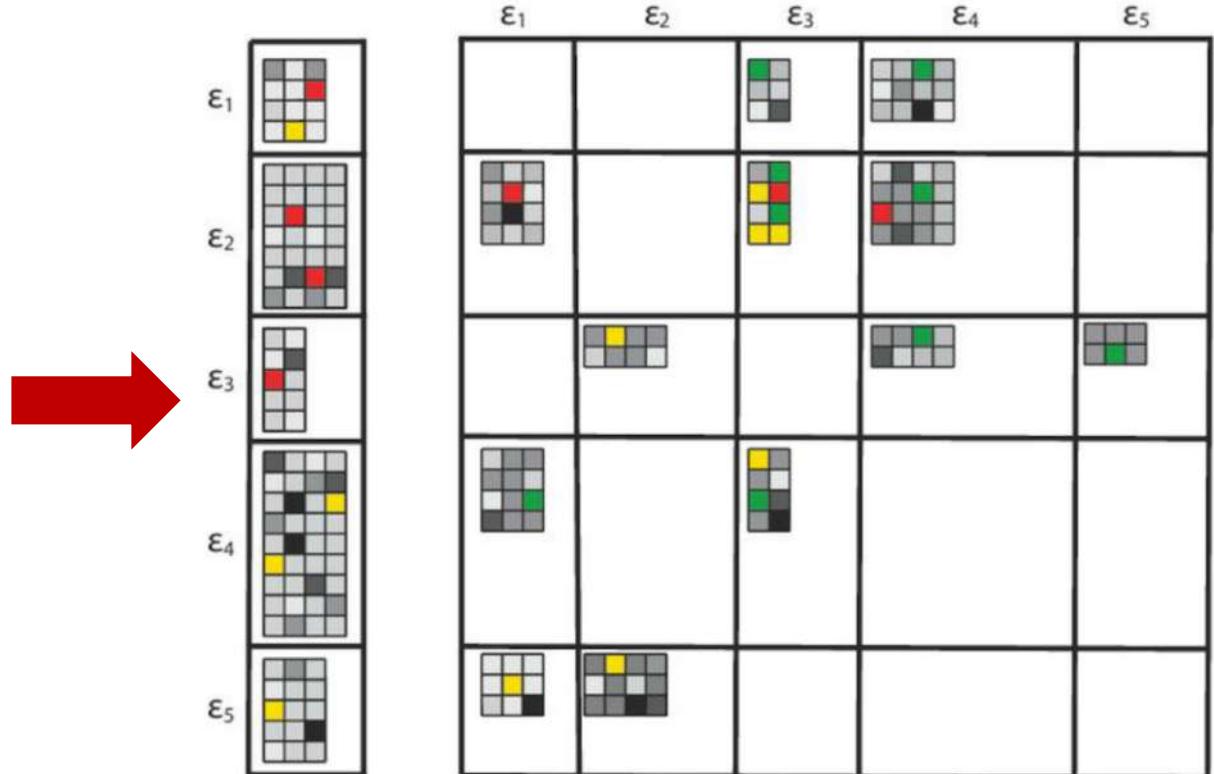


Data Fusion by Simultaneous Matrix Tri-Factorization

Input to data fusion

| | ε_1 | ε_2 | ε_3 | ε_4 | ε_5 |
|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|
| ε_1 | | | | | |
| ε_2 | | | | | |
| ε_3 | | | | | |
| ε_4 | | | | | |
| ε_5 | | | | | |
| ε_1 | | | | | |
| ε_2 | | | | | |
| ε_3 | | | | | |
| ε_4 | | | | | |
| ε_5 | | | | | |

Simultaneous Constrained Decomposition

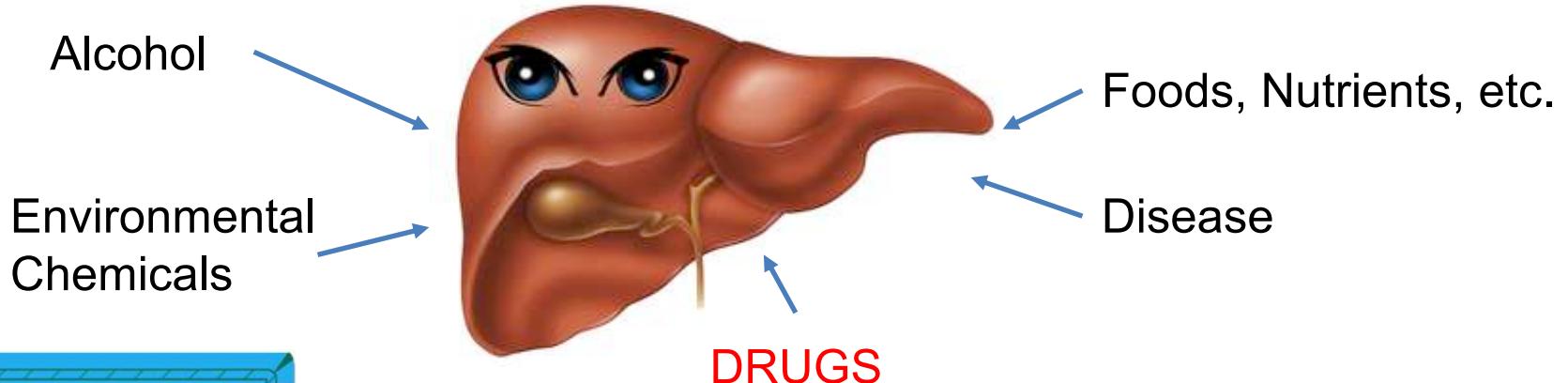


$$\begin{aligned} \min_{\mathbf{G} \geq 0} J(\mathbf{G}; \mathbf{S}) = & \sum_{\mathbf{R}_{ij} \in \mathcal{R}} \|\mathbf{R}_{ij} - \mathbf{G}_i \mathbf{S}_{ij} \mathbf{G}_j^T\|^2 + \\ & + \sum_{t=1}^{\max_i t_i} \text{tr}(\mathbf{G}^T \boldsymbol{\Theta}^{(t)} \mathbf{G}), \end{aligned}$$

Repeat until convergence:

- Fix \mathbf{G} , update \mathbf{S}
- Fix \mathbf{S} , update \mathbf{G}

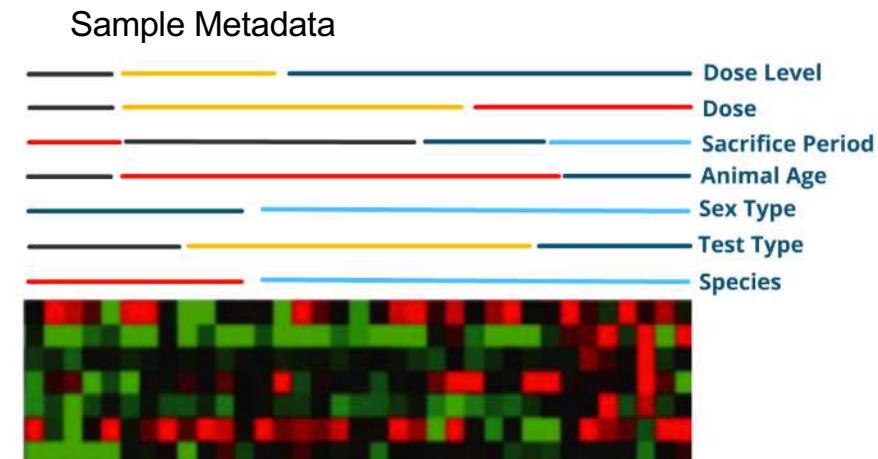
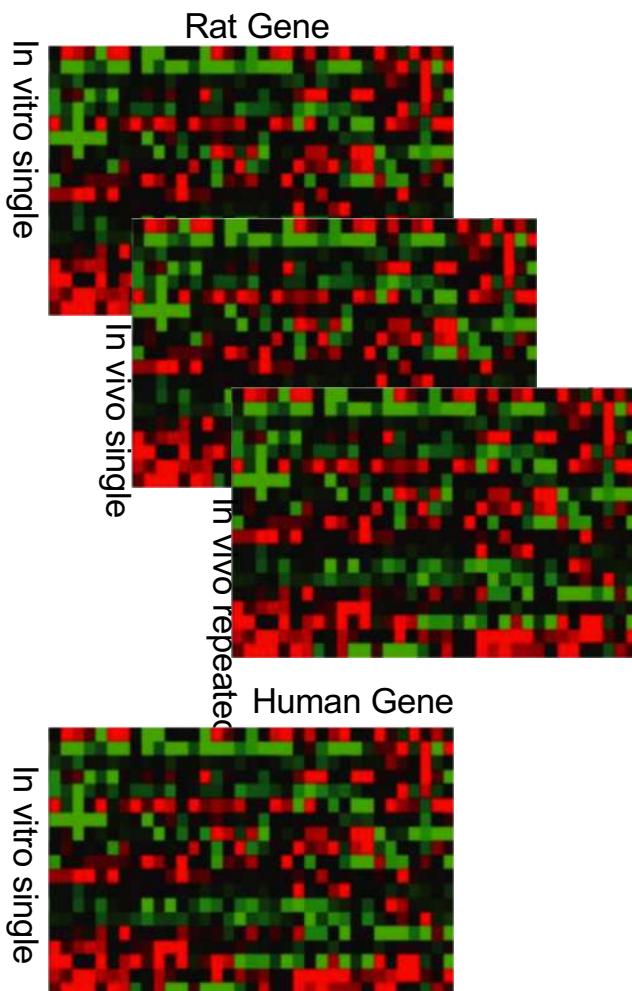
Liver and Drug-Induced Liver Injury (DILI)



- “Approved drugs are the most common cause of acute liver failure in the USA” - FDA
- DILI is the MOST frequent reason for drug withdrawal during drug discovery, clinical trials, and after drugs are approved for the marketplace

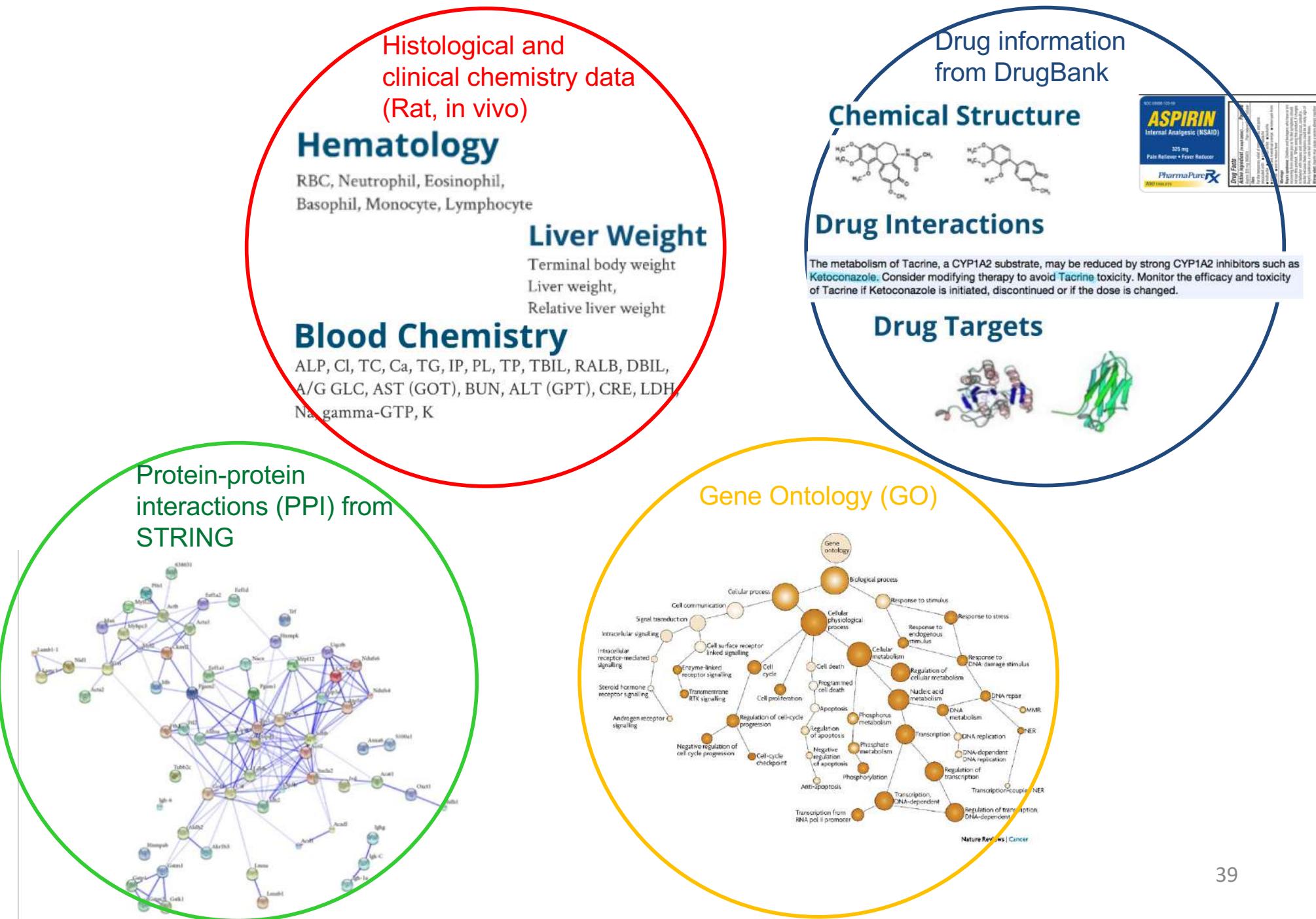
CAMDA 2012 Task: DILI Prediction

- CAMDA: Critical Assessment of Massive Data Analysis
- The Japanese Toxicogenomics Project (TGP) creates a gene expression database using the Affymetrix GeneChip arrays to measure the effects of 131 chemicals, mainly medical drugs, on the liver.
- DILI potential has been categorized as severe, moderate, or mild.

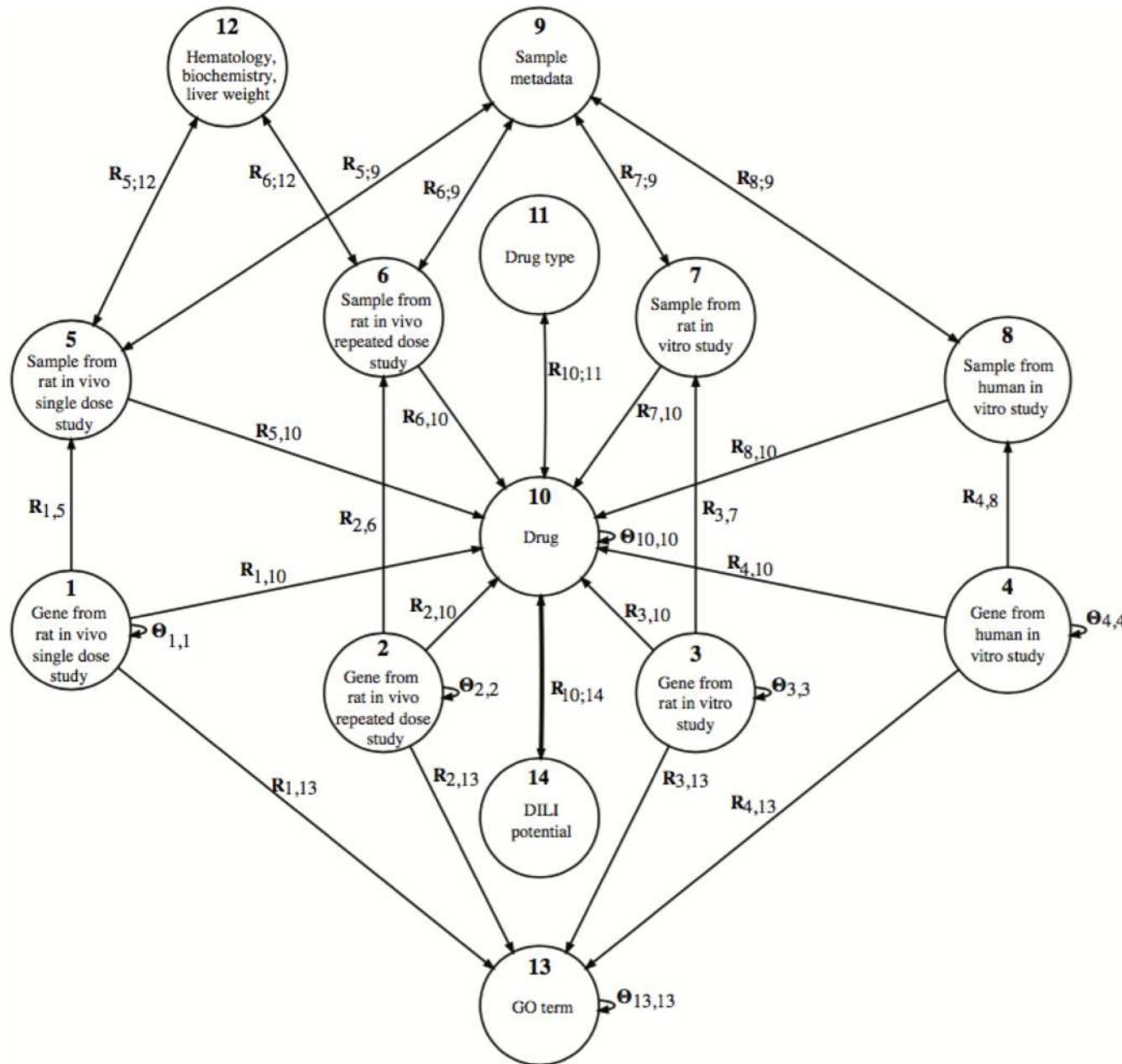


| Multi-classifier system | | Human in vitro | Rat in vitro |
|-------------------------|------------------|----------------|--------------|
| FSS | Stacking with LR | | |
| PCA | RF, GBT, LR, SVM | 0.741 | 0.765 |
| CUR | RF, GBT, LR, SVM | 0.758 | 0.755 |

Data Fusion of Additional Sources



Matrix Factorization-Based DILI Prediction



| Data fusion studies | AUC |
|-----------------------|-------|
| In vivo studies | 0.819 |
| In vitro studies | 0.790 |
| Human in vitro study | 0.793 |
| Animal in vitro study | 0.799 |
| Animal studies | 0.811 |
| Human studies | 0.792 |
| All studies | 0.810 |

Given the aim to predict DILI potential in humans:

- Animal studies may be replaced with in vitro assays (AUC = 0.799)
- Liver injury in humans can be predicted from animal data (AUC = 0.811)
- animal in vivo > animal in vitro \approx human in vitro

Recent Applications in Biomedicine

- Similarity Network Fusion and Identification of Cancer Subtypes
 - Joint Matrix Factorization and Drug Repositioning
 - Data Fusion by Simultaneous Matrix Tri-Factorization and Drug-Induced Liver Injury Prediction
-  • Tensor Factorization and Patient Phenotyping

Phenotyping from Electronic Medical Records (EMR)

Phenotype (American Heritage Dictionary)

- The *observable* physical or biochemical *characteristics* of an organism, as determined by both genetic makeup and environmental influences.

Why phenotyping from EMR

- Mapping *noisy*, *incomplete*, and potentially *inaccurate* patient representation from EMR to meaningful medical concepts **Feature engineering**
- Extracting clinical meaningful groups of patients from EMR **Cohort generation**

Diabetes Phenotype

Diseases of other endocrine glands
Complications of surgical and medical care

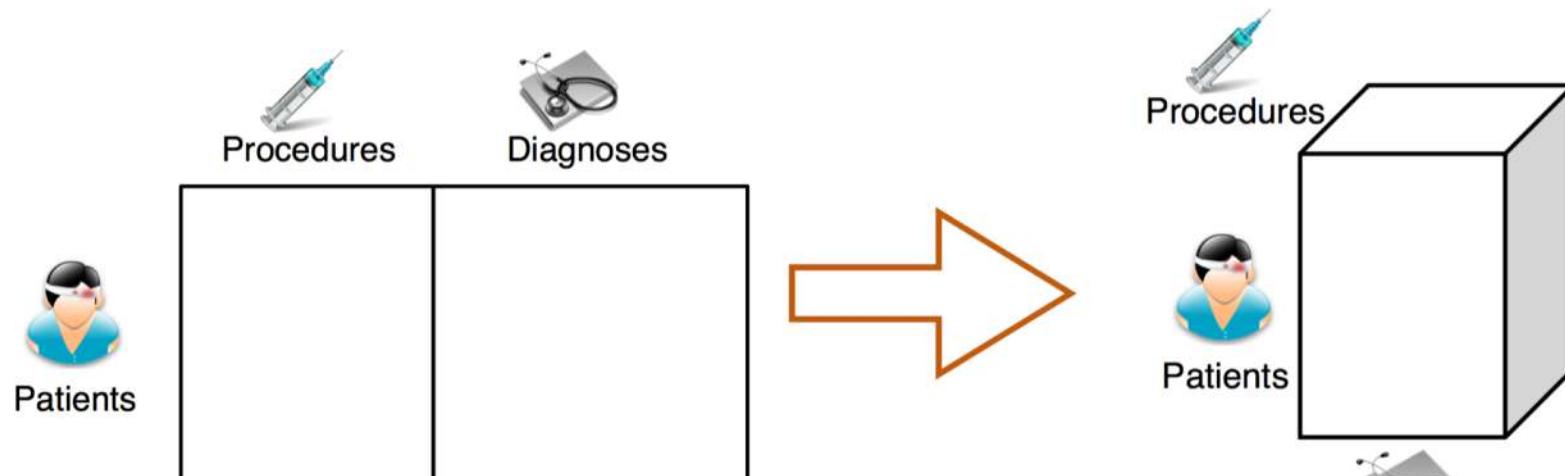
Chemistry Pathology and Laboratory Tests
Organ or Disease Oriented Panels
Hematology and Coagulation Procedures
Surgical Procedures on the Cardiovascular System

Heart Failure Phenotype

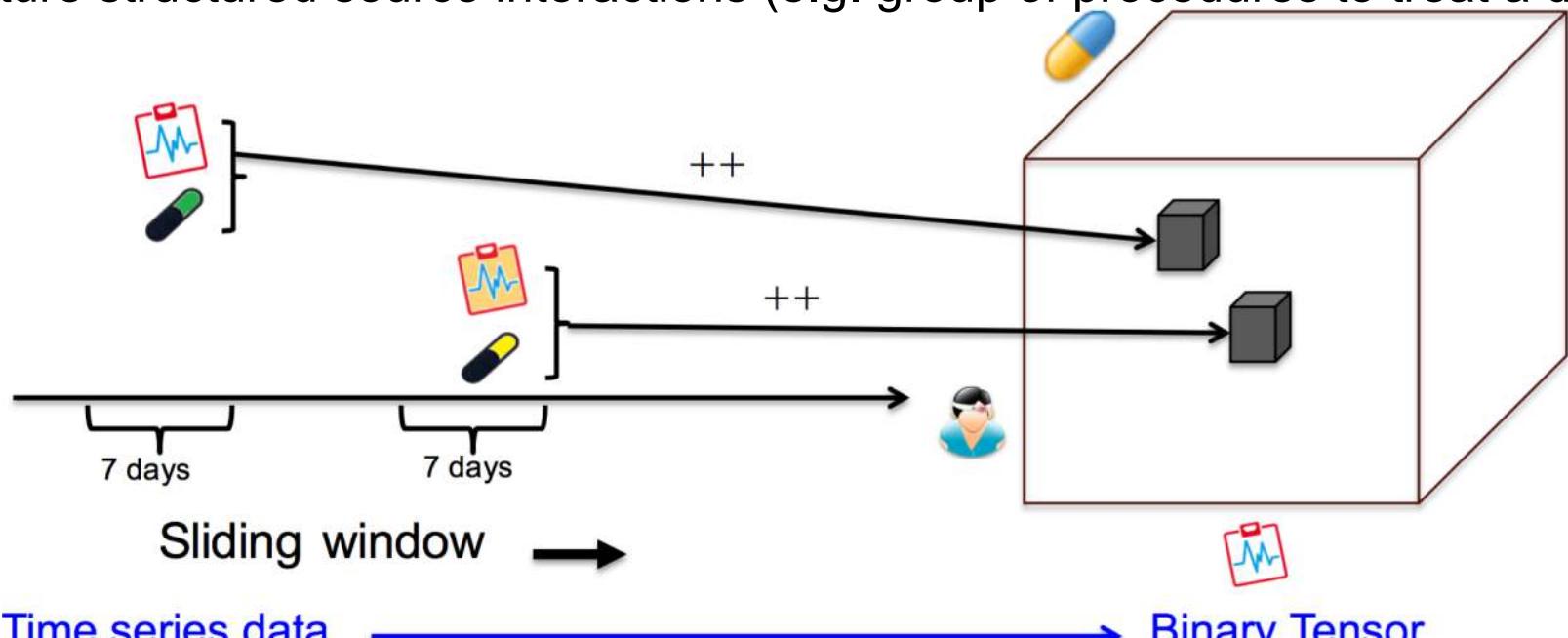
Other forms of heart disease
Complications of surgical and medical care
Symptoms

Cardiovascular Procedures
Hematology and Coagulation Procedures
Evaluation and Management of Other Outpatient Services
Surgical Procedures on the Cardiovascular System
Chemistry Pathology and Laboratory Tests

Tensor representation for EMR

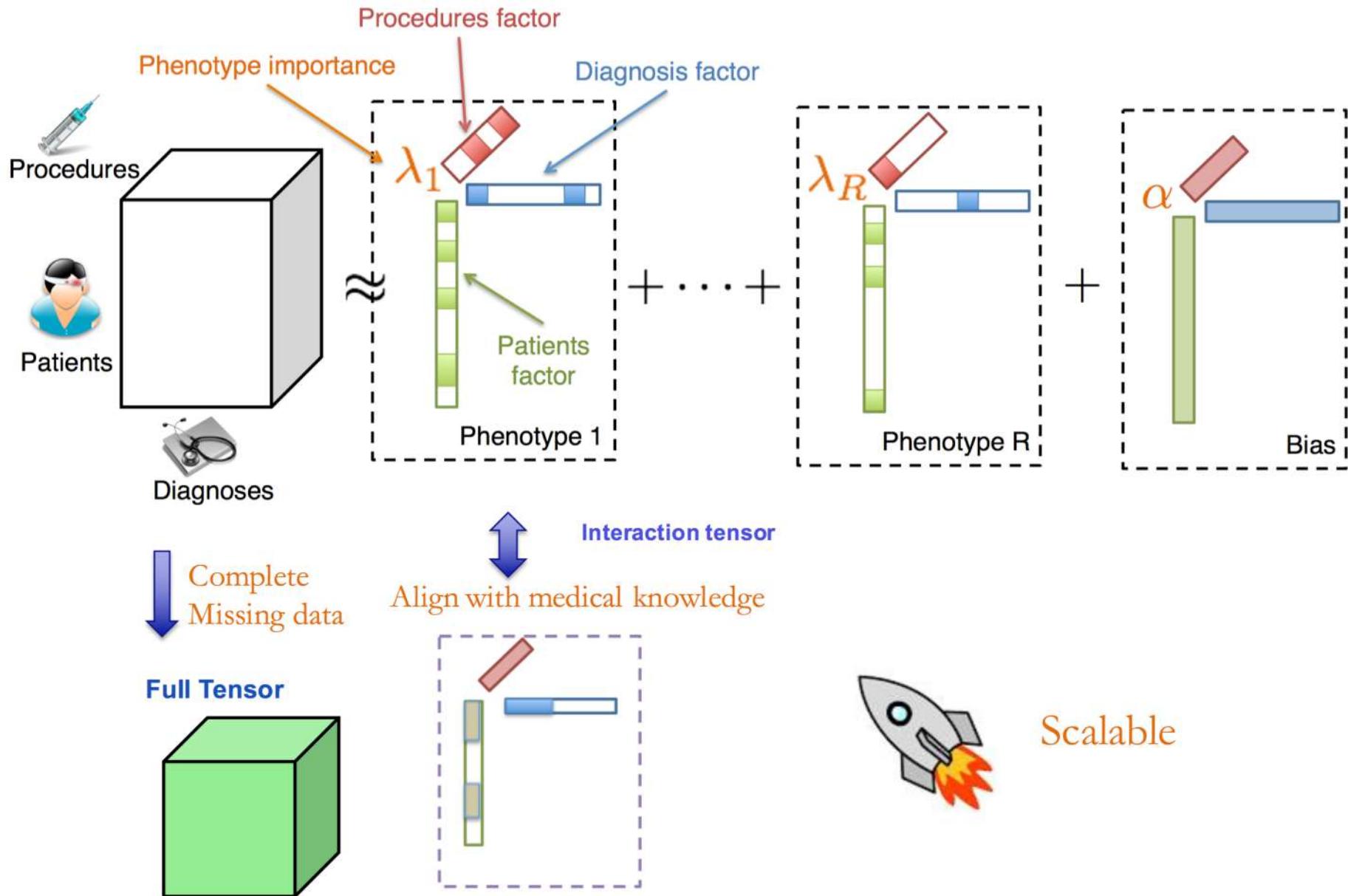


Capture structured source interactions (e.g. group of procedures to treat a disease)



Co-occurrences of events are captured in the tensor as binary values

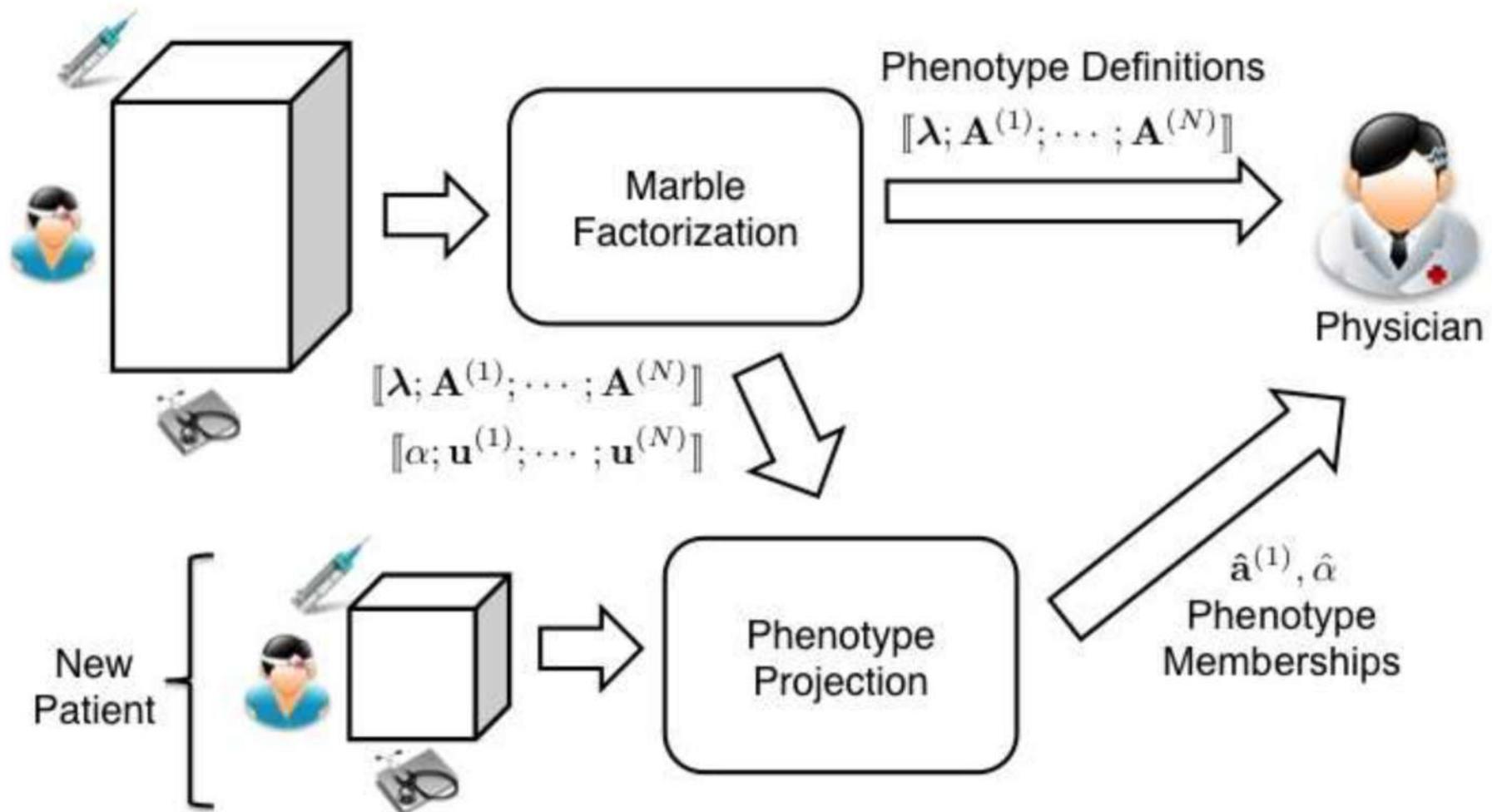
CP factorization for EMR



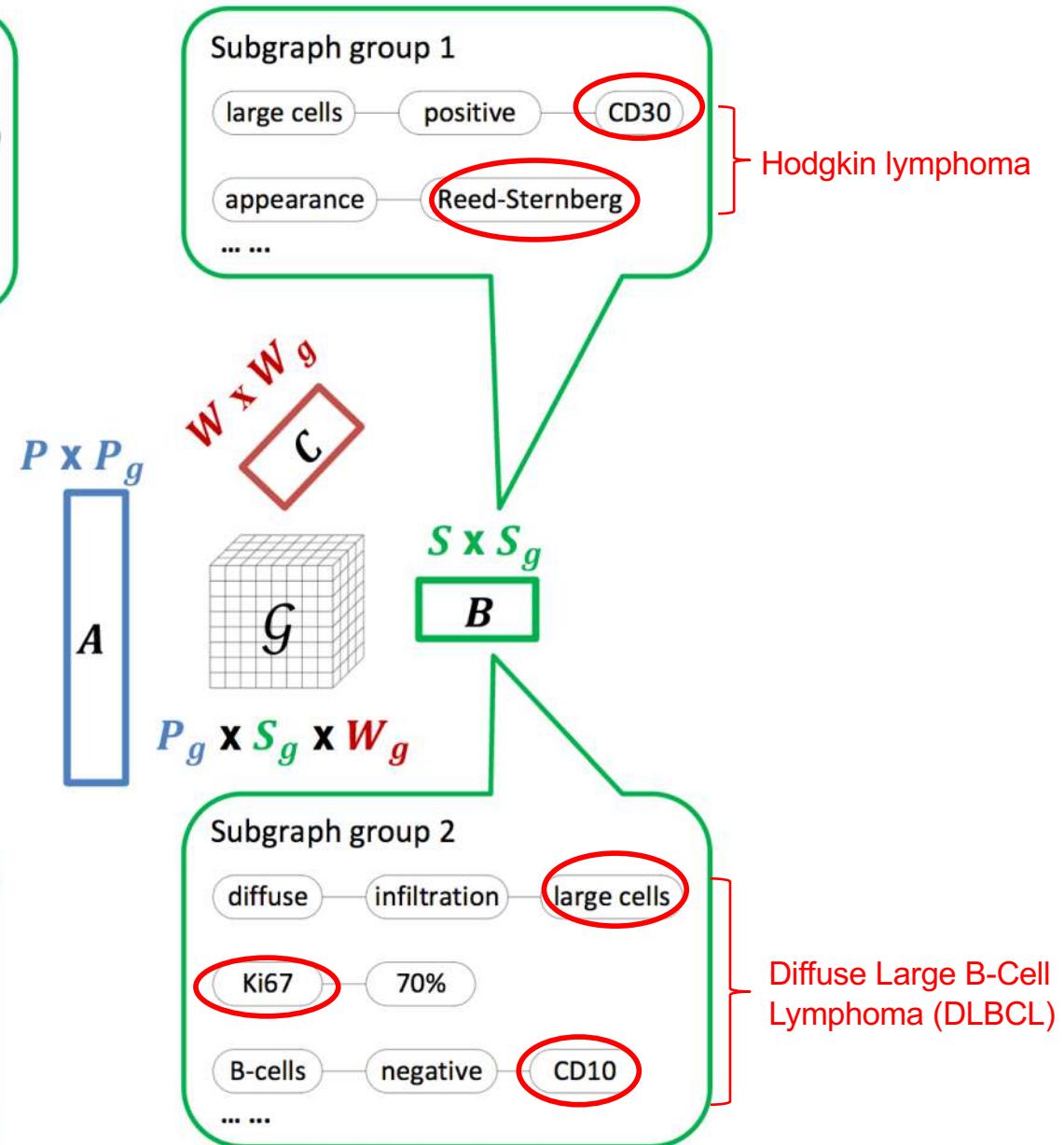
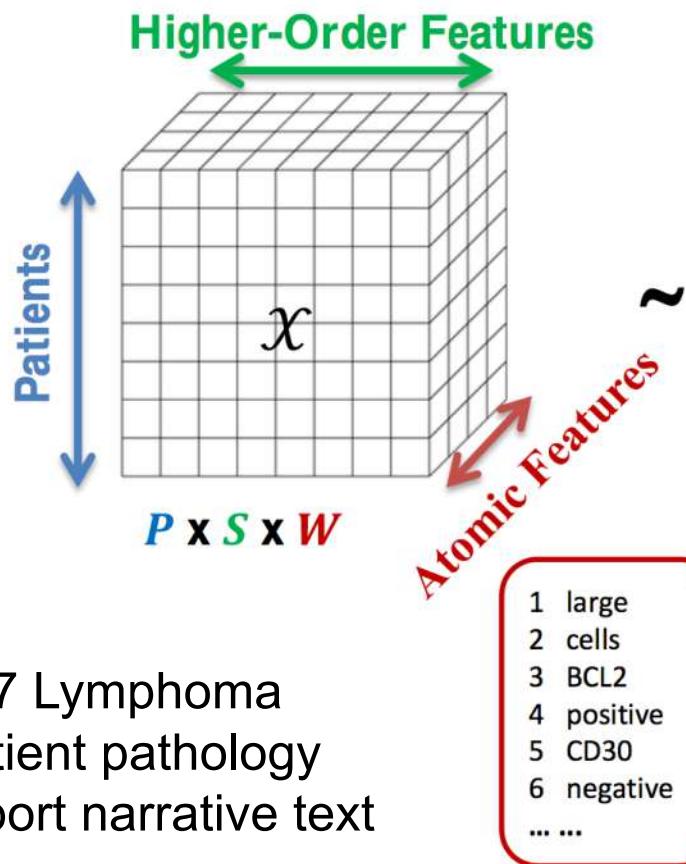
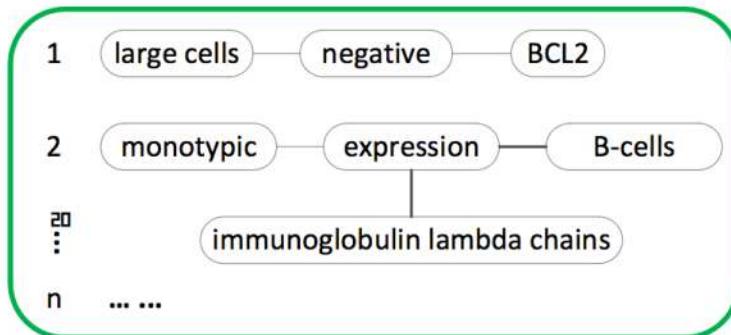
Ho J et al. Marble: High-throughput phenotyping from Electronic Health Records via sparse nonnegative tensor factorization. KDD 2014.

Wang Y et al. Rubik: Knowledge guided tensor factorization and completion for health data analytics. KDD 2015.

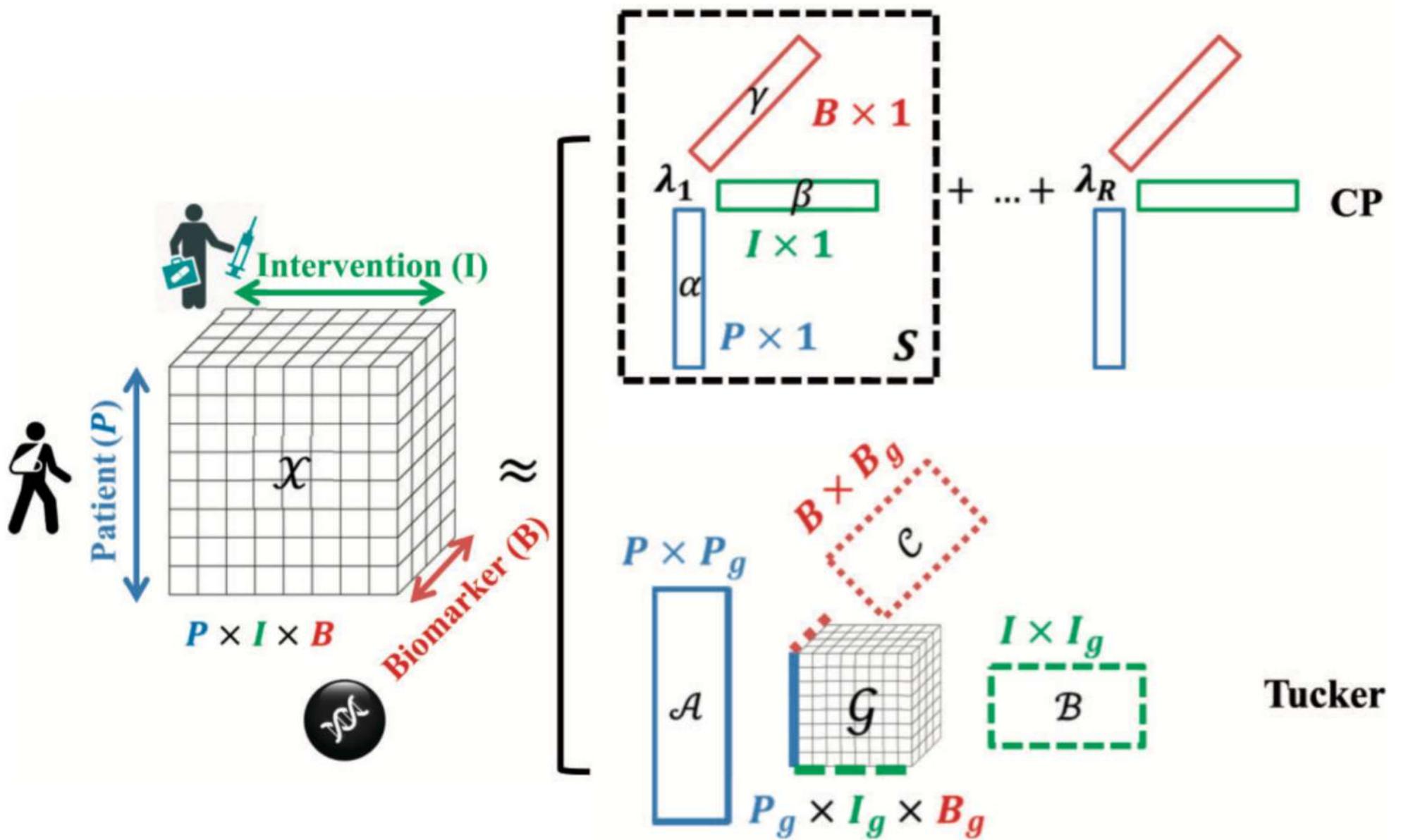
A possible application of EHR-phenotyping



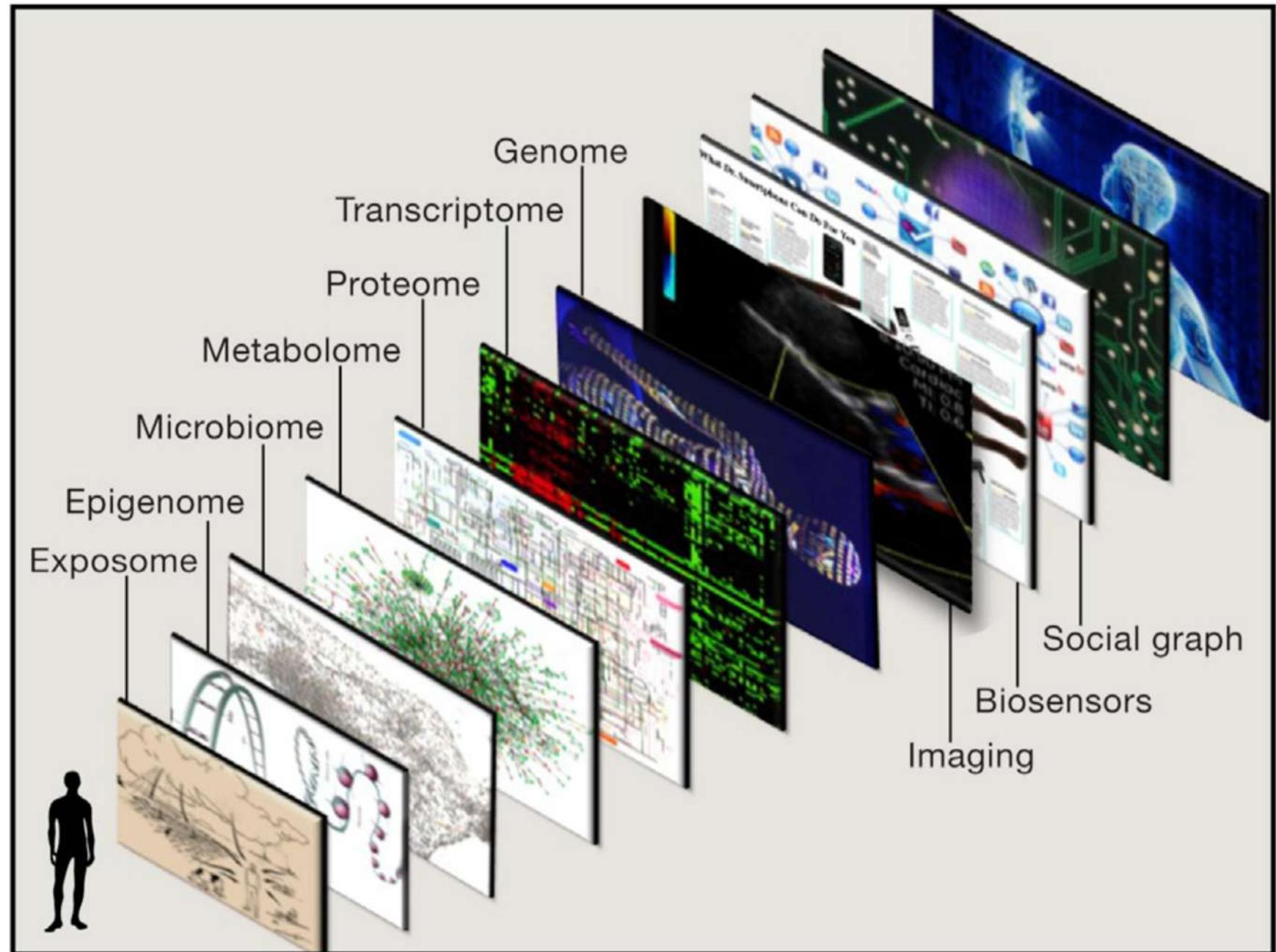
Tucker factorization for pathology reports



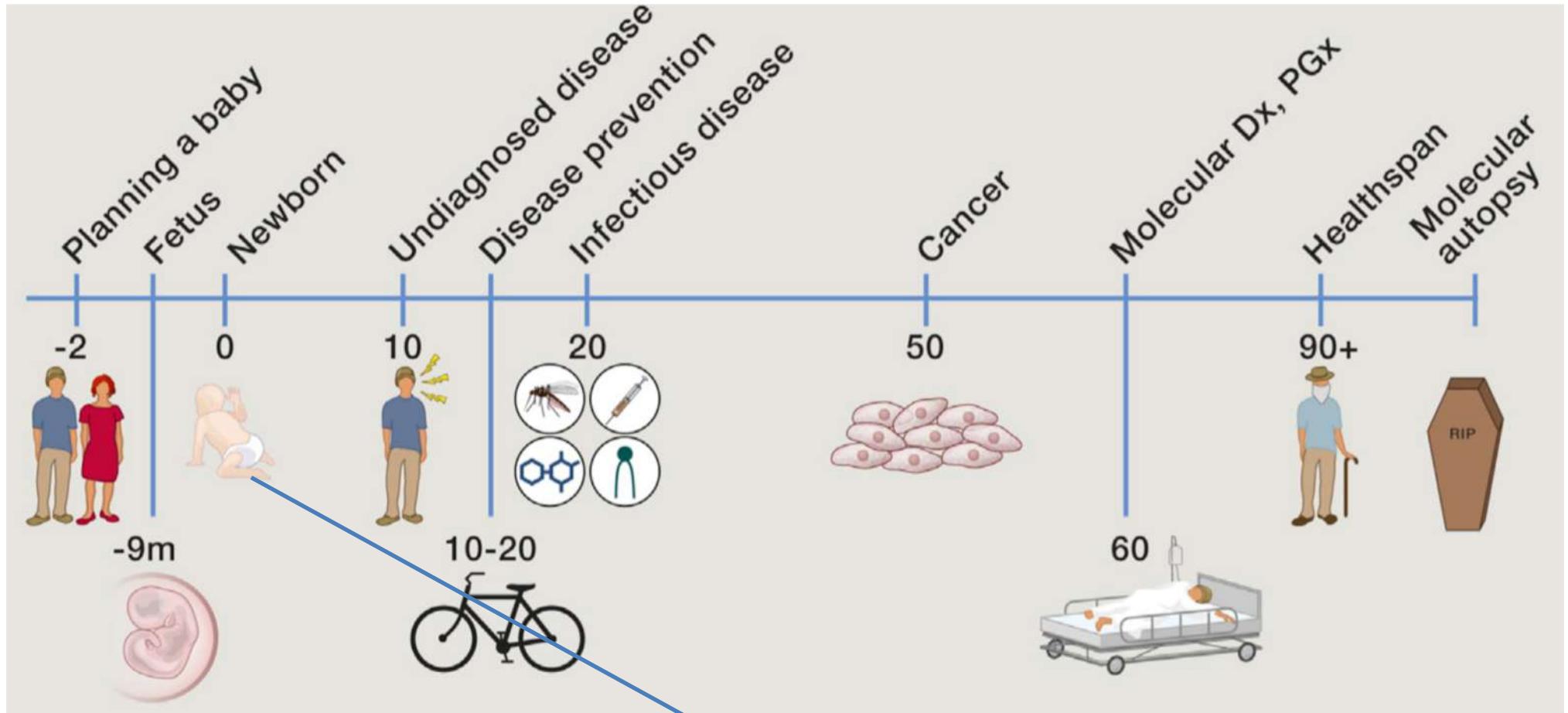
Comparison of tensor modeling and factorization schemes



Challenges and opportunities: multiscale networks



Dynamic network: timeline of individualized genomic medicine

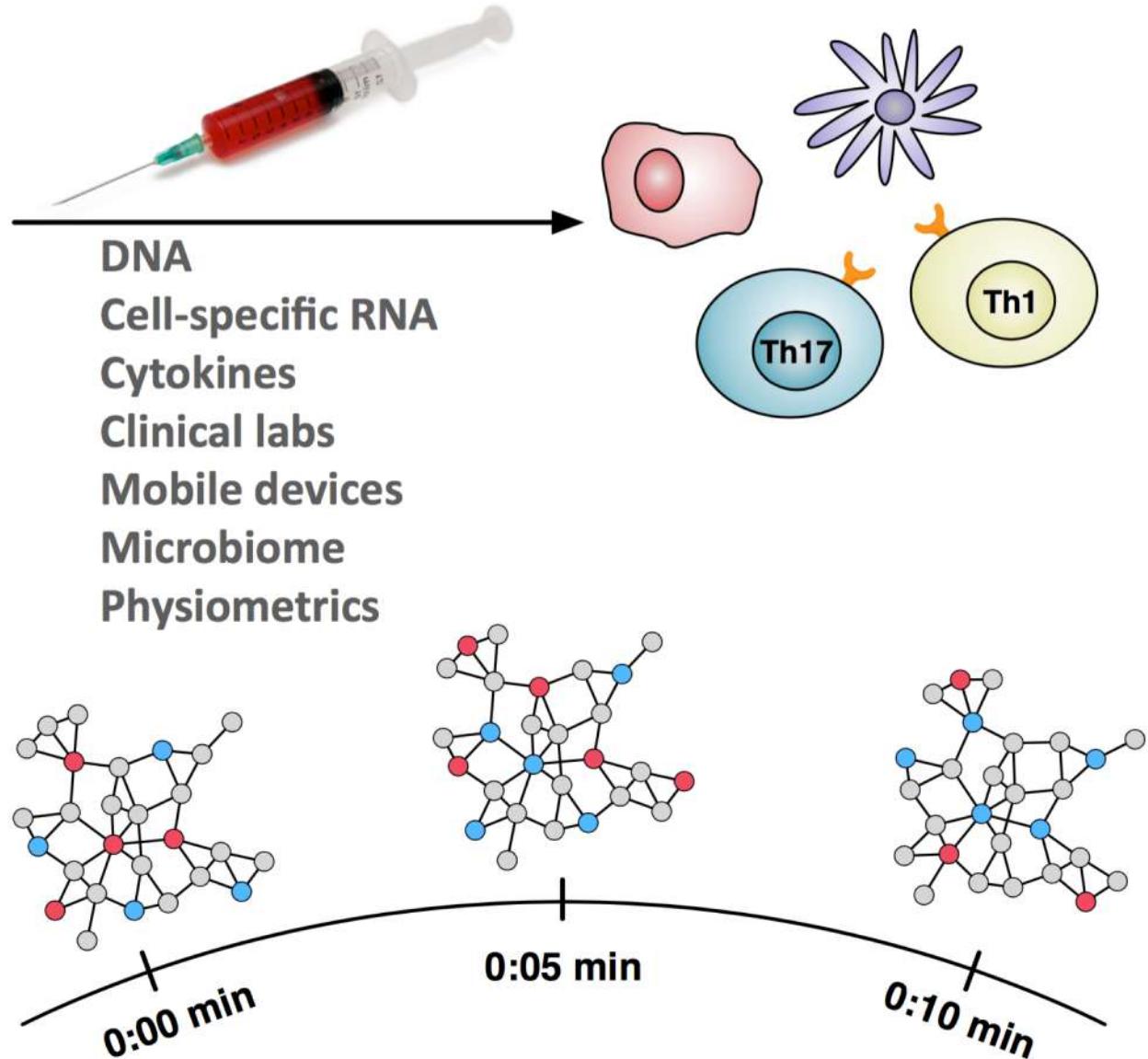


During an individual's lifespan: **from prewomb to tomb**

Boland MR et al. Birth Month Affects Lifetime Disease Risk: A Phenome-Wide Method. JAMIA 2015.

Topol E. Individualized Medicine from Prewomb to Tomb. *Cell* 157, 2014.

Personalized multiscale networks to model dynamics of complex disease



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Ginni Rometty
IBM Chairman, President and CEO
April 16, 2015



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 Analytics-Driven Care Management
Empower people to make better decisions to improve outcomes

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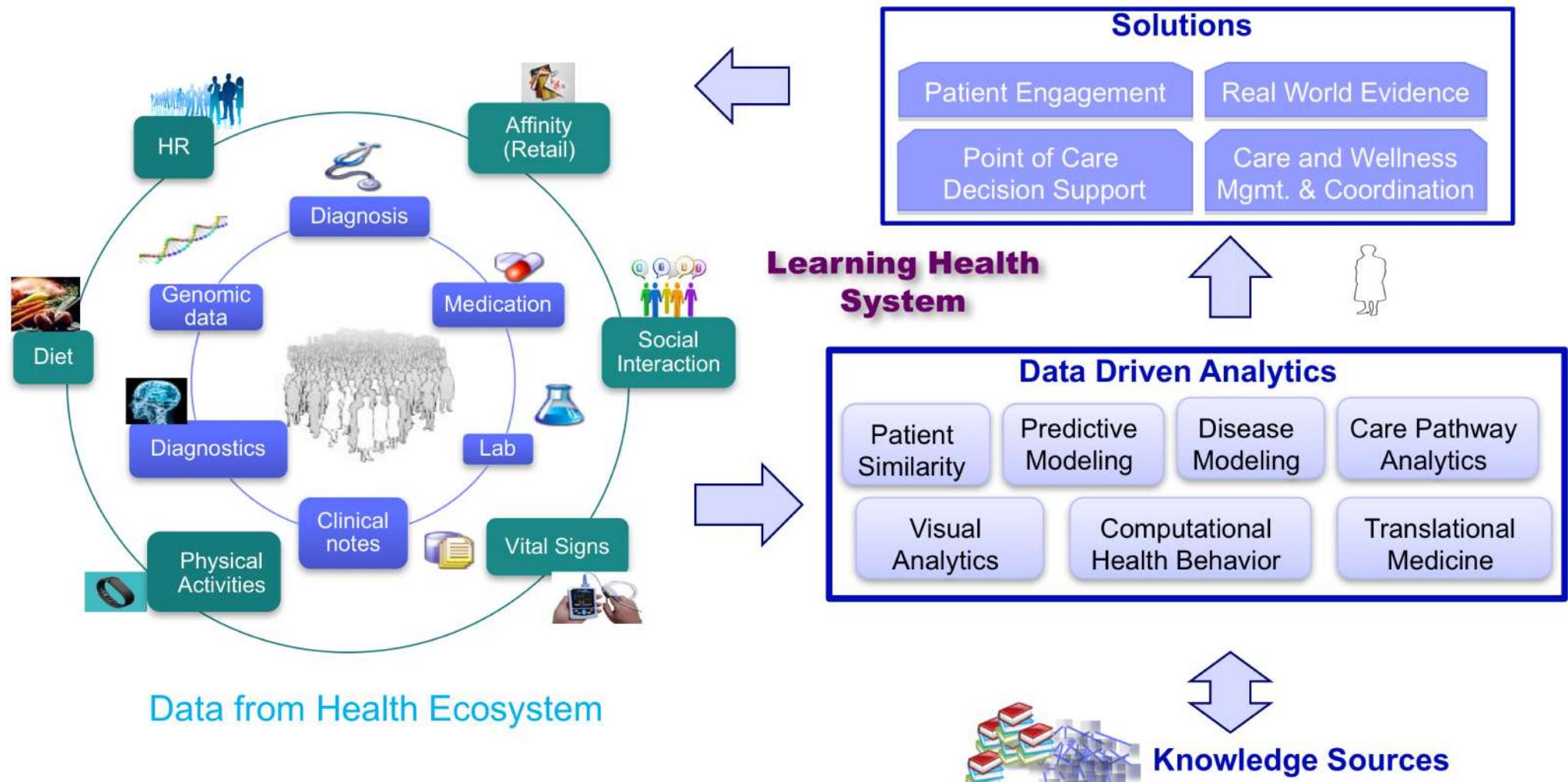
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Thank you!!!



“When you have a hammer, everything looks like a nail”