Comp790-166: Computational Biology

Lecture 12

March 9, 2021

Announcements

- Please send me your project proposals by the end of the day!
- The proposal is worth 60 points total \rightarrow did you answer the questions (50 points) and did you do the presentation (10 points)
- No class on Thursday as we have another wellness day.
- Homework returned. Let me know if you have any questions.

Today

- Comments on homework
- Detour into multiomics
- Subspace Merging for Multiple Omics Datasets
- Project presentations from {Tarek, Tianyi}, Taksir, and Misha

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- The answer is, $(1/2) \times \mathbf{1}^T \times \mathbf{A} \times \mathbf{1}$
- Some of the R users had an issue reading in their graph (because their Louvain NMI was very low). Whenever reading an edgelist, I would always implement several checks and make sure it is indeed undirected, etc.

Homework Observations, Continued

 The majority of you showed that graph-based clustering achieved higher NMI than clustering on original cell × marker matrix. Louvain and Leiden were the most popular methods used, but I also saw some others as well.

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- The majority of you showed that graph-based clustering achieved higher NMI than clustering on original cell × marker matrix. Louvain and Leiden were the most popular methods used, but I also saw some others as well.
- Classifying T-cells from monocytes was definitely too easy (I knew it would be easy, but not that easy.....)
- Most people did not see an advantage to clustering on the node embeddings (in terms of NMI) as opposed to partitioning the original graph

The Overall Problem: Combining Multiple Sets of Features

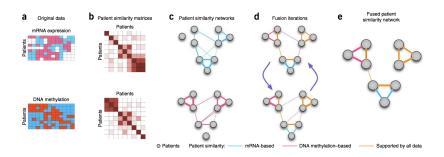


Figure: from Wang *et al.* Nature Methods 2014. The problem is to learn a joint representation of all patients that respects each modality.

The Cancer Genome Atlas (TCGA)

The focus on merging multiple datasets was inspired by The Cancer Genome Atlas, an effort to profile large patient cohorts of patients with various cancer types, with several modalities.

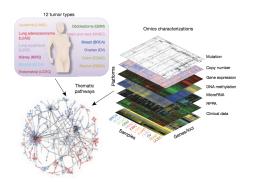
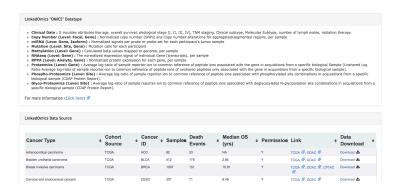


Figure: from TCGA, Nature Genetics. 2013.

LinkedOmics for Human Readable Data

- Download TCGA data here across many different cancers
- http://www.linkedomics.org/login.php



Notation and Problem Formulation

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- For a modality, m, there are p_m measured features and the dimensions of the data matrix are therefore $p_m \times N$
- We will let G^m be the graph for modality m

Comment

Before we had node2vec, we just used nice theorems from linear algebra! :D (graph embedding for old people)

Overview of Subspace Merging

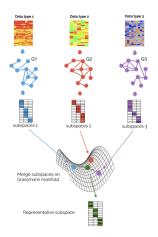


Figure: from Ding et al. Bioinformatics. 2019.

Build a Similarity Graph Between Patients in Each Modality

Use our 'favorite' rule for calculating edge weights as,

$$S_{ij}^m = \exp\left(-rac{\left\|\mathbf{x}_i^m - \mathbf{x}_j^m
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From here, retain the top k edges for each node based on S_{ij} and use W_{ij} for the notation of the edge weights retained, such that, $W_{ij}^m = S_{ij}^m$

Pause for Rayleigh Ritz Theorem

Let **A** be a square, symmetric matrix, $N \times N$ matrix with eigenvalues, $\lambda_1 \leq \lambda_2 \cdots \leq \lambda_n$ and corresponding eigenvectors $\{\mathbf{v}_1, \mathbf{v}_2, \dots \mathbf{v}_n\}$. Then define

$$R_{\mathbf{A}}(\mathbf{x}) = \frac{\mathbf{x}^{T} \mathbf{A} \mathbf{x}}{\mathbf{x}^{T} \mathbf{x}}.$$
 (1)

Then the minimum value of $R_{\mathbf{A}}(\mathbf{x})$ is λ_1 and it's taken for $\mathbf{x} = \mathbf{v}_1$

Connection to Some GSP Conversation from a Few Weeks Ago

We already talked about the total variation of a signal in terms of the Graph Laplacian, or the variation of a signal around neighbors as,

$$\mathbf{x}^{T}\mathbf{L}\mathbf{x} = \frac{1}{2} \sum_{i=1}^{N} \sum_{j=1}^{N} A_{ij} (x_i - x_j)^2$$
 (2)

Matrix Extension

We will be seeing a lot on the form of $\mathbf{X}^T \mathbf{L} \mathbf{X}$. We can talk about the trace of that matrix product as the distance in vectors of adjacent nodes.

$$\operatorname{trace}(\mathbf{X}^{T}\mathbf{L}\mathbf{X}) = \frac{1}{2} \sum_{i=1}^{N} \sum_{j=1}^{N} A_{ij} ||\mathbf{x}_{i} - \mathbf{x}_{j}||$$
(3)

An extension of Rayleigh Ritz says that the minimum k-dimension matrix \mathbf{X} of trace($\mathbf{X}^T \mathbf{L} \mathbf{X}$) is $\lambda_1 + \lambda_2 + \cdots + \lambda_k$ and corresponds to the first k eigenvectors of \mathbf{L} .

Specify Optimization Problem in terms of Normalized Graph Laplacian

$$\mathbf{L}^m = \mathbf{D}^{m^{-\frac{1}{2}}} \left(\mathbf{D}^m - \mathbf{W}^m \right) \mathbf{D}^{m^{-\frac{1}{2}}}$$

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Written out this gives us,

$$L_{i,j}^{ ext{sym}} := \left\{egin{array}{l} 1 \ -rac{1}{\sqrt{\mathsf{deg}(\mathsf{v}_i)\,\mathsf{deg}\left(\mathsf{v}_j
ight)}} \ 0 \end{array}
ight.$$

 $L_{i,j}^{\mathrm{sym}} := \left\{ \begin{array}{ll} 1 & \text{if } i = j \text{ and } \deg\left(v_i\right) \neq 0 \\ -\frac{1}{\sqrt{\deg(v_i)\deg\left(v_j\right)}} & \text{if } i \neq j \text{ and } v_i \text{ is adjacent to } v_j \\ 0 & \text{otherwise.} \end{array} \right.$

Writing Down the Objective Function

The goal is to specify a \mathbf{U}^m for each modality. The optimal graph embedding in k dimensions can written as,

$$\min_{\mathbf{U}^m \in \mathbb{R}^{N \times k}} \operatorname{tr} \left(\mathbf{U}^{m\prime} \mathbf{L}^m \mathbf{U}^m \right), \quad \text{ s.t. } \mathbf{U}^{m\prime} \mathbf{U}^m = I$$

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• It turns out the solution is the first k eigenvectors of the Graph Laplacian \mathbf{L}^m by the Rayleigh–Ritz theorem

Merging Subspaces on a Grassmann Manifold

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- A Grassmann manifold is defined as a set of linear subspaces of a euclidean space.
- To merge all U^m, we seek to define an integrative subspace, span(U^m) that should also preserve connectivity in each G^m.

Defining a Projection Distance Between The Integrative Subspace and Individual Modality Subspaces

$$d_{\text{proj}}^{2}\left(\mathbf{U}, \left\{\mathbf{U}^{m}\right\}_{m=1}^{M}\right) = \sum_{m=1}^{M} d_{\text{proj}}^{2}\left(\mathbf{U}, \mathbf{U}^{m}\right)$$
$$= \sum_{m=1}^{M} \left[k - \text{tr}\left(\mathbf{U}\mathbf{U}'\mathbf{U}^{m}\mathbf{U}^{m'}\right)\right]$$
$$= kM - \sum_{i=1}^{M} \text{tr}\left(\mathbf{U}\mathbf{U}'\mathbf{U}^{m}\mathbf{U}^{m'}\right)$$

The subspace, \mathbf{U} that minimizes this is close to all individual subspaces, $\{\mathbf{U}^m\}_{i=1}^M$

Optimization Problem for Multiple Subspaces

The optimization problem for merging multiple subspaces finally can be written as,

$$\min_{\mathbf{U} \in \mathbb{R}^{n \times k}} \sum_{m=1}^{M} \operatorname{tr} \left(\mathbf{U}' \mathbf{L}^m \mathbf{U} \right) + \alpha \left[kM - \sum_{m=1}^{M} \operatorname{tr} \left(\mathbf{U} \mathbf{U}' \mathbf{U}^m \mathbf{U}^{m'} \right) \right], \quad \text{s.t. } \mathbf{U}' \mathbf{U} = I$$

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The authors showed that this simplifies to,

$$\min_{\mathbf{U} \in \mathbb{R}^{n \times k}} \operatorname{tr} \left[\mathbf{U}' \left(\sum_{i=1}^{M} \mathbf{L}^m - \alpha \sum_{m=1}^{M} \mathbf{U}^m \mathbf{U}^{m \prime} \right) \mathbf{U} \right], \quad \text{ s.t. } \mathbf{U}' \mathbf{U} = I$$



Rayleigh Ritz Again....

$$\min_{\mathbf{U} \in \mathbb{R}^{n \times k}} \operatorname{tr} \left[\mathbf{U}' \left(\sum_{i=1}^{M} \mathbf{L}^m - \alpha \sum_{m=1}^{M} \mathbf{U}^m \mathbf{U}^{m'} \right) \mathbf{U} \right], \quad \text{s.t. } \mathbf{U}' \mathbf{U} = I$$

Hopefully you recognize the form of the objective. We can define a new matrix, \mathbf{L}_{mod} and again the first k eigenvectors are the optimal solution. Or,

$$\mathbf{L}_{mod} = \sum_{m=1}^{M} \mathbf{L}^{m} - \alpha \sum_{m=1}^{M} \mathbf{U}^{m} \mathbf{U}^{m\prime}$$



Clustering on Merged Subspace

When you cluster on the merged subspace, you get groups with different prognostic interpretations.

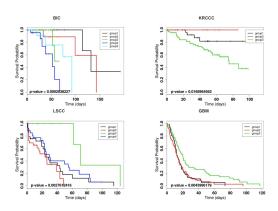


Figure: from Ding et al. Bioinformatics. 2018.

Another View: Between Patient Similarity

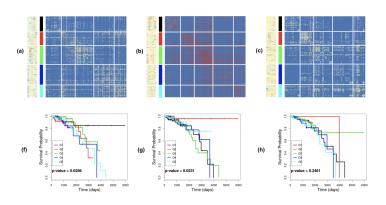


Figure: from Ding *et al.* Bioinformatics. 2018. Here we are viewing adjacency matrices between patients, based on all features jointly.