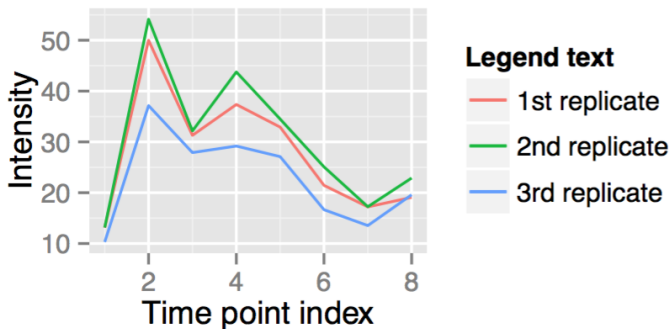


# Lag Penalized Weighted Correlation (LPWC)

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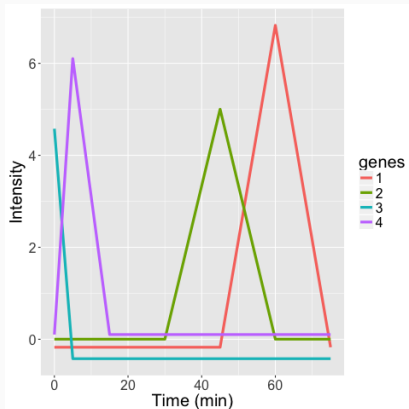
Thevaa Chandereng, Anthony Gitter

# Biological Time Series



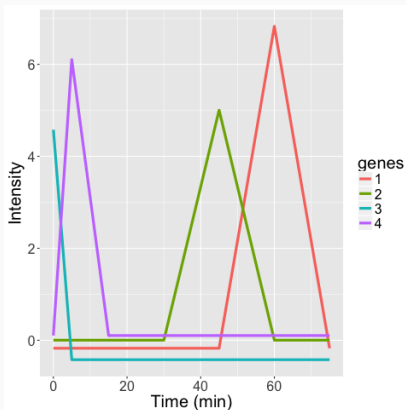
**Figure 1:** Simple time series plot with 8 time points and 3 replicates

# Toy Example: Intuitive Clustering



**Figure 2:** Hypothetical example with 4 genes

# Toy Example: Algorithmic Clustering



(a) Hypothetical example with 4 genes

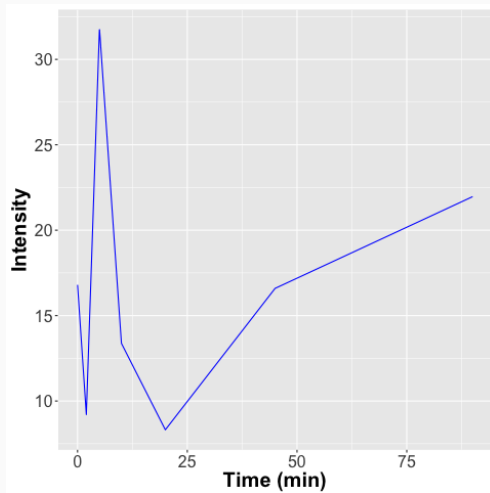
Clustering Algorithm	Cluster 1	Cluster 2
hLPPWC/ILPPWC	<span style="color: blue;">•</span> <span style="color: purple;">•</span>	<span style="color: red;">•</span> <span style="color: green;">•</span>
DTW	<span style="color: red;">•</span>	<span style="color: blue;">•</span> <span style="color: green;">•</span> <span style="color: purple;">•</span>
STS	<span style="color: purple;">•</span>	<span style="color: blue;">•</span> <span style="color: green;">•</span> <span style="color: red;">•</span>
heuc	<span style="color: red;">•</span>	<span style="color: blue;">•</span> <span style="color: green;">•</span> <span style="color: purple;">•</span>

(b) Cluster assignment of the 4 genes

**Figure 3:** Existing methods do not group early and late genes

# Motivation

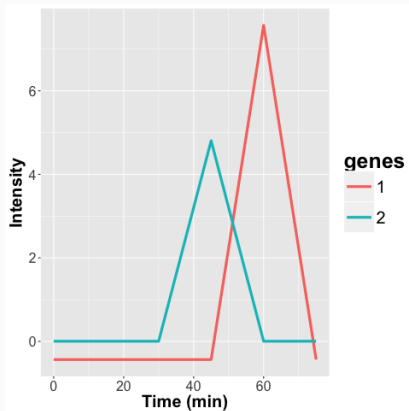
Irregular time sampling



**Figure 4:** Irregularly sampled time series data

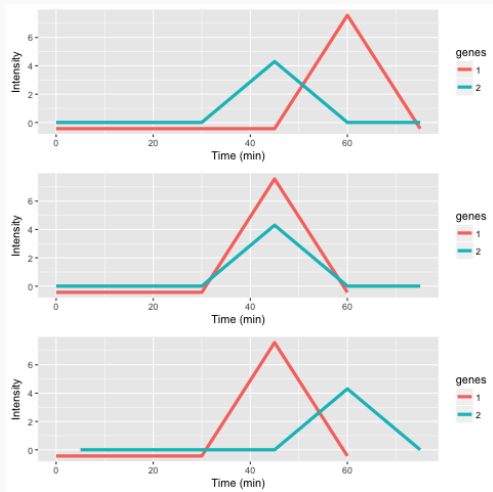
# Motivation

Delayed response (lags)



**Figure 5:** Gene 1 spikes after gene 2

# What is a Lag?



**Figure 6:** An example of the effects of applying different lags to genes 1 and 2. Gene 1 and 2 are not lagged in top row. Gene 1 with lag -1, gene 2 with no lags in middle row. Gene 1 with lag -1 and gene 2 with lag 1 in the bottom row.

# Method Overview

LPWC is composed of two steps:

- computing optimal lags for each gene
- computing final correlation matrix for all gene

General Formula

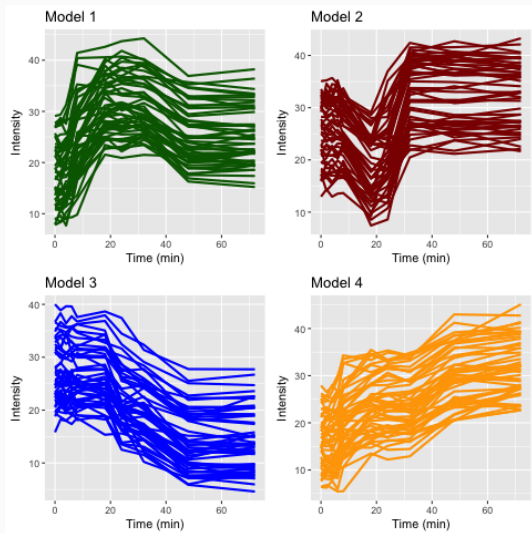
$$\text{corr}_{LPWC}(i, j, X_i, X_j) = \underbrace{\exp\left(\frac{-E(w)}{C}\right)}_{\text{penalty}} * \underbrace{\text{corr}_w(L^{X_i} Y_i, L^{X_j} Y_j, \exp\left(\frac{-w}{C}\right))}_{\text{weighted correlation}}$$

$$w = (L^{X_i} T_i - L^{X_j} T_j)^2$$



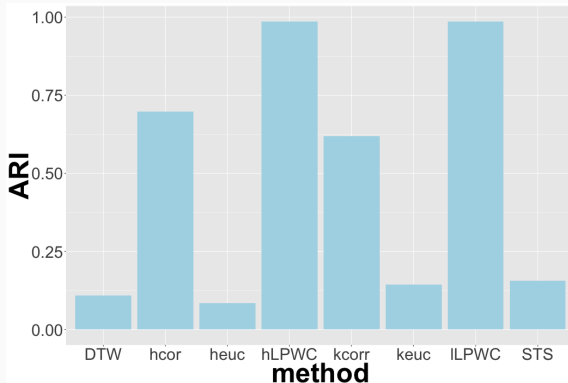
- Adjusted Rand Index (ARI): similarity between two data clusterings and adjusted for chance
- ARI score close to 1 indicates similar clusterings, score close to 0 otherwise

# Simulated Data



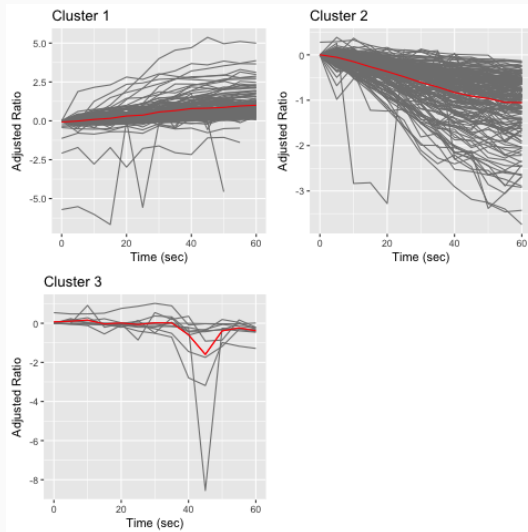
**Figure 7:** Four models simulated using ImpulseDE. Random noise was added to the model parameters to induce variation around a common trend.

## ARI Score for Simulated Data



**Figure 8:** ARI score for different clustering methods for the simulated data where the real clusters are known.

# Yeast Osmotic Stress Response Data



**Figure 9:** Clustering 344 phosphopeptides in yeast osmotic stress into 3 different clusters.

## Conclusion & Future Work

- Algorithm tackles the issue of irregular time samples and delayed responses
- R package available on CRAN (LPWC) and preprint on bioRxiv
- Allow missing data (imputation) and support mixed dataset with different time points
- Improve the optimal lag assignments

# Acknowledgements

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