ABC-MCMC for Network

Simulations

Data Analysis 0000 Discussion 00



College of Science - Department of Statistics Statistical Bioinformatics Center



Reverse Engineering Gene Networks Using Approximate Bayesian Computation (ABC) Rencontre de statistique autour des modèles hiérarchiques:

Université de Strasbourg

Andrea Rau

January 14, 2011



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Outline

1. Introduction

Gene regulatory networks

2. Approximate Bayesian Computation

- Background and motivation
- Monte Carlo approaches
- 3. ABC-MCMC for Networks
 - Simulation studies
 - Real data analysis: SOS DNA repair system in E. coli
- 4. Discussion

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Gene Expression

• Genes: Functional regions of DNA that encode proteins and RNA molecules

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Gene Expression

- Genes: Functional regions of DNA that encode proteins and RNA molecules
- Expression levels of thousands of genes can be measured using "high-throughput" technologies (e.g., microarrays, serial analysis of gene expression, next-generation sequencing)



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Time-Course Gene Expression

• Time-course gene expression data can elucidate information about *patterns* of relationships of gene expression in a cell



• Large number of genes, few biological replicates or time points... $N \ll P$ paradigm

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Gene Regulatory Networks

• Gene regulatory networks: set of genes that interact indirectly with one another through proteins called transcription factors (TF)



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Reverse Engineering Gene Regulatory Networks

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Reverse Engineering Gene Regulatory Networks

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Bayesian Framework

• Let observed time-course gene expression data be $\mathbf{y} = {\mathbf{y}_t : t = 1, ..., T}$, where $\mathbf{y}_t = (y_{t1}, ..., y_{tP})^T$.

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- Reverse engineering gene networks is a high dimensional problem: many possible gene-to-gene interactions, few time points and replicates ($P \ll N$)

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- Many network structures may yield similarly high likelihoods, so posterior distributions may be more informative about particular gene-to-gene interactions
- A priori biological information may be encoded into the prior distributions (network topology, sparsity, information about pathways from bioinformatics databases, ...)
- \Rightarrow Fit model $f(\mathbf{y}|\theta)$ to observed data \mathbf{y} , where parameters are also random variables following $\pi(\theta)$.
 - Conditional distribution of network edges given observed data is $\pi(\theta|\mathbf{y}) \propto f(\mathbf{y}|\theta)\pi(\theta)$

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Approximate Bayesan Computation (ABC)

• Without restrictive distributional assumptions on model parameters, likelihood may be difficult to calculate

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Approximate Bayesan Computation (ABC)

- Without restrictive distributional assumptions on model parameters, likelihood may be difficult to calculate
- Approximate Bayesian Computation: Sampling-based Bayesian approach to infer approximate posterior distribution $\pi(\Theta|\rho(\mathbf{y}^*, \mathbf{y}) \leq \epsilon)$ using simulated data \mathbf{y}^* , a distance function ρ , and tolerance ϵ

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- Approximate Bayesian Computation: Sampling-based Bayesian approach to infer approximate posterior distribution $\pi(\Theta|\rho(\mathbf{y}^*, \mathbf{y}) \leq \epsilon)$ using simulated data \mathbf{y}^* , a distance function ρ , and tolerance ϵ
 - First applied in population genetics problems (e.g., Pritchard *et al.*, 1999; Beaumont *et al.*, 2002)
 - Some approaches for biological networks (Ratmann *et al.*, 2007; Toni *et al.*, 2010)
 - Novel (and non-standard?) adaptation to reverse engineering gene regulatory networks

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 - Novel (and non-standard?) adaptation to reverse engineering gene regulatory networks
- Approximate when $\epsilon>0$ and equivalent to simulating from the prior when $\epsilon\to\infty$

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ABC Motivation



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ABC-MCMC (Marjoram et al., 2003)

 ABC-Markov chain Monte Carlo (MCMC): Construct a Markov chain (e.g., using Metropolis-Hastings algorithm) with approximate posterior distribution π(Θ|ρ(y^{*}, y) ≤ ε) as equilibrium distribution (Marjoram et al., 2003) → Details

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ABC-MCMC (Marjoram et al., 2003)

- ABC-Markov chain Monte Carlo (MCMC): Construct a Markov chain (e.g., using Metropolis-Hastings algorithm) with approximate posterior distribution π(Θ|ρ(y^{*}, y) ≤ ε) as equilibrium distribution (Marjoram et al., 2003) → Details
- Let $q(\cdot|\cdot)$ and $\pi(\cdot)$ be the transition and prior distributions, respectively.
- Given previous Θ^i , a proposed Θ^* is accepted at the iterations with $(i+1)^{\rm st}$ probability

$$\alpha = \min\left\{1, \frac{\pi(\Theta^{\star})q(\Theta^{i}|\Theta^{\star})}{\pi(\Theta^{i})q(\Theta^{\star}|\Theta^{i})}\mathbf{1}(\rho(\mathbf{y}^{\star}, \mathbf{y}) < \epsilon)\right\}$$

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Adapting ABC-MCMC to Networks

• Several adaptations must be made to the ABC-MCMC method of Marjoram et al. (2003) for reverse engineering gene regulatory networks:

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 - 2. Appropriate distance function ρ and tolerance ϵ to compare simulated (y^*) and observed (y) data
 - 3. Prior and proposal distributions for network structures

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Simulating \mathbf{y}^* for Network Θ^* (continuous)

Generally, we simulate gene expression at time t as a function of the gene expression at the previous time point:

$$\mathbf{y}_t^{\star} = f_t(\mathbf{y}_{t-1}, \Theta^{\star})$$
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Generally, we simulate gene expression at time t as a function of the gene expression at the previous time point:

$$\mathbf{y}_t^{\star} = f_t(\mathbf{y}_{t-1}, \Theta^{\star})$$

In practice, for continuous data (e.g., microarrays):

- Set $\mathbf{y}_1^\star = \mathbf{y}_1$.
- Generate one-step-ahead predictors based on first-order VAR model on gene expression for t = 2,..., T:

$$\mathbf{y}_t^{\star} = \Theta^{\star} \mathbf{y}_{t-1}$$

▶ Details

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Simulating \mathbf{y}^* for Network Θ^* (discrete)

For count data (e.g., serial analysis of gene expression, RNA sequencing):

- Set $\mathbf{y}_1^\star = \mathbf{y}_1$.
- $\mathbf{y}_t \sim \text{Poisson}(\boldsymbol{\lambda}_t)$, where $\boldsymbol{\lambda}_t = \boldsymbol{\pi}_t y_{\cdot t}$, $\sum_{i=1}^{P} \pi_{it} = 1$, and $y_{\cdot t} = \sum_{i=1}^{P} y_{it}$.

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Simulating \mathbf{y}^* for Network Θ^* (discrete)

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- Generate one-step-ahead predictors based on first-order VAR model on the *level* of gene expression for t = 2,..., T:

$$\begin{split} \tilde{\pi}_t^\star &= \exp\left\{ rac{1}{y_{\cdot t-1}} \Theta^\star \mathbf{y}_{t-1}
ight\} ext{ and } \pi_t^\star = rac{1}{\sum_{i=1}^P \tilde{\pi}_{it}^\star} \tilde{\pi}_t^\star \ \mathbf{y}_t^\star &\sim ext{Poisson}(\pi_t^\star y_{\cdot t}) \end{split}$$



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Distance Function and Tolerance

Distance functions (ρ):

• Canberra:
$$\rho(\mathbf{y}^{\star}, \mathbf{y}) = \sum_{t=1}^{T} \sum_{i=1}^{P} \frac{|y_{it}^{\star} - y_{it}|}{|y_{it}^{\star} + y_{it}|}$$

• Euclidean: $\rho(\mathbf{y}^{\star}, \mathbf{y}) = \sqrt{\sum_{t=1}^{T} \sum_{i=1}^{P} (y_{it}^{\star} - y_{it})^2}$
• Manhattan: $\rho(\mathbf{y}^{\star}, \mathbf{y}) = \sum_{t=1}^{T} \sum_{i=1}^{P} |y_{it}^{\star} - y_{it}|$

• Multivariate Time Series (MVT): $\rho(\mathbf{y}^{\star}, \mathbf{y}) = \frac{1}{T} \sum_{t=1}^{T} \left[(\mathbf{y}_t - \mathbf{y}_t^{\star}) - (\hat{\mathbf{y}}_t - \hat{\mathbf{y}}_t^{\star}) \right]' \hat{\Sigma}^{-1} \left[(\mathbf{y}_t - \mathbf{y}_t^{\star}) - (\hat{\mathbf{y}}_t - \hat{\mathbf{y}}_t^{\star}) \right]$

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Distance Function and Tolerance

Distance functions (ρ):

- Canberra: $\rho(\mathbf{y}^{\star}, \mathbf{y}) = \sum_{t=1}^{T} \sum_{i=1}^{P} \frac{|y_{it}^{\star} y_{it}|}{|y_{it}^{\star} + y_{it}|}$ • Euclidean: $\rho(\mathbf{y}^{\star}, \mathbf{y}) = \sqrt{\sum_{t=1}^{T} \sum_{i=1}^{P} (y_{it}^{\star} - y_{it})^2}$ • Manhattan: $\rho(\mathbf{y}^{\star}, \mathbf{y}) = \sum_{t=1}^{T} \sum_{i=1}^{P} |y_{it}^{\star} - y_{it}|$
- Multivariate Time Series (MVT):

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Tolerance (ϵ) :

+ $\epsilon=$ 1% quantile of distances ρ from 5000 random networks

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Network Proposals

• With networks, we must propose both a new structure and a new set of parameters

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Simulations

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Network Proposals

- With networks, we must propose both a new structure and a new set of parameters
- To facilitate simulation, we introduce as an auxiliary variable a $P \times P$ adjacency matrix G, where $G_{ij} = 1$ if gene j regulates gene i, and $G_{ij} = 0$ otherwise.
- Note that $G_{ij} = 0 \Leftrightarrow \Theta_{ij} = 0$ and $G_{ij} = 1 \Leftrightarrow \Theta_{ij} \neq 0$



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- Joint distribution of G and Θ may be seen as a completion to the marginal density of Θ

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Two-Step Proposal Distribution

• Two-step proposal distribution: $q(G^*|G^i)$ and $q(\Theta^*|\Theta^i, G^*)$:



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Data Analysis

Discussion 00

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Prior Distributions

• Gene regulatory networks typically sparse with spoke-and-hub structure and few regulators per gene (fan-in)



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Prior Distributions

• Gene regulatory networks typically sparse with spoke-and-hub structure and few regulators per gene (fan-in)



Prior distributions:

- $\pi(G)$ is uniform over all structures, with maximum fan-in of 5 or less
- $\pi(\Theta|G)$ is uniform

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ABC-MCMC Network Method

ABC-Net Algorithm:

0. Initialize Θ^i , G^i , i = 0.

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ABC-MCMC Network Method

- 0. Initialize Θ^i , G^i , i = 0.
- (a) Propose G* according to q(G|Gⁱ).
 (b) Propose Θ* according to q(Θ|Θⁱ, G*).

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ABC-MCMC Network Method

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- 2. Simulate \mathbf{y}^* from $f(\cdot | \Theta^*, G^*)$.

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ABC-MCMC Network Method

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, G^i , $i = 0$.

- (a) Propose G^{*} according to q(G|Gⁱ).
 (b) Propose Θ^{*} according to q(Θ|Θⁱ, G^{*}).
- 2. Simulate \mathbf{y}^* from $f(\cdot | \Theta^*, G^*)$.

3. Set
$$\{G^{i+1}, \Theta^{i+1}\} = \{G^*, \Theta^*\}$$
 with probability
 $\alpha = \min\{1, \frac{\pi(G^*)\pi(\Theta^*|G^*)q(G^i|G^*)q(\Theta^i|\Theta^*)}{\pi(G^i)\pi(\Theta^i|G^i)q(\Theta^*|\Theta^i)}\mathbf{1}[\rho(\mathbf{y}^*, \mathbf{y}) \le \epsilon]\}$
and $\{G^{i+1}, \Theta^{i+1}\} = \{G^i, \Theta^i\}$ with probability $1 - \alpha$.

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ABC-MCMC Network Method

ABC-Net Algorithm:

• Burn-in period, number of iterations, chain thinning, ... • Details

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Simulations: Raf Signalling Protein Pathway

• Simulations based on currently accepted gold-standard Raf signalling pathway (Sachs et al., 2005) in human immune system cells for 11 genes (20 total edges)



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Simulations: Raf Signalling Protein Pathway

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- Simulate T = 20 time points, R = 1 replicate using VAR model
- Run ABC-Net algorithm for 10 independent chains of length 1×10^6 with thinning interval of 50
- Use Gelman-Rubin statistic to assess convergence across chains

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ABC-Net Simulations

- 1. Choice of distance function ρ and tolerance ϵ
- 2. Suitability of VAR simulator for data generated with alternative models (nonlinear models, second-order models, and ordinary differential equations)
- 3. Sensitivity to prior distribution bounds

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Simulations I: Choice of ρ and ϵ

- Set ϵ to be the 1%, 5%, or 10% quantile of distances ρ from 5000 random networks



21 / 34

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Data Analysis

Discussion 00

Simulations II: Suitability of VAR Simulator

 Alternative models: first-order nonlinear VAR (VAR-NL(1)), second-order VAR (VAR(2)), second-order nonlinear VAR (VAR-NL(2)), and ordinary differential equation (ODE)



Area Under the Curve (By Model)

 troduction
 ABC-MCMC for Networks
 Simulations
 Data Analysis
 Discussion

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Simulations III: Sensitivity to prior distribution bounds

• Vary prior bounds $\pi(\Theta|G)$ between (-2,2), (-3,3), (-5,5) and (-10,10)



Convergence Assessment by Prior Bounds

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Simulations III: Prior bounds (-2,2)





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Data Analysis 0000 Discussion 00

Simulations III: Prior bounds (-2,2)





24 / 34

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Data Analysis 0000 Discussion 00

Simulations III: Prior bounds (-2,2)





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Data Analysis 0000 Discussion 00

- "Flexible" and "rigid" edges yield additional information about the dynamics of the network
 - Rigidity and flexibility are closely linked to the network dynamics, robustness, and sensitivity

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Simulations

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- Canberra, Euclidean, and Manhattan distances perform similarly in terms of AUC; MVT distance does not perform as well

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- Performance of ABC-Net deteriorates for alternative models when a VAR simulator is used
 - Alternative simulators may be used in situations where other models are known to be more appropriate

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Data Analysis 0000 Discussion 00

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 - Alternative simulators may be used in situations where other models are known to be more appropriate
- Wider prior bounds lead to convergence problems and may require more iterations

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Data Analysis

• Different inference methods are better suited to different tasks:

• Empirical Bayes Dynamic Bayesian Network (EBDBN) method (Rau et al. (2010)) is a hierarchical (empirical) Bayesian method for moderately sized networks (e.g., 50 - 100 genes):

$$\pi(\Theta|\mathbf{y},\hat{\psi}) \propto f(\mathbf{y}|\Theta)\pi(\Theta|\hat{\psi})\pi(\hat{\psi})$$

▶ Details

• ABC-Net algorithm may be used for detailed analyses of small, well-characterized networks (e.g., 10 - 20 genes)


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▶ Details

- ABC-Net algorithm may be used for detailed analyses of small, well-characterized networks (e.g., 10 20 genes)
- Using two algorithms on a common task can help elucidate the strengths and weaknesses of each one:
 - S.O.S. DNA repair system in Escherichia coli

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Data Analysis

Discussion 00

Data Analysis: S.O.S. DNA Repair System in E. coli

- S.O.S. DNA repair system of *Escherichia coli* (Ronen et al., 2002)
- 8 genes, with lexA as a master regulator that inhibits S.O.S. genes under normal conditions but activates them when DNA damage is sensed by recA ("single-input" module architecture)
- 50 time points, 1 replicate
- Maximum fan-in for ABC-Net method constrained to 2



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Results: S.O.S. DNA Repair System



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Data Analysis

Discussion 00

Results: S.O.S. DNA Repair System



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Results: S.O.S. DNA Repair System



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Data Analysis

Discussion 00

Discussion: S.O.S. DNA Repair System

- In S.O.S. system, lexA decreases very rapidly, so S.O.S. genes turn on at about the same time
 - Time-delay models (e.g., autoregressive models) show stronger link between recA and S.O.S. genes

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- S.O.S. DNA repair is a simple, yet sophisticated network \Rightarrow network is reacting to conditions within the cell

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Discussion: S.O.S. DNA Repair System

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 - Time-delay models (e.g., autoregressive models) show stronger link between recA and S.O.S. genes
- S.O.S. DNA repair is a simple, yet sophisticated network \Rightarrow network is reacting to conditions within the cell
- "Rigid" and "flexible" edges identified by the ABC-Net algorithm can help clarify results from other inference methods



• Inferring gene regulatory networks is intrinsically difficult: complex network topology, small number of replicates and time points, noise in expression measurements



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- Approximate Bayesian Computation methods can reveal information about the dynamics of biological systems from time-series gene expression data



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- Approximate Bayesian Computation methods can reveal information about the dynamics of biological systems from time-series gene expression data
- ABC-MCMC Network (ABC-Net) approach uses a simulation-based Bayesian method with few distributional assumptions to infer approximate posterior distributions in small networks

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Future Work

- Further examine components of ABC-Net method:
 - More sophisticated data simulators and techniques to identify optimal simulators for real data
 - Alternative and efficient network structure proposal schemes
 - Objective criterion to characterize approximate posterior distributions (e.g., introduce hierarchical prior on latent indicator variable *G* in ABC-Net method, and use local Bayes factor to quantitatively examine evidence of network edges)

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Simulations

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- Alternative and efficient network structure proposal schemes
- Objective criterion to characterize approximate posterior distributions (e.g., introduce hierarchical prior on latent indicator variable *G* in ABC-Net method, and use local Bayes factor to quantitatively examine evidence of network edges)
- Examine alternative simulators and distance functions for time series digital gene expression measures (e.g., RNA sequencing data)

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 - Alternative and efficient network structure proposal schemes
 - Objective criterion to characterize approximate posterior distributions (e.g., introduce hierarchical prior on latent indicator variable *G* in ABC-Net method, and use local Bayes factor to quantitatively examine evidence of network edges)
- Examine alternative simulators and distance functions for time series digital gene expression measures (e.g., RNA sequencing data)
- Develop statistical methods to combine results from multiple inference methods (i.e., consensus networks or model averaging)

ABC-MCMC for Networks

Simulations

Data Analysis 0000 Discussion 00

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Ph.D. advisor: Rebecca W. Doerge

Ph.D. committee members: Bruce Craig Jayanta Ghosh Alan Qi Florence Jaffrézic (INRA-GABI) Jean-Louis Foulley RWD research group My Truong Doug Crabill

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Simulations

Data Analysis 0000 Discussion 00

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Likelihood-Free MCMC

Theorem

Under suitable regularity conditions, $\pi(\Theta|\rho(\mathbf{y}, \mathbf{y}^*) \leq \epsilon)$ is the stationary distribution of the chain.

Likelihood-Free MCMC

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Under suitable regularity conditions, $\pi(\Theta|\rho(\mathbf{y}, \mathbf{y}^*) \leq \epsilon)$ is the stationary distribution of the chain.

Let $r(\Theta \to \Theta^*)$ be the transition mechanism of the chain. We must check whether $f(\Theta|\rho(\mathbf{y}^*, \mathbf{y}) \le \epsilon)r(\Theta \to \Theta^*) = f(\Theta^*|\rho(\mathbf{y}^*, \mathbf{y}) \le \epsilon)r(\Theta^* \to \Theta)$.

Proof. Without loss of generality, choose $\Theta^{\star} \neq \Theta$ such that

$$rac{\pi(\Theta^{\star})q(\Theta|\Theta^{\star})}{\pi(\Theta)q(\Theta^{\star}|\Theta)} \leq 1$$

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Detailed balance equation:

 $f(\Theta|
ho(\mathbf{y}^{\star},\mathbf{y})\leq\epsilon)r(\Theta
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Proof. Without loss of generality, choose $\Theta^{\star} \neq \Theta$ such that

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$$\begin{split} f(\Theta|\rho(\mathbf{y}^{\star},\mathbf{y}) &\leq \epsilon) r(\Theta \to \Theta^{\star}) = \\ &= f(\Theta|\rho(\mathbf{y}^{\star},\mathbf{y}) \leq \epsilon) q(\Theta^{\star}|\Theta) \mathbb{P}\left[\rho(\mathbf{y}^{\star},\mathbf{y}) \leq \epsilon|\Theta^{\star}\right] \alpha(\Theta,\Theta^{\star}) \end{split}$$

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- One-step-ahead predictors: $\mathbf{y}^{\star} = \Theta^{\star} \mathbf{y}_{t-1}$
 - Suppose we have complete knowledge from the past (y_{t-1}) and we want to predict (simulate) expression at time t based on the current network Θ*: y_t^{*} = ŷ_t = E(y_t|y_{t-1}, Θ^{*}).
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- Marjoram *et al.* (2003): DNA sequences simulated using coalescent trees



LFN Implementation Details

• Burn-in period

Appendix

- Cooling procedure: Temper acceptance with exponential cooling scheme, starting at some initial temperature ϵ_0 and cooling to $\epsilon_{i+1} = \lambda \epsilon_i$ until the minimal temperature $\epsilon_{\min} = \epsilon$ is reached. We use $\lambda = 0.90$ and set $\epsilon_0 = \epsilon \lambda^{-10}$.
- Use each ϵ_i for 200 iterations, then cool to next value.
- If ϵ_{\min} is reached and the acceptance rate for the chain \leq 1%, the burn-in period is reinitialized.

LFN Implementation Details

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 - If ϵ_{\min} is reached and the acceptance rate for the chain \leq 1%, the burn-in period is reinitialized.
- Chain length:
 - 10 chains for 1×10^6 iterations each (1 $\times 10^7$ iterations total)
 - Thinning interval of 50 (2 \times 10 5 remaining iterations)
 - Inference made on samples corresponding to smallest 1% of $\rho({\bf y}^{\star}, {\bf y})$ (2000 iterations)



Appendix

Approximate Bayesian Methods I Empirical Bayes Dynamic Bayesian Network (EBDBN) Algorithm

• Parameters Θ (i.e., network edges) may be related to one another

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Empirical Bayes Dynamic Bayesian Network (EBDBN) Algorithm

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- Idea: Use observed data ${f y}$ to estimate ψ
- Common parametric EB models (based on conjugate distributions) include Poisson-Gamma, Beta-binomial, multinomial-Dirichlet, and **Gaussian-Gaussian**
- Let **y**_t and **x**_t be observed gene expression and unobserved hidden states measured at time *t*:

$$\begin{aligned} \mathbf{x}_t &= \mathbf{A}\mathbf{x}_{t-1} + \mathbf{B}\mathbf{y}_{t-1} + \mathbf{w}_t \\ \mathbf{y}_t &= \mathbf{C}\mathbf{x}_t + \mathbf{\Theta}\mathbf{y}_{t-1} + \mathbf{v}_t \\ \mathbf{w}_t &\sim \mathcal{N}(0, I), \mathbf{v}_t \sim \mathcal{N}(0, V^{-1})) \end{aligned}$$

Empirical Bayes Dynamic Bayesian Network (EBDBN): Rau *et al.*, 2010

Let $\mathbf{y} = {\{\mathbf{y}_t\}_{t=1,...,T}}$ be observed gene expression and $\mathbf{x} = {\{\mathbf{x}_t\}_{t=1,...,T}}$ be unobserved hidden states measured at the same time points.
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Let $\mathbf{y} = {\{\mathbf{y}_t\}_{t=1,...,T}}$ be observed gene expression and $\mathbf{x} = {\{\mathbf{x}_t\}_{t=1,...,T}}$ be unobserved hidden states measured at the same time points.

• Linear Gaussian state space model:

$$\mathbf{x}_{t} = \mathbf{A}\mathbf{x}_{t-1} + \mathbf{B}\mathbf{y}_{t-1} + \mathbf{w}_{t}$$
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