Support vector machines, Kernel methods, and Applications in bioinformatics

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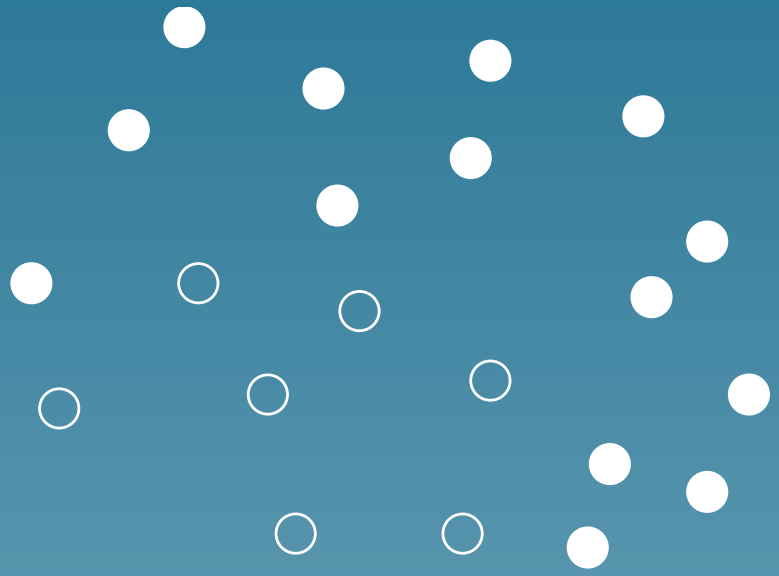
Overview

1. Support Vector Machines and kernel methods
2. Application: Protein remote homology detection
3. Application: Virtual screening of chemical compounds
4. Application: Extracting pathway activity from gene expression data

Partie 1

Support Vector Machines (SVM) and Kernel Methods

The pattern recognition problem



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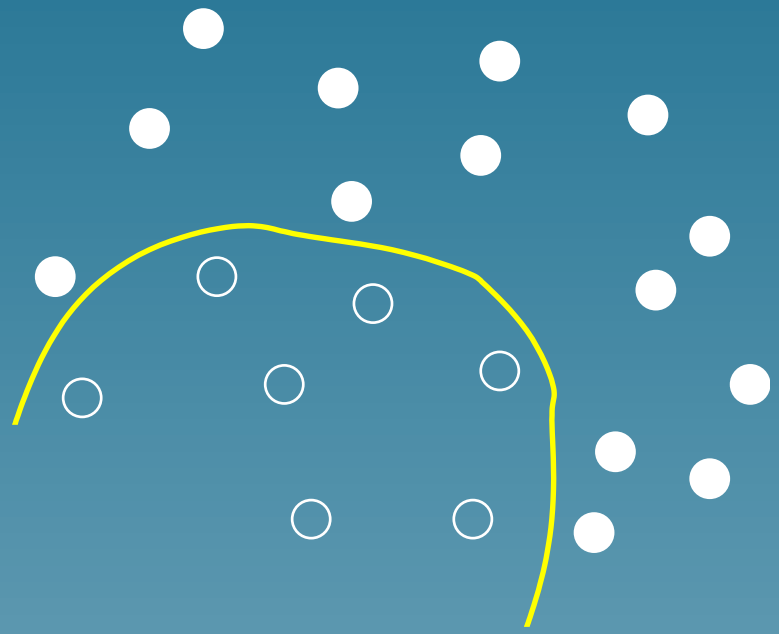

- Learn from labelled examples a discrimination rule

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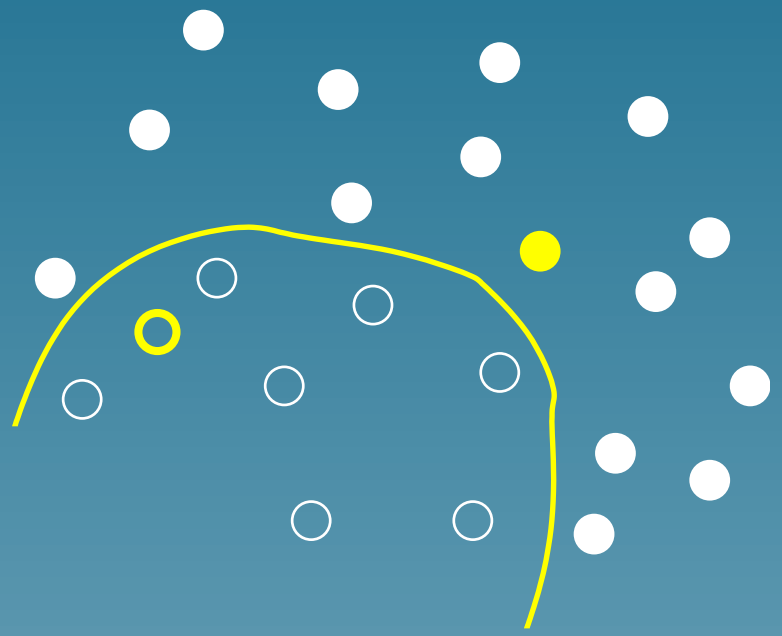
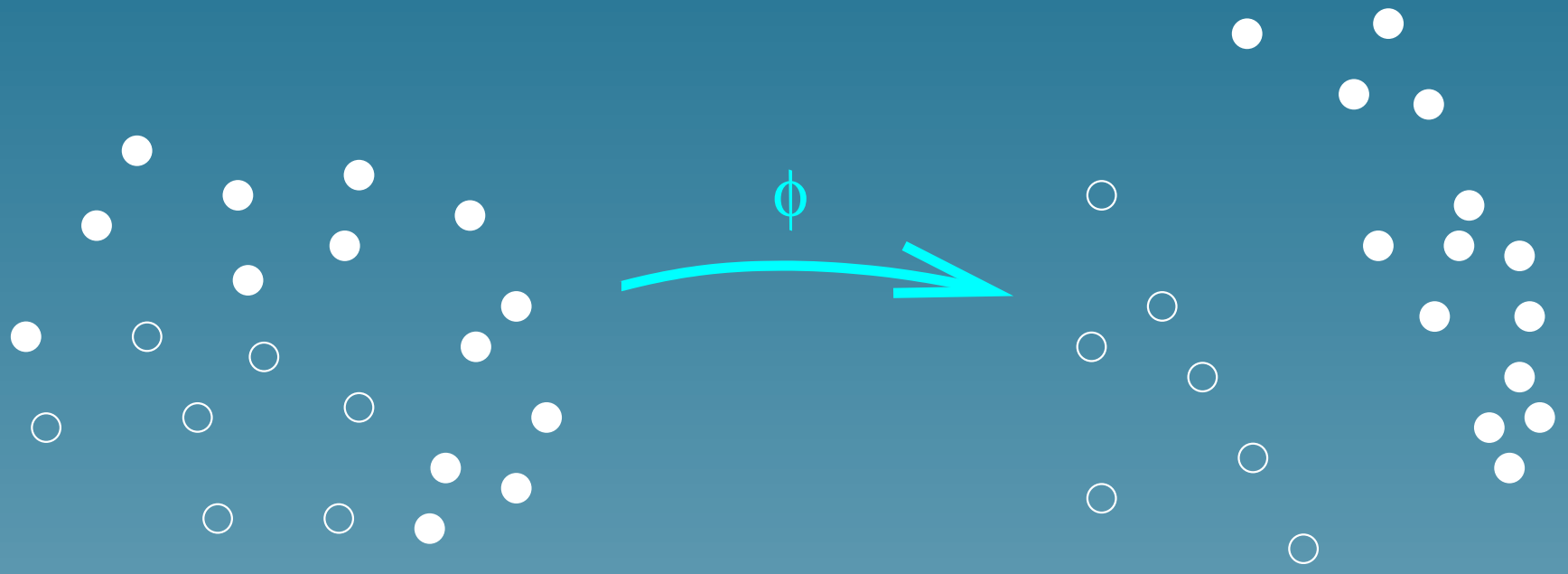


- Learn from labelled examples a discrimination rule
- Use it to predict the class of new points

Pattern recognition examples

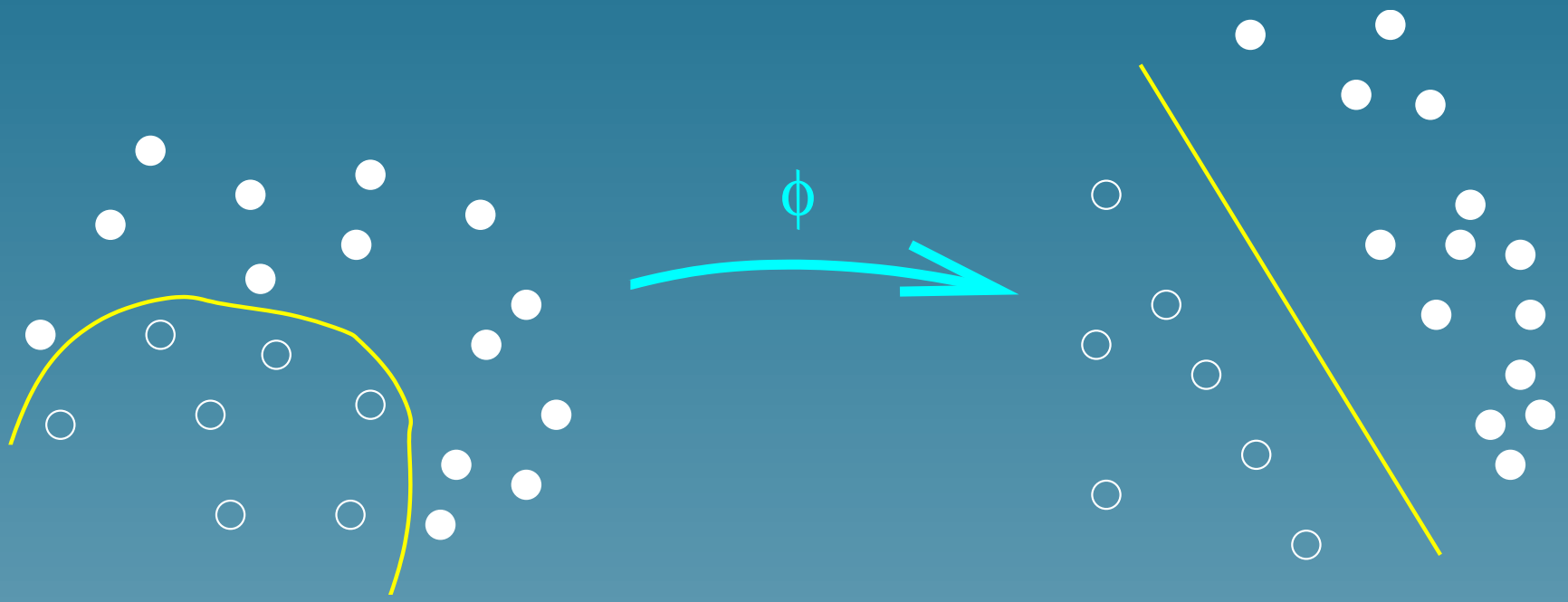
- Medical diagnosis (e.g., from microarrays)
- Drugability/activity of chemical compouds
- Gene function, structure, localization
- Protein interactions

Support Vector Machines for pattern recognition



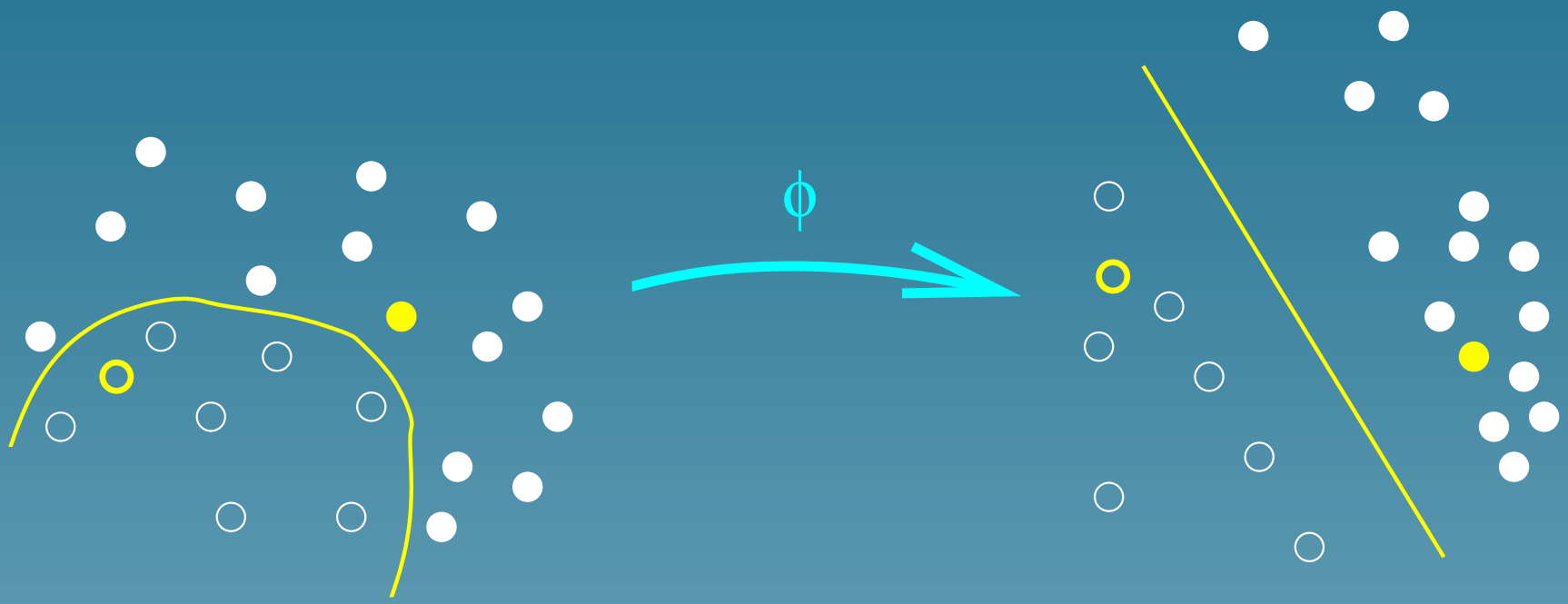
- Object x represented by the vector $\Phi(\vec{x})$ (feature space)

Support Vector Machines for pattern recognition



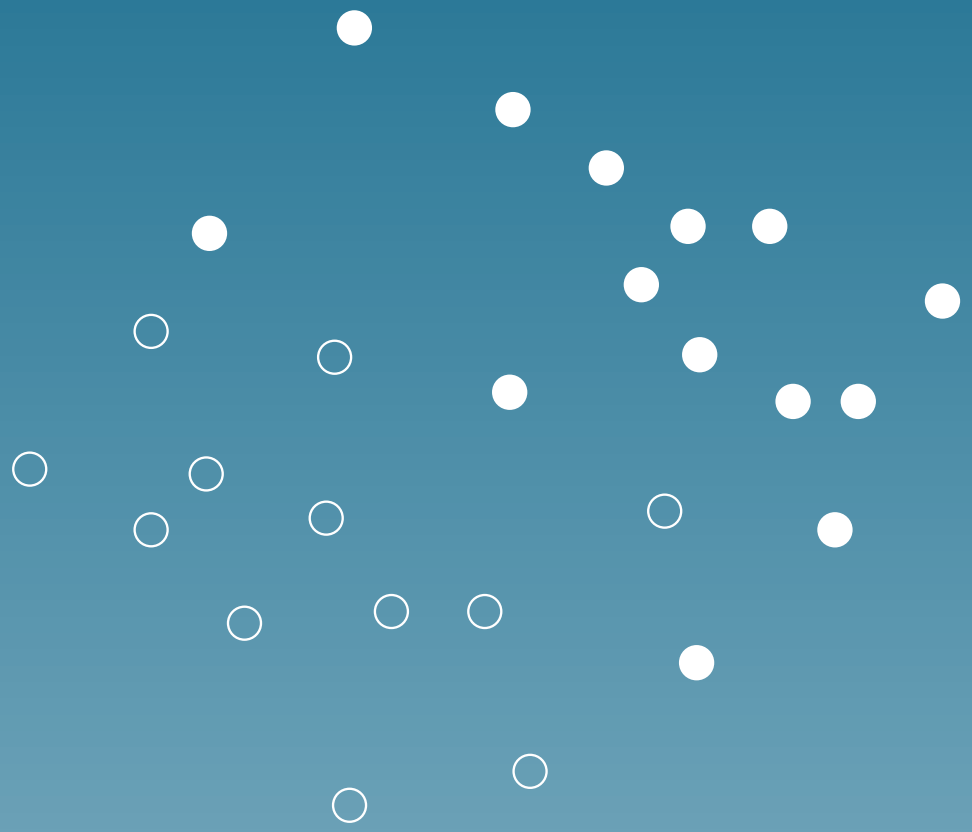
- Object x represented by the vector $\Phi(\vec{x})$ (feature space)
- Linear separation in the feature space

Support Vector Machines for pattern recognition



- Object x represented by the vector $\Phi(\vec{x})$ (feature space)
- Linear separation with large margin in the feature space

Large margin separation



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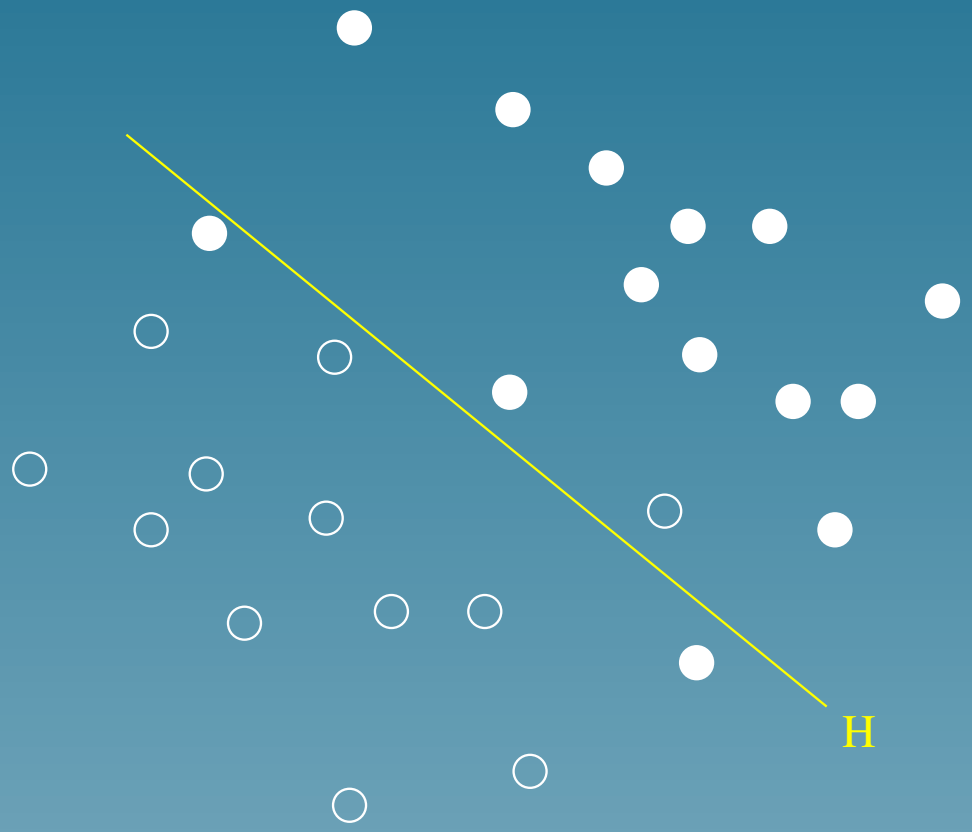
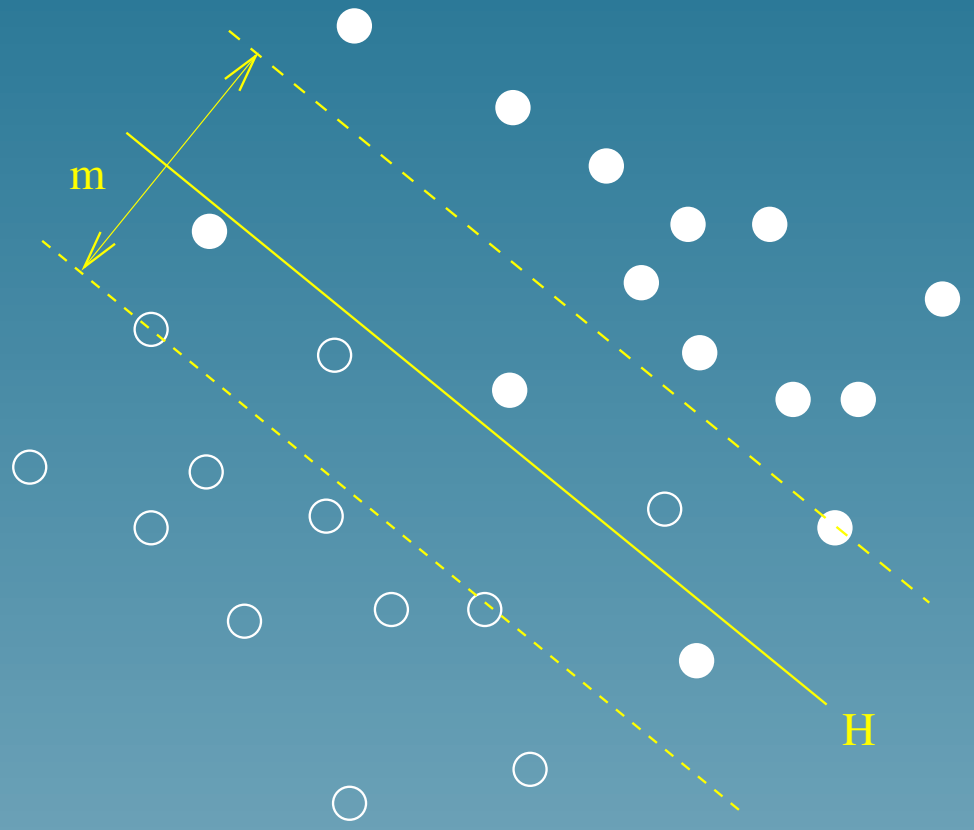
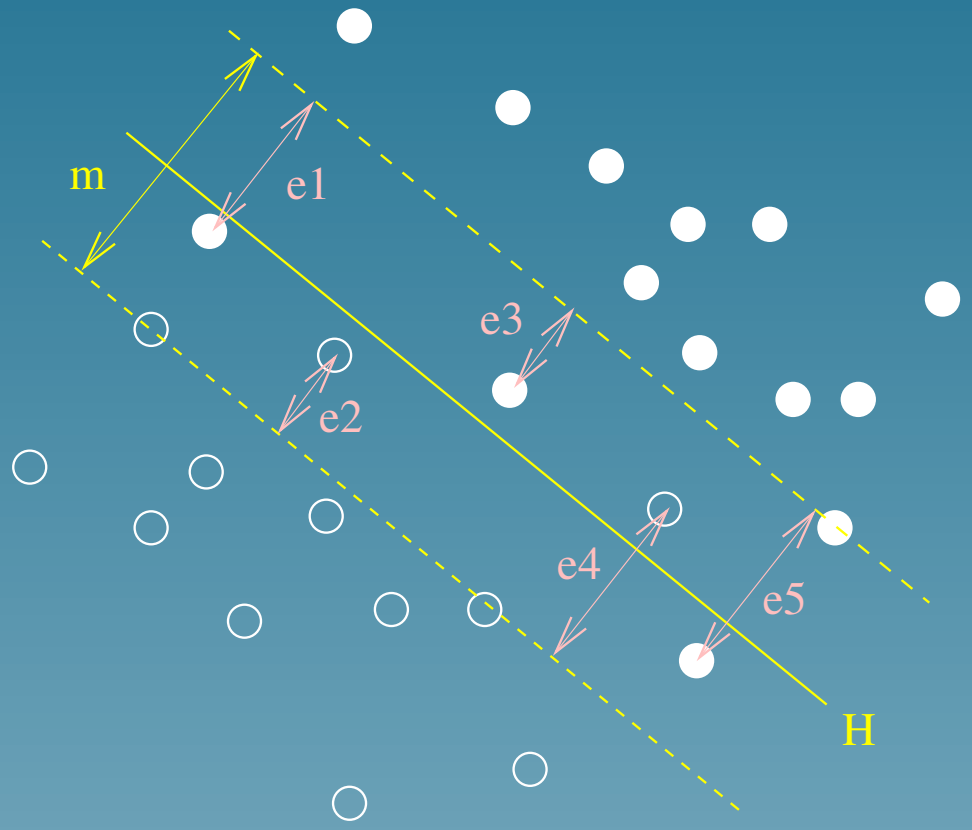


Large margin separation



Large margin separation



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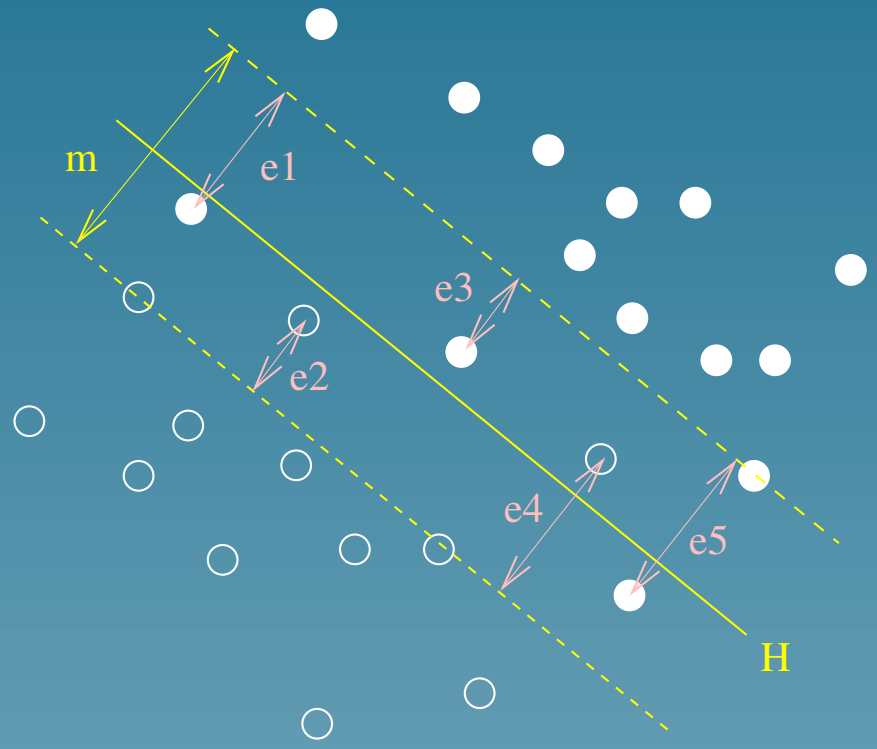


$$\min_{H,m} \left\{ \frac{1}{m^2} + C \sum_i e_i \right\}$$

Dual formulation

The classification of a new point x is the sign of:

$$f(x) = \sum_i \alpha_i K(x, x_i) + b,$$

where α_i solves:

$$\begin{cases} \max_{\vec{\alpha}} \sum_{i=1}^{n} \alpha_i - \frac{1}{2} \sum_{i,j=1}^{n} \alpha_i \alpha_j y_i y_j K(x_i, x_j) \\ \forall i = 1, \ldots, n \quad 0 \leq \alpha_i \leq C \\ \sum_{i=1}^{n} \alpha_i y_i = 0 \end{cases}$$

with the notation:

$$K(x, x') = \Phi(\vec{x}).\Phi(\vec{x'})$$

The kernel trick for SVM

- The separation can be found without knowing $\Phi(x)$. Only the kernel matters:

$$K(x, y) = \Phi(\vec{x}).\Phi(\vec{y})$$

- Simple kernels $K(x, y)$ can correspond to complex $\vec{\Phi}$
- SVM work with any sort of data as soon as a kernel is defined

Kernel examples

- Linear :

$$K(x, x') = x.x'$$

- Polynomial :

$$K(x, x') = (x.x' + c)^d$$

- Gaussian RBf :

$$K(x, x') = \exp\left(-\frac{||x - x'||^2}{2\sigma^2}\right)$$

Kernels

For any set $\mathcal{X}$, a function $K : \mathcal{X} \times \mathcal{X} \to \mathbb{R}$ is a kernel iff:

- it is symetric :

$$K(x, y) = K(y, x),$$

- it is positive semi-definite:

$$\sum_{i,j} a_i a_j K(x_i, x_j) \geq 0$$

for all $a_i \in \mathbb{R}$ and $x_i \in \mathcal{X}$

Advantages of SVM

- Works well on real-world applications
- Large dimensions, noise OK (?)
- Can be applied to any kind of data as soon as a kernel is available

Examples: SVM in bioinformatics

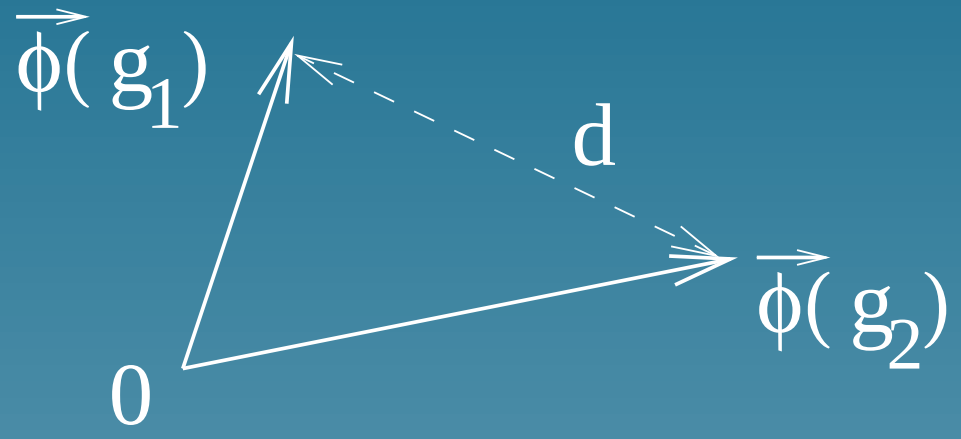
- Gene functional classification from microarry: Brown et al. (2000), Pavlidis et al. (2001)
- Tissue classification from microarray: Mukherje et al. (1999), Furey et al. (2000), Guyon et al. (2001)
- Protein family prediction from sequence: Jaakkoola et al. (1998)
- Protein secondary structure prediction: Hua et al. (2001)
- Protein subcellular localization prediction from sequence: Hua et al. (2001)

Kernel methods

Let $K(x, y)$ be a given kernel. Then is it possible to perform other linear algorithms implicitly in the feature space such as:

- Compute the distance between points
- Principal component analysis (PCA)
- Canonical correlation analysis (CCA)

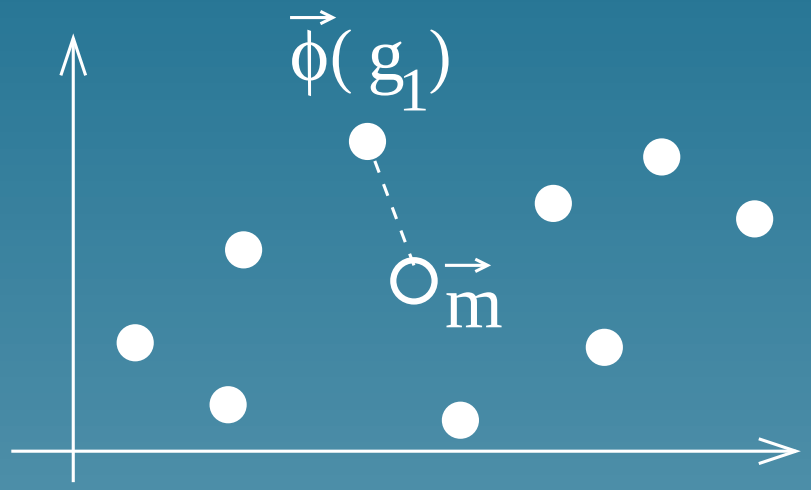
Compute the distance between objects



$$
\begin{aligned}
d(g_1, g_2)^2 &= \|\vec{\Phi}(g_1) - \vec{\Phi}(g_2)\|^2 \\
&= \left(\vec{\Phi}(g_1) - \vec{\Phi}(g_2)\right) . \left(\vec{\Phi}(g_1) - \vec{\Phi}(g_2)\right) \\
&= \vec{\Phi}(g_1).\vec{\Phi}(g_1) + \vec{\Phi}(g_2).\vec{\Phi}(g_2) - 2\vec{\Phi}(g_1).\vec{\Phi}(g_2)
\end{aligned}
$$

$$
d(g_1, g_2)^2 = K(g_1, g_1) + K(g_2, g_2) - 2K(g_1, g_2)
$$

Distance to the center of mass

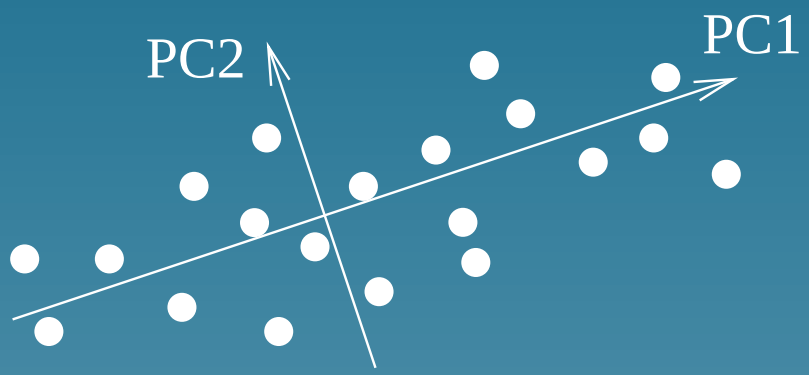


Center of mass: $\vec{m} = \frac{1}{N}\sum_{i=1}^{N} \vec{\Phi}(g_i)$, hence:

$$\|\vec{\Phi}(g_1) - \vec{m}\|^2 = \vec{\Phi}(g_1).\vec{\Phi}(g_1) - 2\vec{\Phi}(g_1).\vec{m} + \vec{m}.\vec{m}$$

$$= K(g_1, g_1) - \frac{2}{N}\sum_{i=1}^{N} K(g_1, g_i) + \frac{1}{N^2}\sum_{i,j=1}^{N} K(g_i, g_j)$$

Principal component analysis

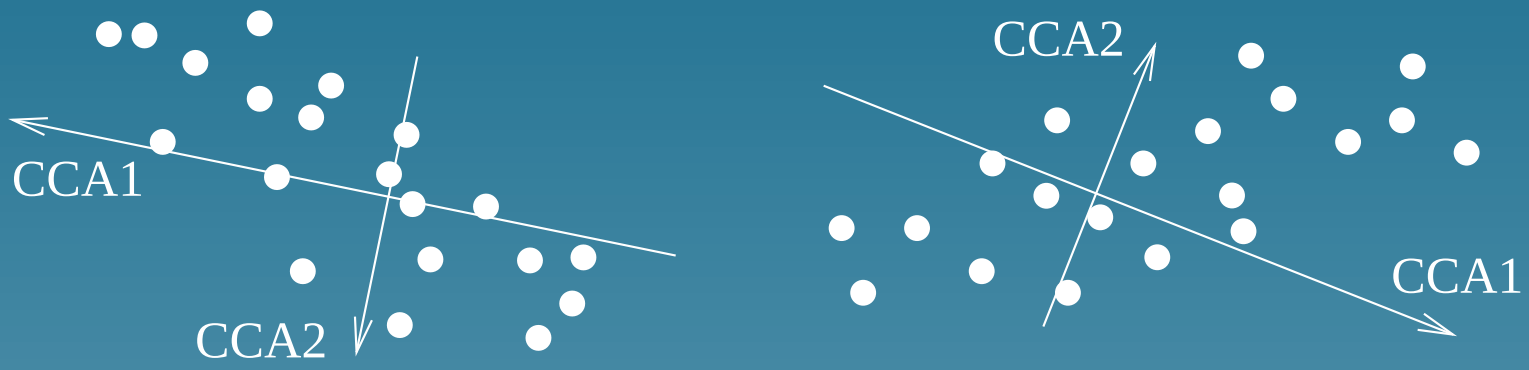


It is equivalent to find the eigenvectors of

$$K = \left(\vec{\Phi}(g_i).\vec{\Phi}(g_j)\right)_{i,j=1\ldots N}$$
$$= \left(K(g_i, g_j)\right)_{i,j=1\ldots N}$$

Useful to project the objects on small-dimensional spaces (feature extraction).

Canonical correlation analysis



K_1 and K_2 are two kernels for the same objects. CCA can be performed by solving the following generalized eigenvalue problem:

$$\begin{pmatrix} 0 & K_1K_2 \\ K_2K_1 & 0 \end{pmatrix} \vec{\xi} = \rho \begin{pmatrix} K_1^2 & 0 \\ 0 & K_2^2 \end{pmatrix} \vec{\xi}$$

Useful to find correlations between different representations of the same objects (ex: genes, ...)

Part 2

Local alignment kernel for strings

(with S. Hiroto, N. Ueda, T. Akutsu, preprint 2003)

Motivations

- Develop a kernel for strings adapted to protein / DNA sequences
- Several methods have been adopted in bioinformatics to measure the similarity between sequences... but are not valid kernels
- How to mimic them?

Related work

- Spectrum kernel (Leslie et al.):

$$K(x_1 \dots x_m, y_1 \dots y_n) = \sum_{i=1}^{m-k} \sum_{j=1}^{n-k} \delta(x_i \dots x_{i+k}, y_j \dots y_{j+k}).$$

Related work

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- Fisher kernel (Jaakkola et al.): given a statistical model $\left(p_\theta, \theta \in \Theta \subset \mathbb{R}^d\right)$:

$$\phi(x) = \nabla_\theta \log p_\theta(x)$$

and use the Fisher information matrix.

Local alignment

- For two strings x and y, a local alignment π with gaps is:

- The score is:

$$s(x, y, \pi) = s(E, E) + s(F, F) + s(G, G) + s(I, I) - s(gaps)$$

Smith-Waterman (SW) score

$$SW(x,y) = \max_{\pi \in \Pi(x,y)} s(x,y,\pi)$$

- Computed by dynamic programming
- Not a kernel in general

Convolution kernels (Haussler 99)

- Let K_1 and K_2 be two kernels for strings
- Their convolution is the following valid kernel:

$$K_1 \star K_2(x, y) = \sum_{x_1 x_2 = x, y_1 y_2 = y} K_1(x_1, y_1) K_2(x_2, y_2)$$

3 basic kernels

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$$K_a^{(\beta)}(x, y) = \begin{cases} 0 & \text{if } |x| \neq 1 \text{ or } |y| \neq 1, \\ \exp\left(\beta s(x, y)\right) & \text{otherwise} \end{cases}$$

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- For gaps:

$$K_g^{(\beta)}(x, y) = \exp\left[\beta\left(g(|x|) + g(|y|)\right)\right]$$

Combining the kernels

- Detecting local alignments of exactly n residues:

$$K_{(n)}^{(\beta)}(x,y) = K_0 \star \left(K_a^{(\beta)} \star K_g^{(\beta)} \right)^{(n-1)} \star K_a^{(\beta)} \star K_0.$$

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- Considering all possible local alignments:

$$K_{LA}^{(\beta)} = \sum_{i=0}^{\infty} K_{(i)}^{(\beta)}.$$

Properties

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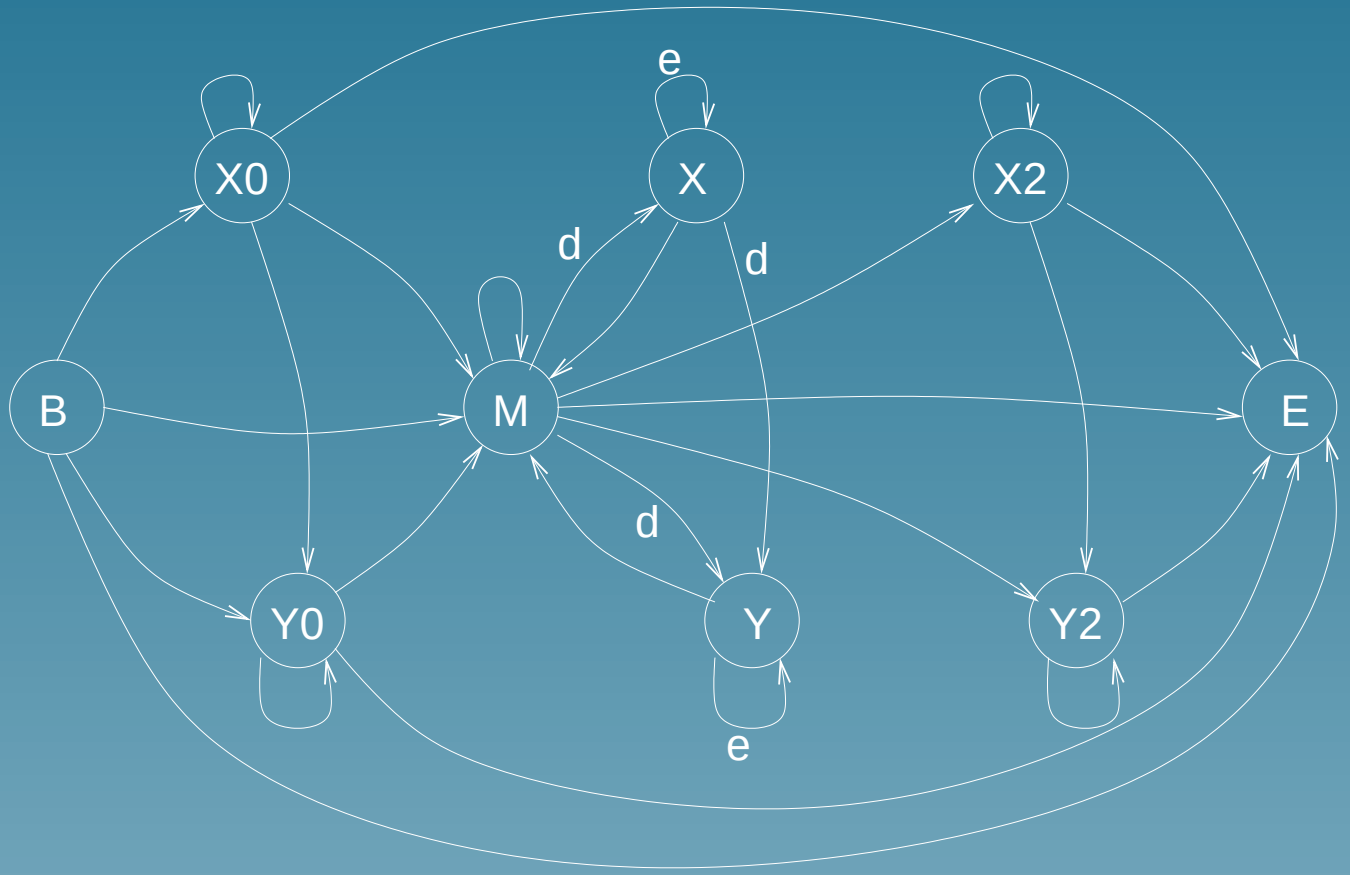
$$\lim_{\beta \to +\infty} \frac{1}{\beta} \ln K_{LA}^{(\beta)}(x,y) = SW(x,y).$$

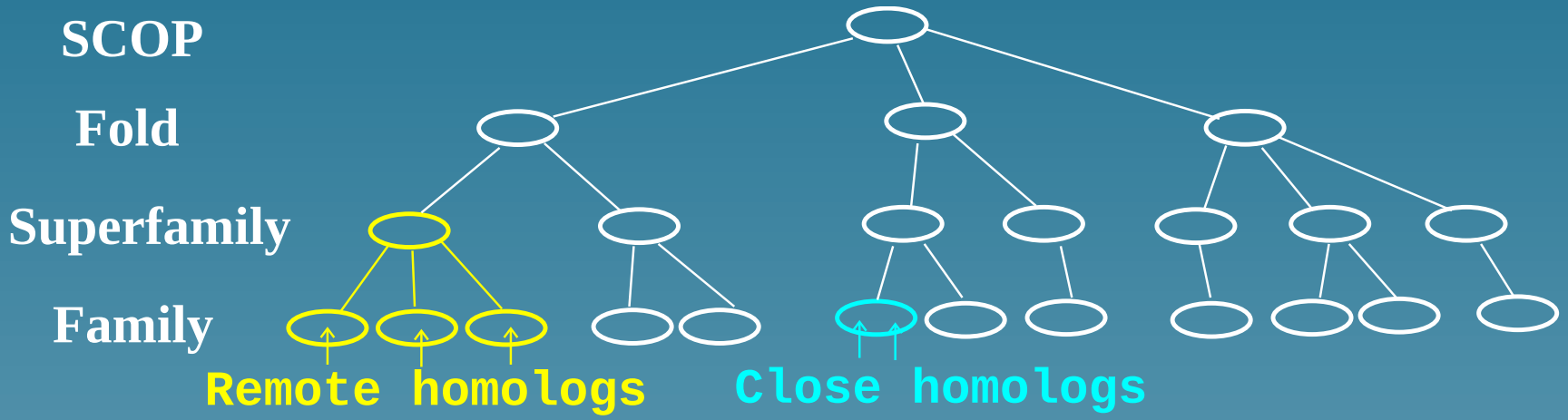
Kernel computation



Application: remote homology detection

- Same structure/function but sequence diverged
- Remote homology can not be found by direct sequence similarity

SCOP database



A benchmark experiment

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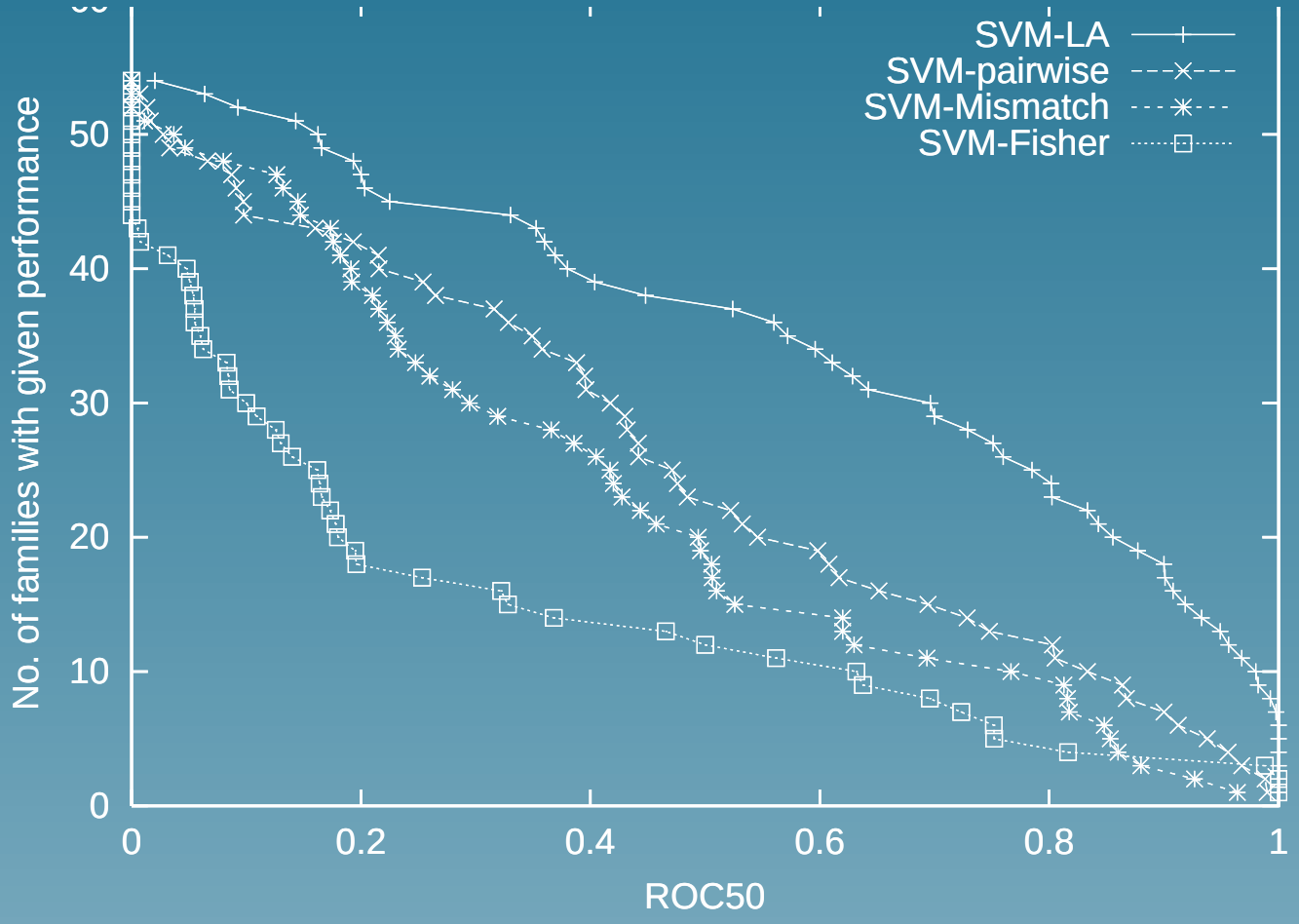
- Can we predict the superfamily of a domain if we have not seen any member of its family before?
- During learning: remove a family and learn the difference between the superfamily and the rest
- Then, use the model to test each domain of the family removed

SCOP superfamily recognition benchmark

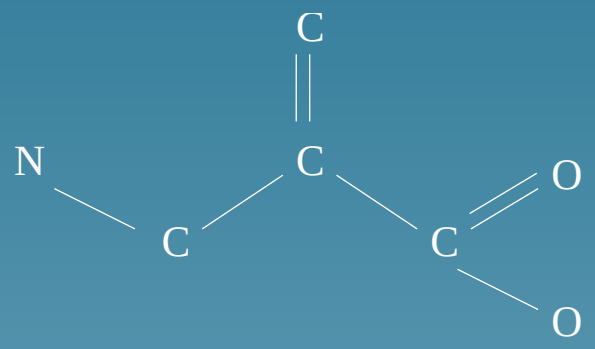


Partie 3

Virtual screening of small molecules

The problem

- Objects = chemical compounds (formula, structure..)



- Problem = predict their:
  - ⋆ drugability
  - ⋆ pharmacocinetics
  - ⋆ activity on a target etc...

Classical approaches

- Use molecular descriptors to represent the compouds as vectors
- Select a limited numbers of relevant descriptors
- Use linear regression, NN, nearest neighbour etc...

SVM approach

- We need a kernel $K(c_1, c_2)$ between compounds

SVM approach

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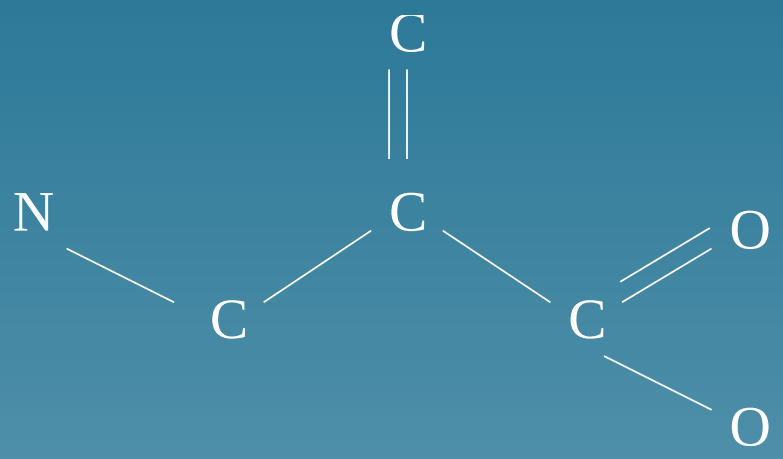
SVM approach

- We need a kernel $K(c_1, c_2)$ between compounds
- One solution: inner product between vectors
- Alternative solution: define a kernel directly using graph comparison tools

Example: graph kernel (Kashima et al., 2003)



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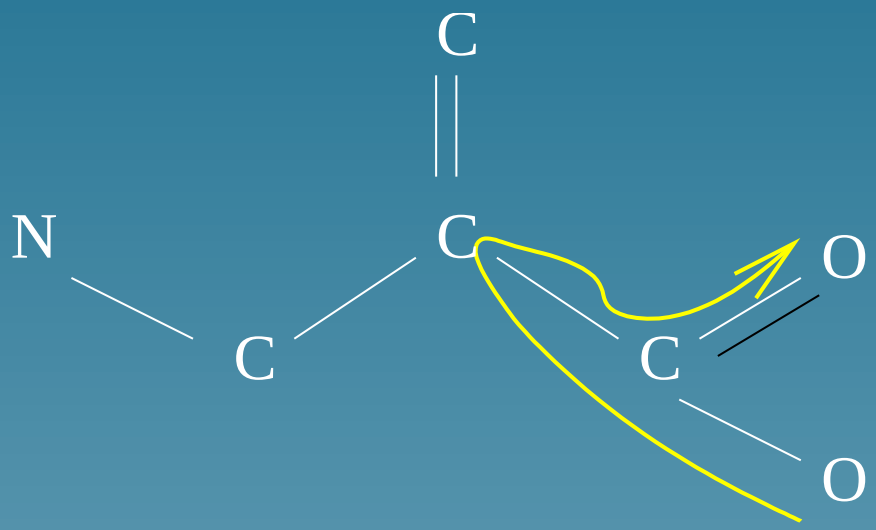
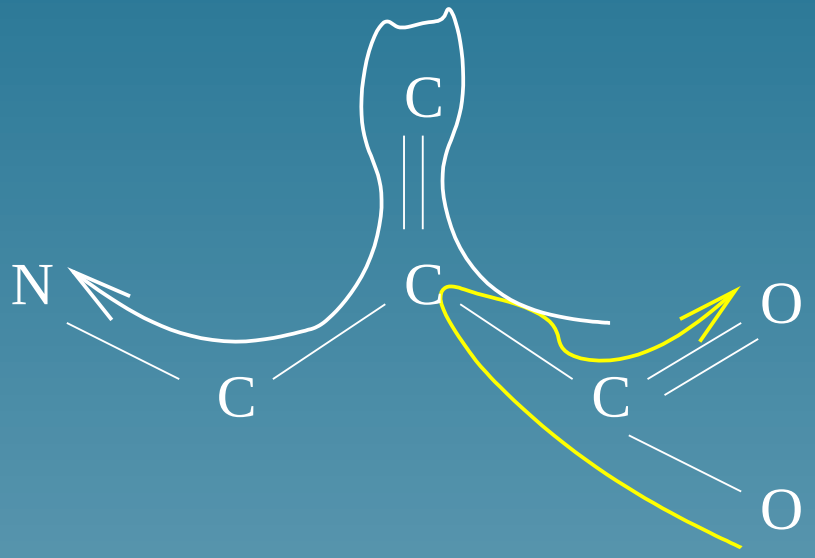
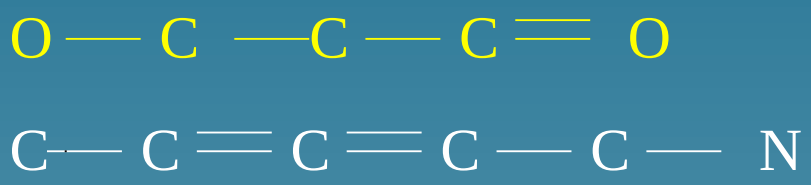


Extract random paths

Example: graph kernel (Kashima et al., 2003)





Extract random paths

Example: graph kernel (Kashima et al., 2003)

- Let H_1 be a random path of a compound c_1
- Let H_2 be a random path of a compound c_2
- The following is a valid kernel:

$$K(c_1, c_2) = \mathsf{Prob}(H_1 = H_2).$$

Remarks

- Interesting preliminary results in mutagenesis prediction (benchmark dataset)

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- Two compounds are compared in terms of their common substructures

Remarks

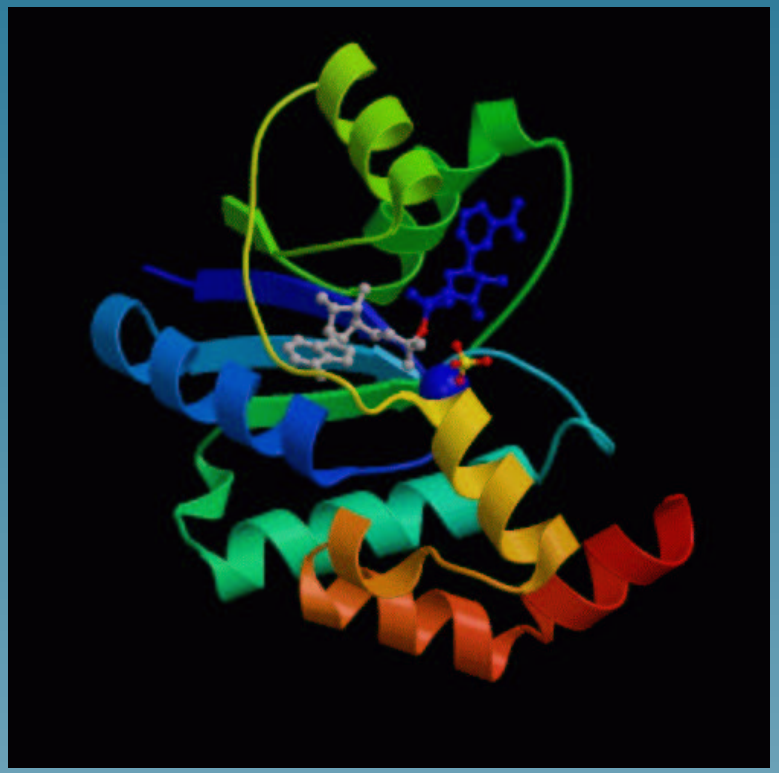
- Interesting preliminary results in mutagenesis prediction (benchmark dataset)
- Two compounds are compared in terms of their common substructures
- What about kernels for the 3D structure?

Part 4

Detecting pathway activity from microarray data

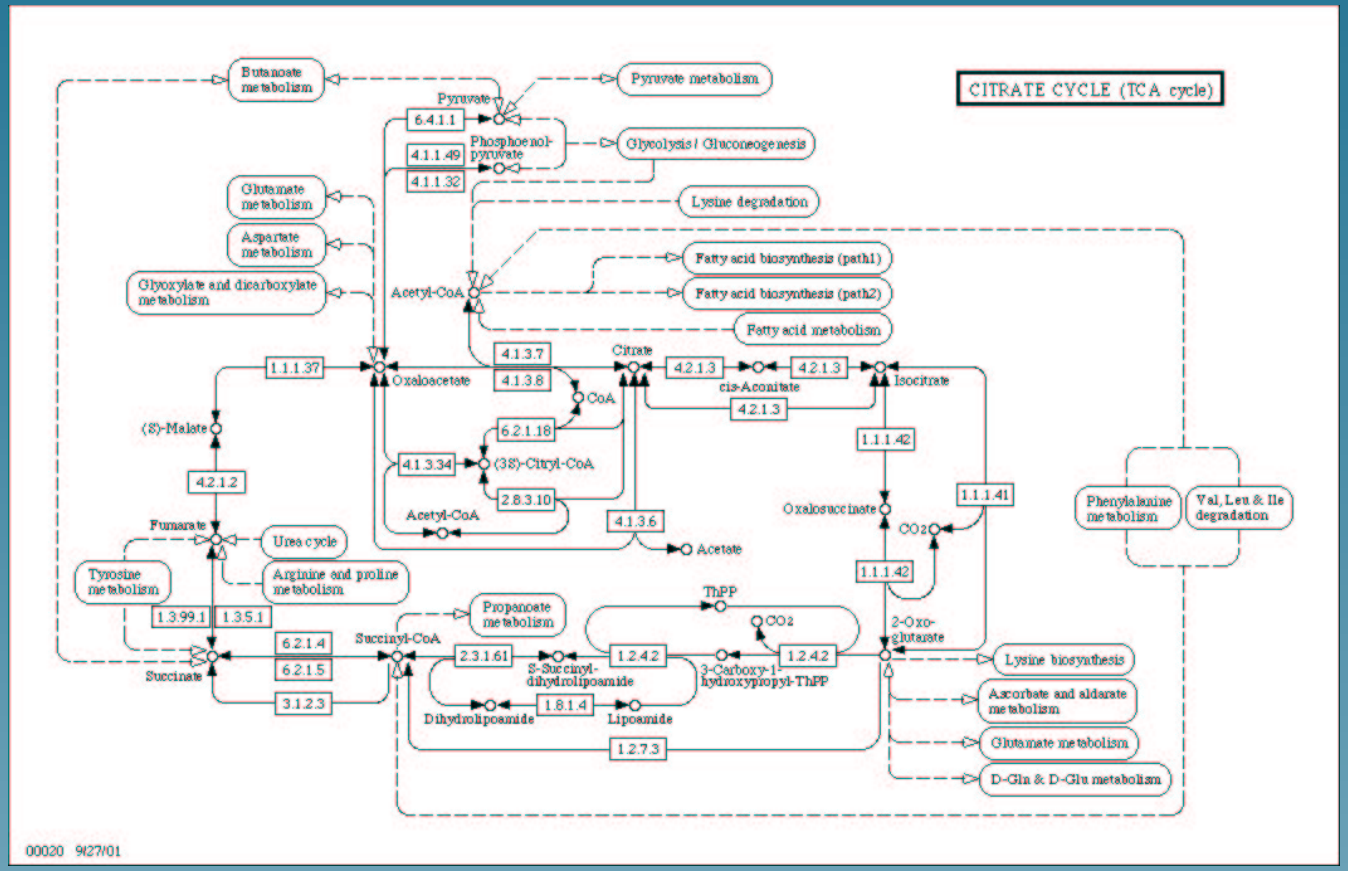
(with M. Kanehisa, *ECCB 2003*)

Genes encode proteins which can catalyse chemical reations



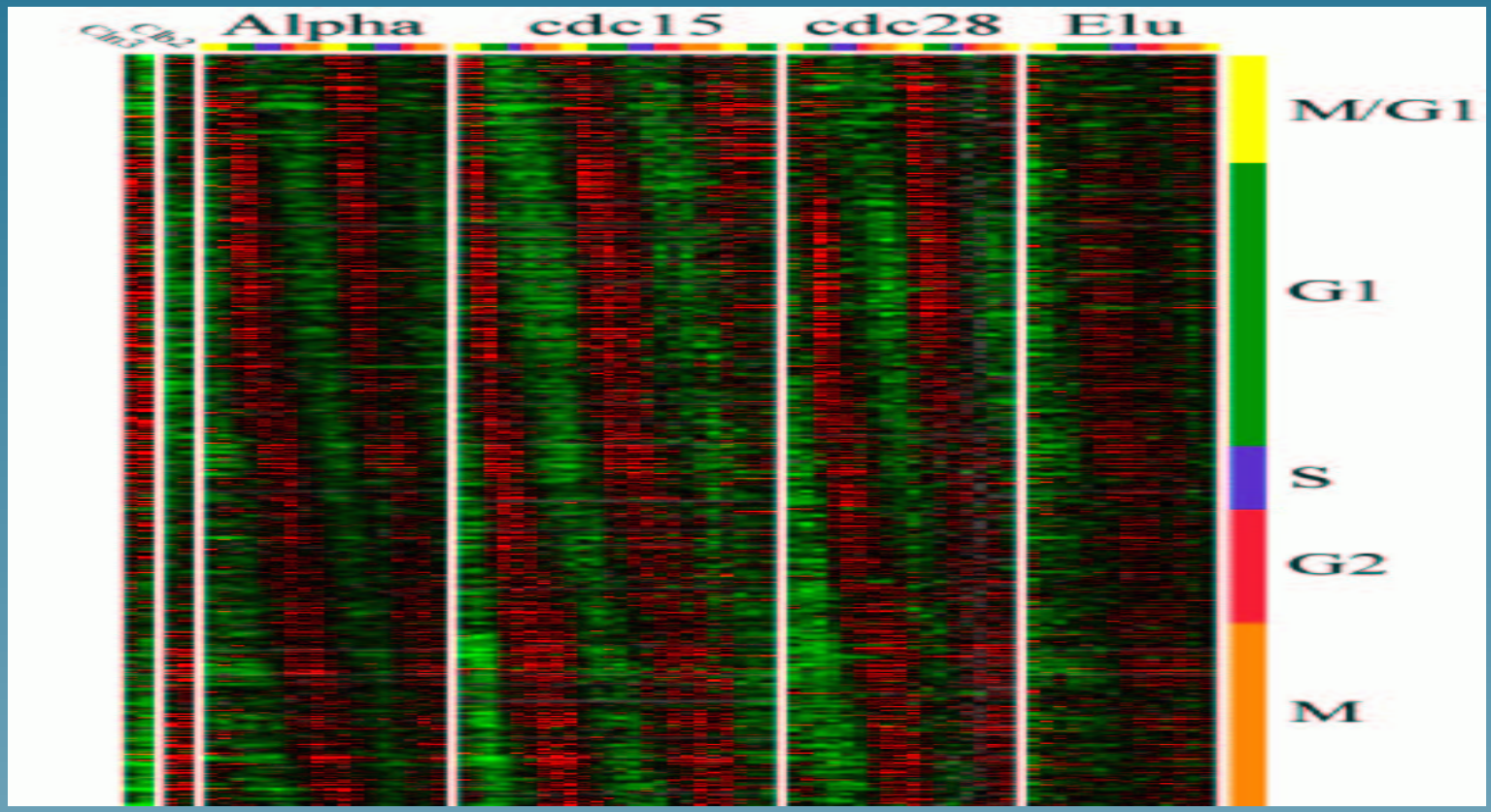
Nicotinamide Mononucleotide Adenylyltransferase With Bound Nad+

Chemical reactions are often parts of pathways



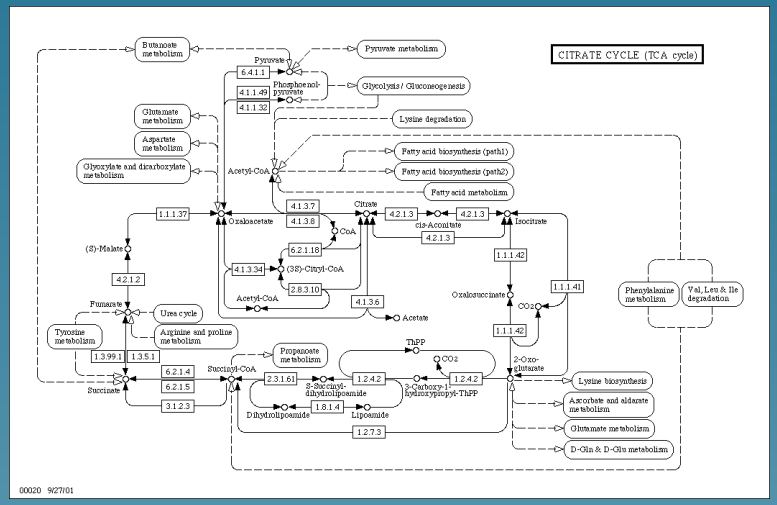
From http://www.genome.ad.jp/kegg/pathway

Microarray technology monitors mRNA quantity

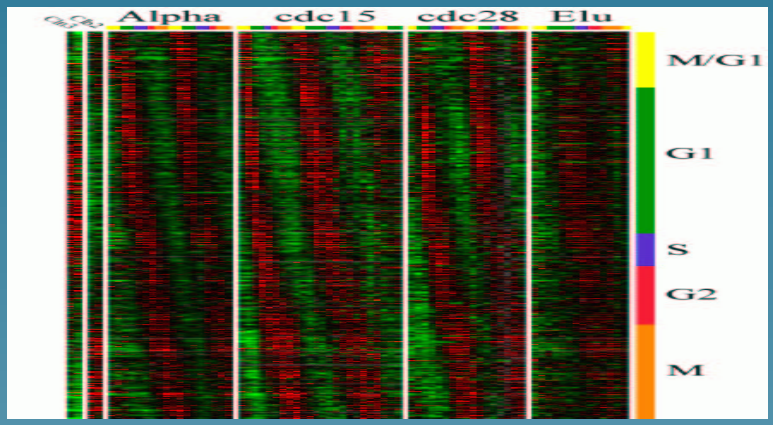


(From Spellman et al., 1998)

Comparing gene expression and pathway databases

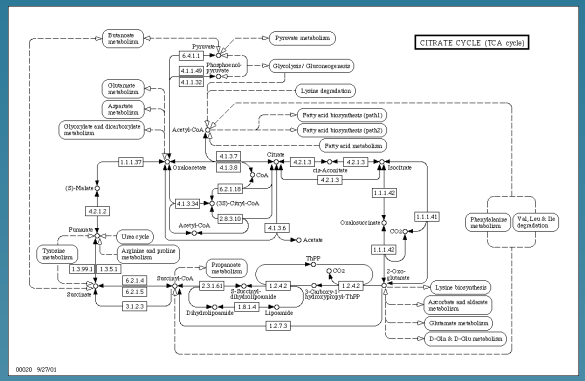


VS

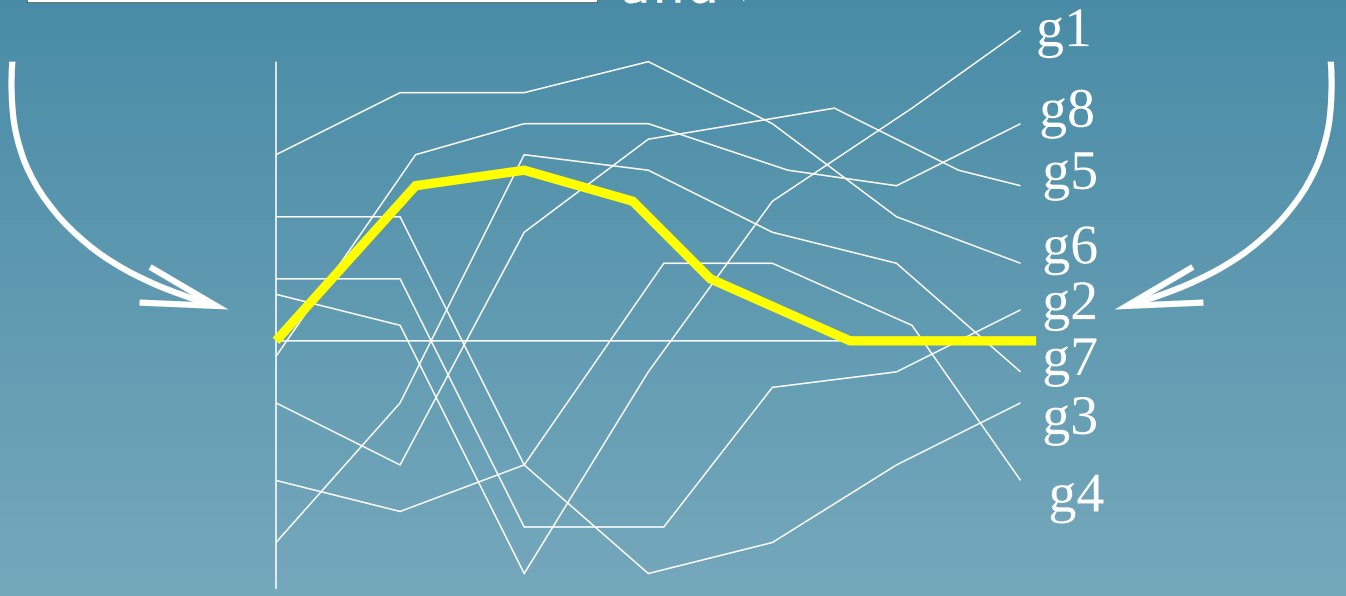


Detect active pathways? Denoise expression data?
Denoise pathway database? Find new pathways?
Are there "correlations"?

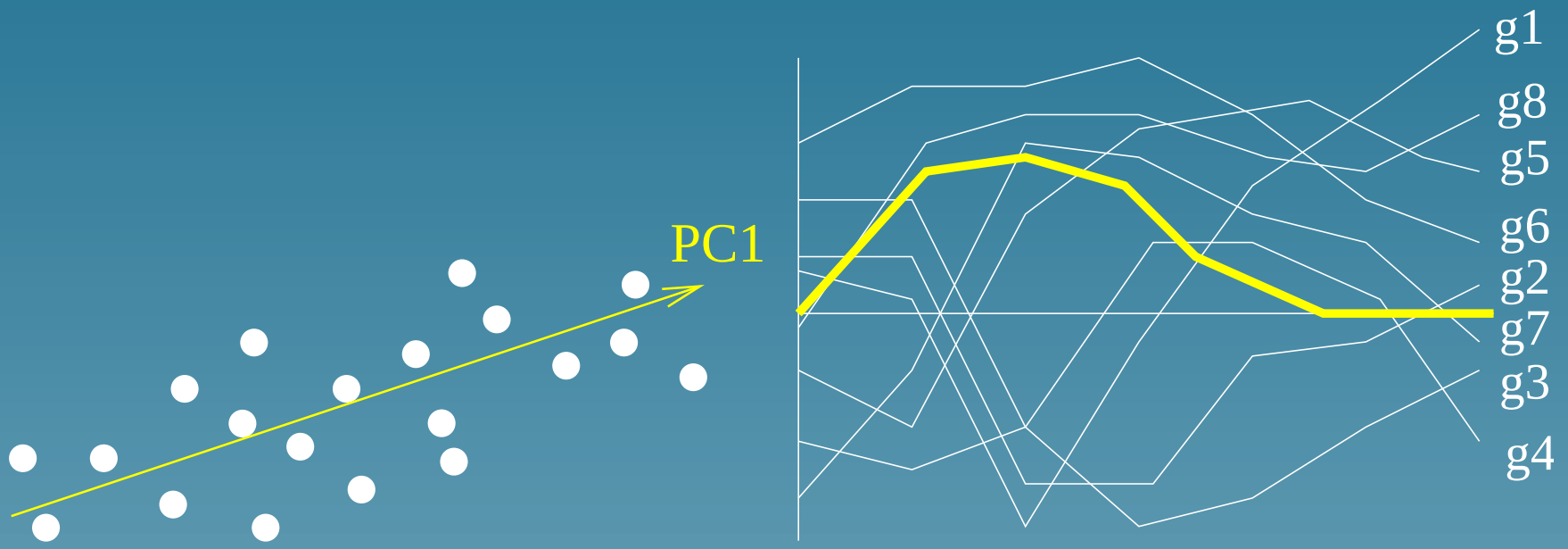
A useful first step



and



Using microarray only



PCA finds the directions (*profiles*) explaining the largest amount of variations among expression profiles.

PCA formulation

- Let $f_v(i)$ be the projection of the i-th profile onto v.
- The amount of variation captured by f_v is:

$$h_1(v) = \sum_{i=1}^{N} f_v(i)^2$$

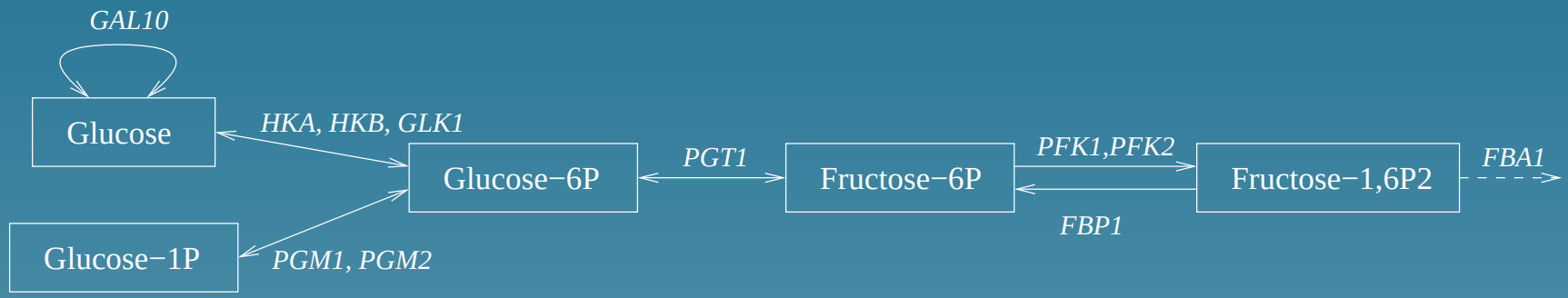
- PCA finds an orthonormal basis by solving successively:

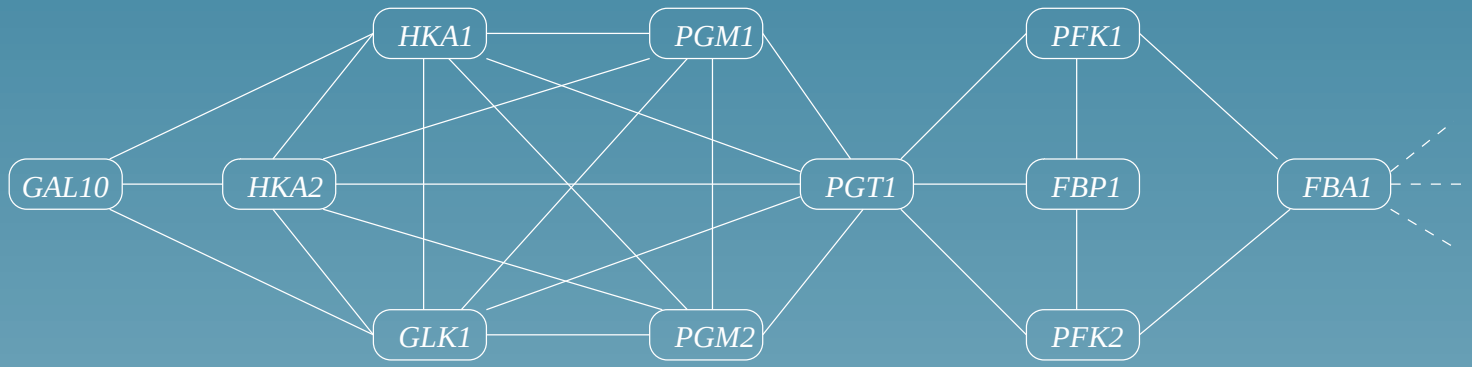
$$\max_v h_1(v)$$

Issues with PCA

- PCA is useful if there is a small number of strong signal
- In concrete applications, we observe a noisy superposition of many events
- Using a prior knowledge of metabolic networks can help denoising the information detected by PCA

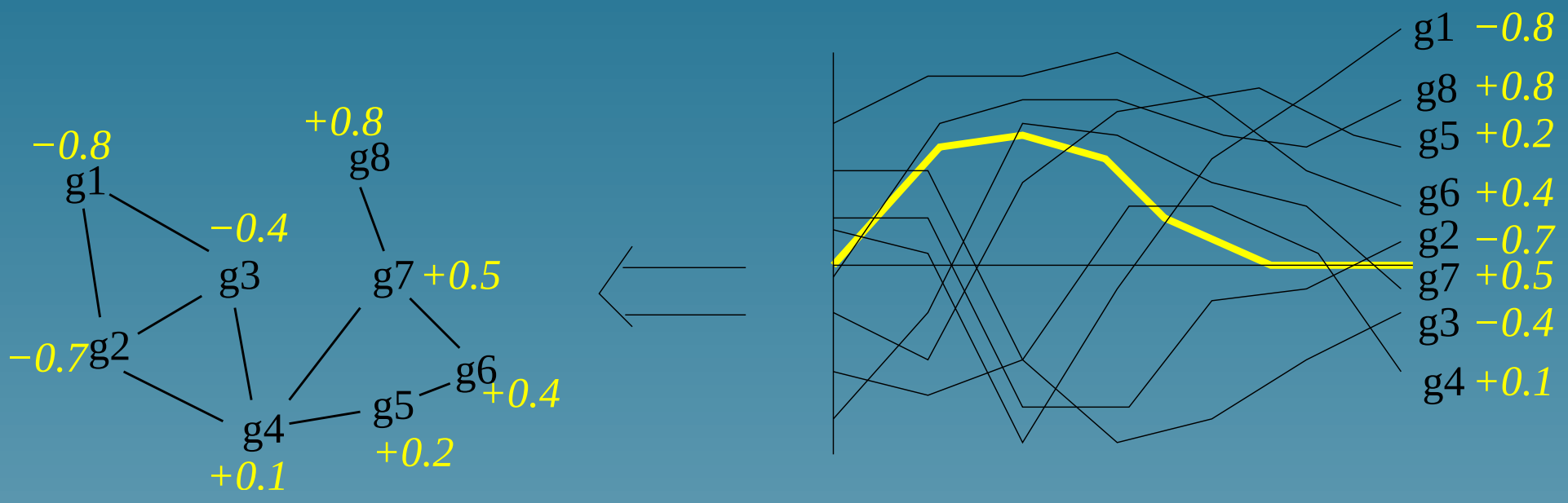
The metabolic gene network





Link two genes when they can catalyze two successive reactions

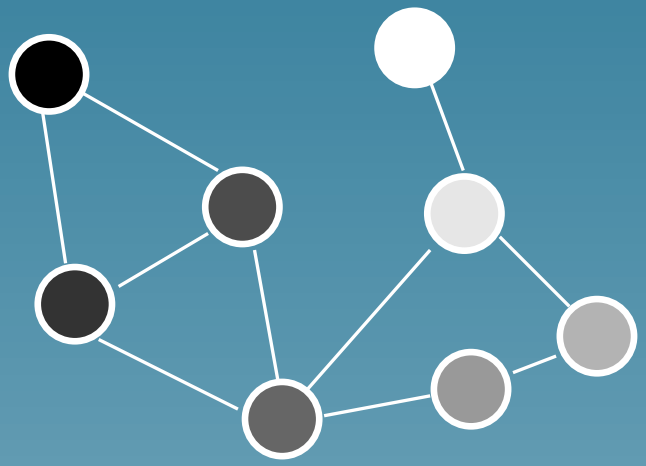
Mapping f_v to the metabolic gene network



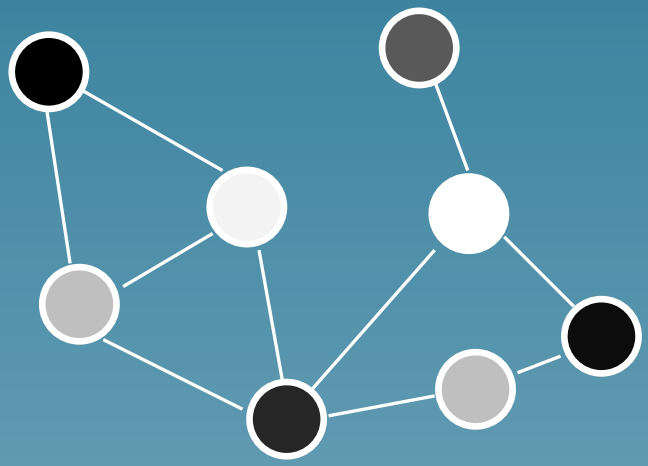
Does it look interesting or not?

Important hypothesis

If v is related to a metabolic activity, then f_v should vary "smoothly" on the graph

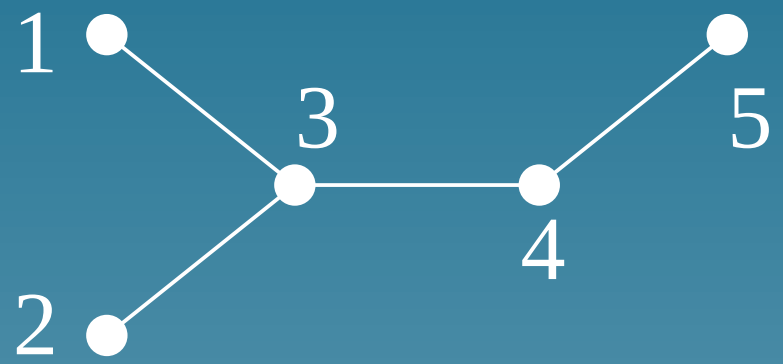


Smooth



Rugged

Graph Laplacian $L = D - A$

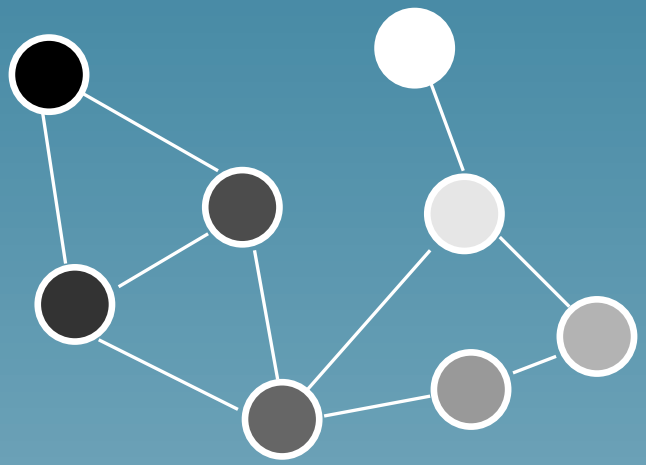


$$L = \begin{pmatrix} -1 & 0 & 1 & 0 & 0 \\ 0 & -1 & 1 & 0 & 0 \\ 1 & 1 & -3 & 1 & 0 \\ 0 & 0 & 1 & -2 & 1 \\ 0 & 0 & 0 & 1 & -1 \end{pmatrix}$$

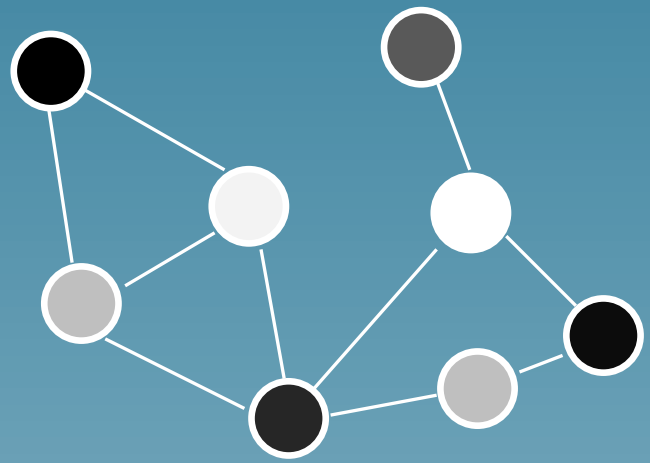
Smoothness quantification

$$h_2(f) = \frac{f^\top \exp(-\beta L) f}{f^\top f}$$

is large when f is smooth



h(f) = 2.5



h(f) = 34.2

Motivation

For a candidate profile v,

- $h_1(f_v)$ is large when v captures a lot of natural variation among profiles
- $h_2(f_v)$ is large when f_v is smooth on the graph

Try to maximize both terms in the same time

Problem reformulation

Find a function f_v and a function f_2 such that:

- $h_1(f_v)$ be large
- $h_2(f_2)$ be large
- $corr(f_v, f_2)$ be large

by solving:

$$\max_{(f_v, f_2)} corr(f_v, f_2) \times \frac{h_1(f_v)}{h_1(f_v) + \delta} \times \frac{h_2(f_2)}{h_2(f_2) + \delta}$$

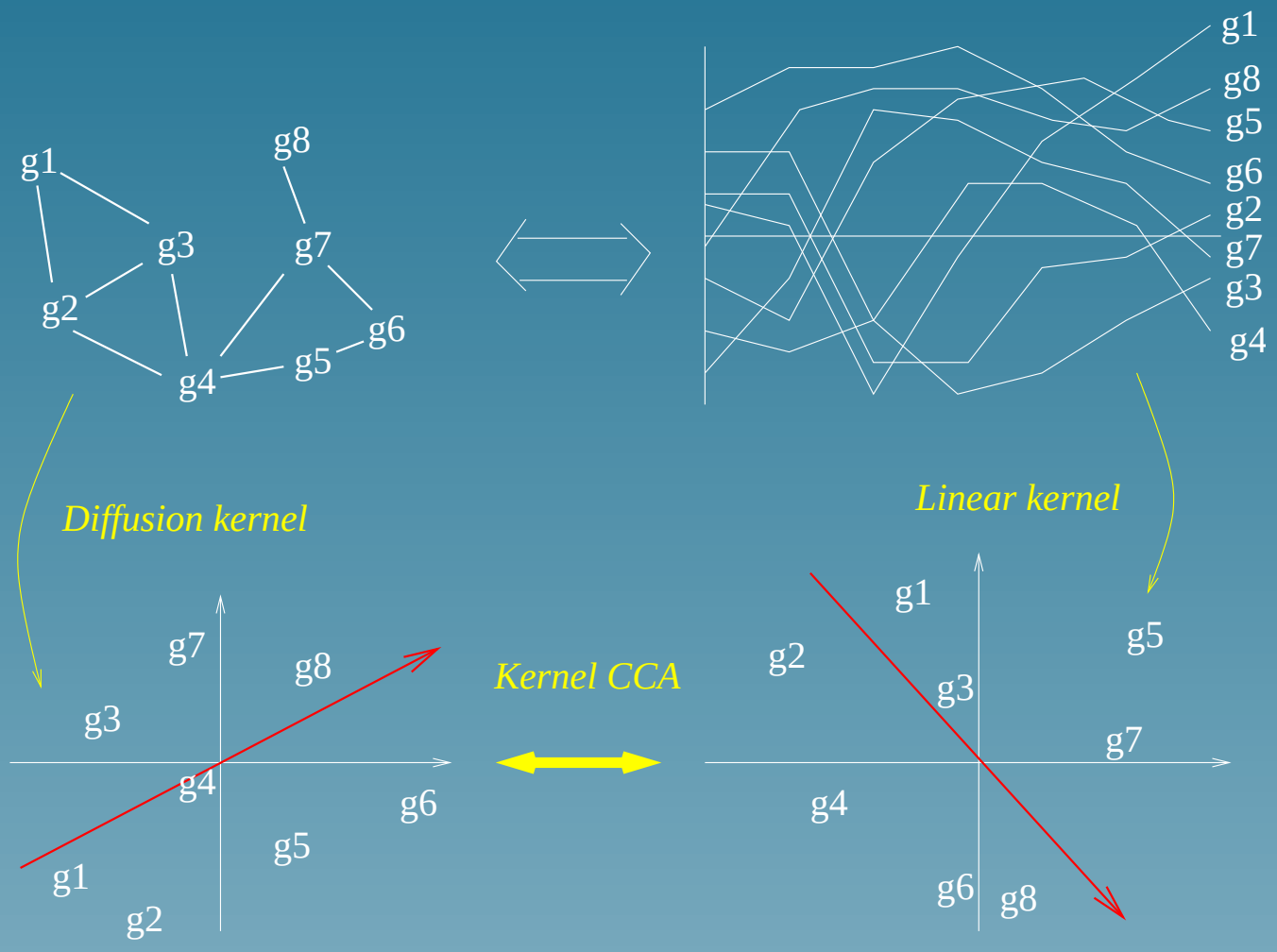
Solving the problem

This formultation is equivalent to a generalized form of CCA (Kernel-CCA, Bach and Jordan, 2002), which is solved by the following generalized eigenvector problem

$$\begin{pmatrix} 0 & K_1K_2 \\ K_2K_1 & 0 \end{pmatrix} \begin{pmatrix} \alpha \\ \beta \end{pmatrix} = \rho \begin{pmatrix} K_1^2 + \delta K_1 & 0 \\ 0 & K_2^2 + \delta K_2 \end{pmatrix} \begin{pmatrix} \alpha \\ \beta \end{pmatrix}$$

where $[K_1]_{i,j} = e_i^\top e_j$ and $K_2 = \exp(-L)$.
Then, $f_v = K_1\alpha$ and $f_2 = K_2\beta$.

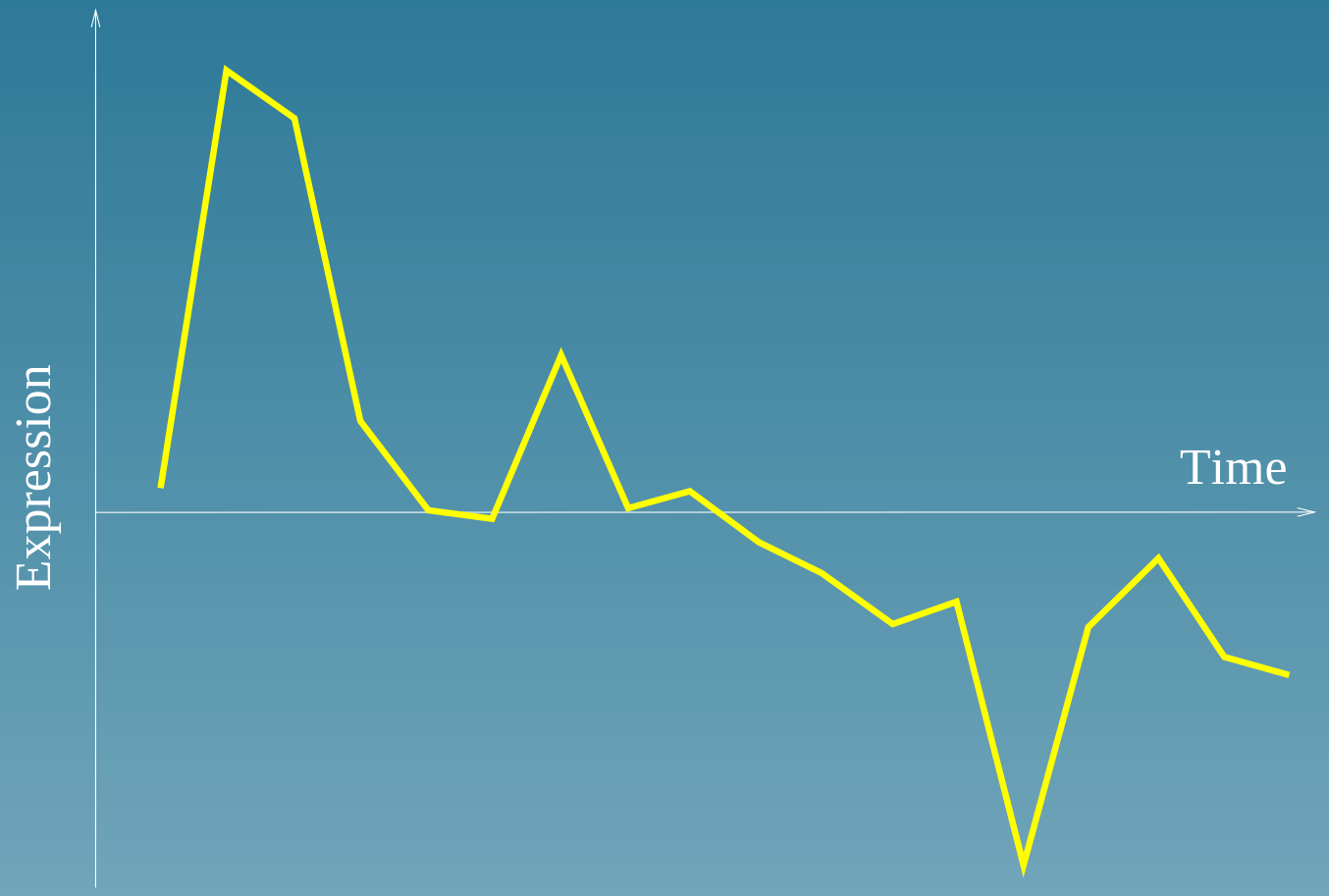
The kernel point of view...



Data

- Gene network: two genes are linked if the catalyze successive reactions in the KEGG database (669 yeast genes)
- Expression profiles: 18 time series measures for the 6,000 genes of yeast, during two cell cycles

First pattern of expression

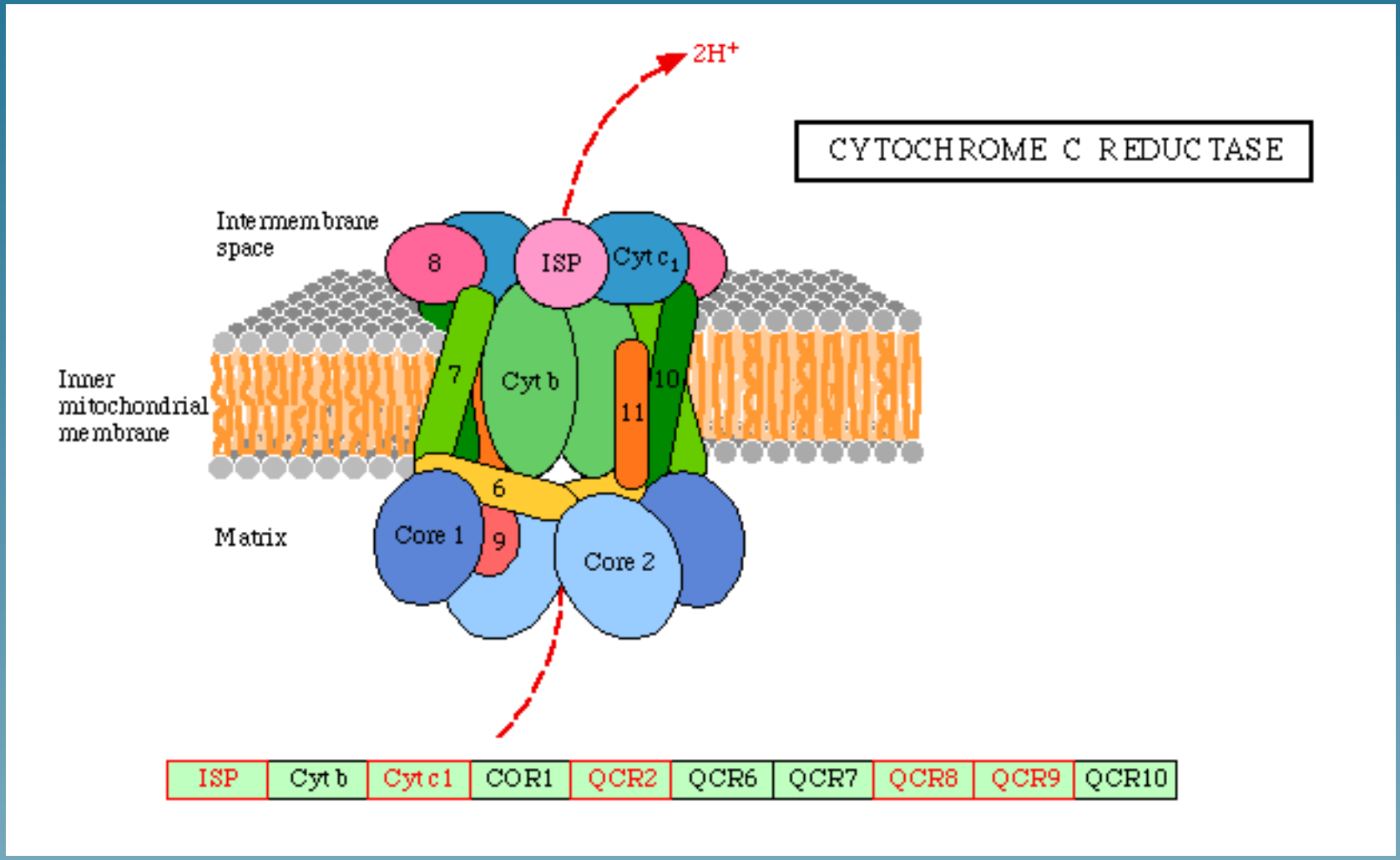


Related metabolic pathways

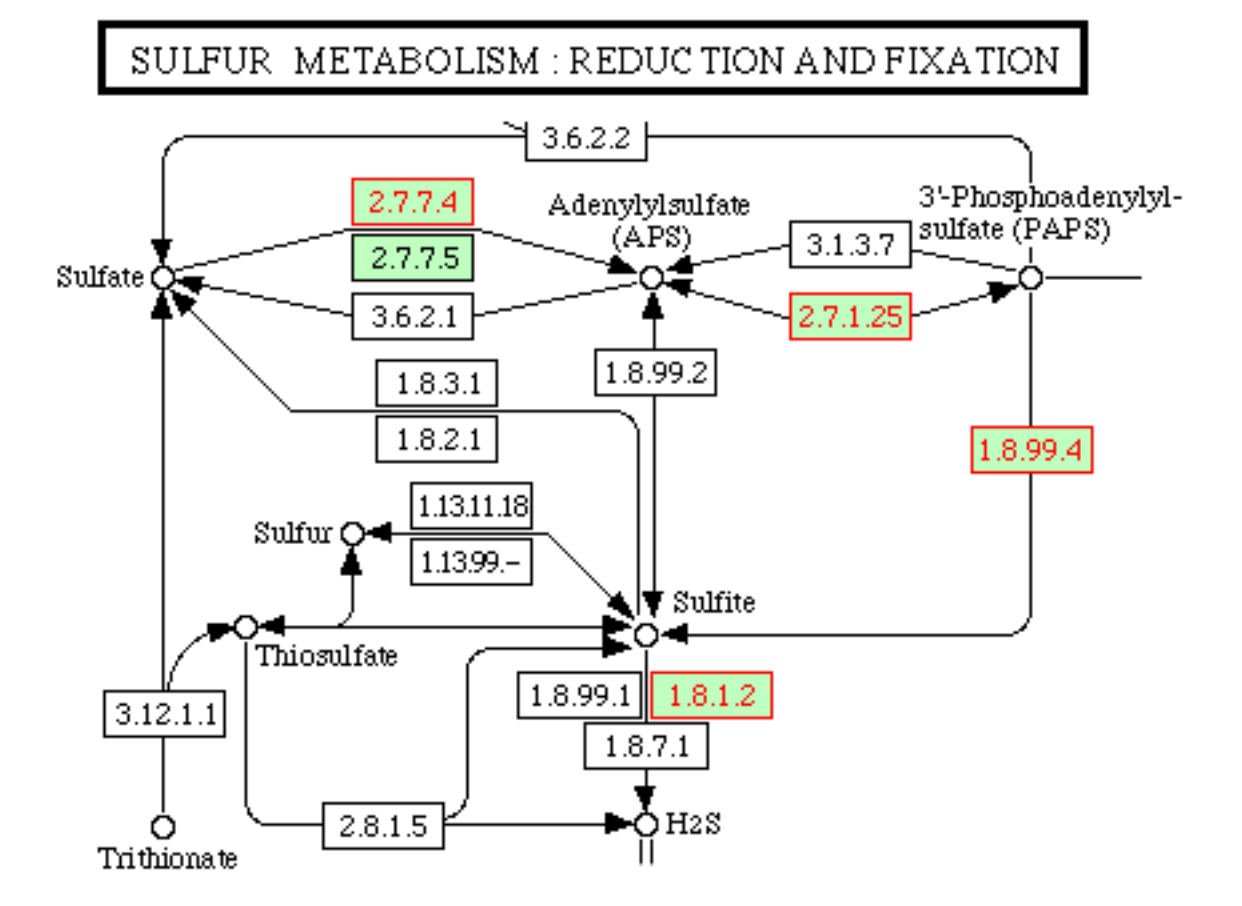
50 genes with highest $s_2 - s_1$ belong to:

- Oxidative phosphorylation (10 genes)
- Citrate cycle (7)
- Purine metabolism (6)
- Glycerolipid metabolism (6)
- Sulfur metabolism (5)
- Selenoaminoacid metabolism (4) , etc...

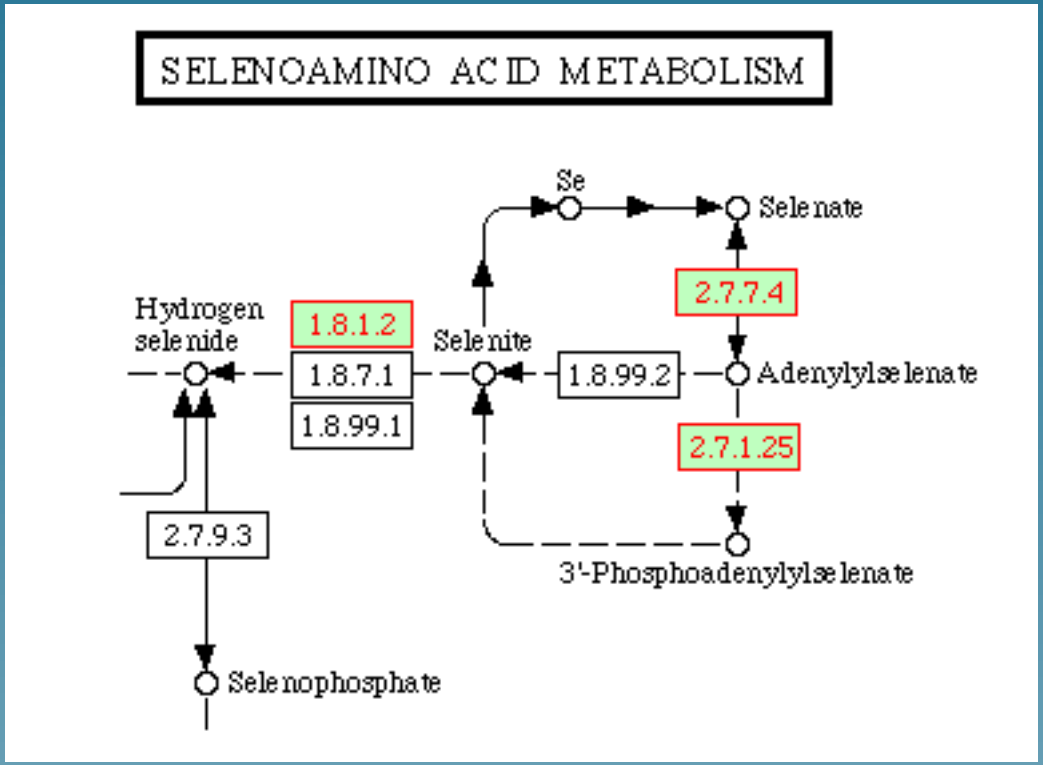
Related genes



Related genes



Related genes



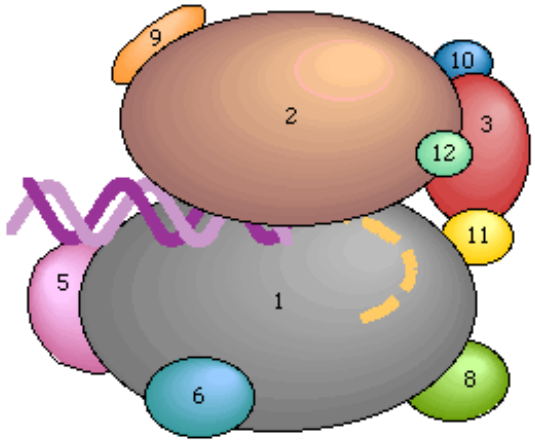
Opposite pattern

Related genes

- RNA polymerase (11 genes)
- Pyrimidine metabolism (10)
- Aminoacyl-tRNA biosynthesis (7)
- Urea cycle and metabolism of amino groups (3)
- Oxidative phosphorlation (3)
- ATP synthesis(3) , etc...

Related genes

RNA POLYMERASE



RNA polymerase II (Saccharomyces cerevisiae)

Eukaryotic Pol II

B2	B3	B4	B5	B6	B7
B1	B8	B9	B10	B11	B12

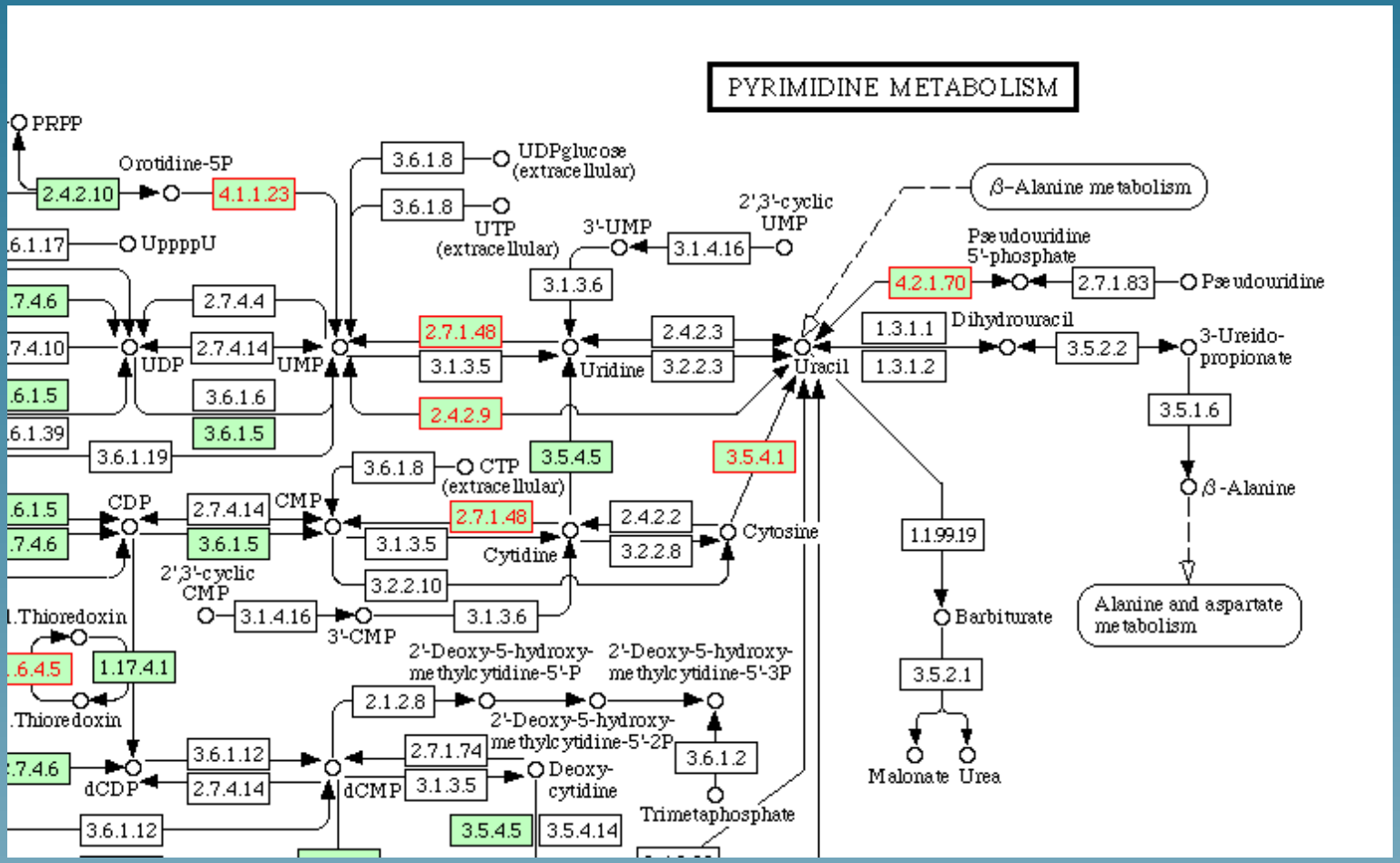
Eukaryotic Pol III

C2	C3	C4	C5	C11
C1	C19	C25	C31	C34

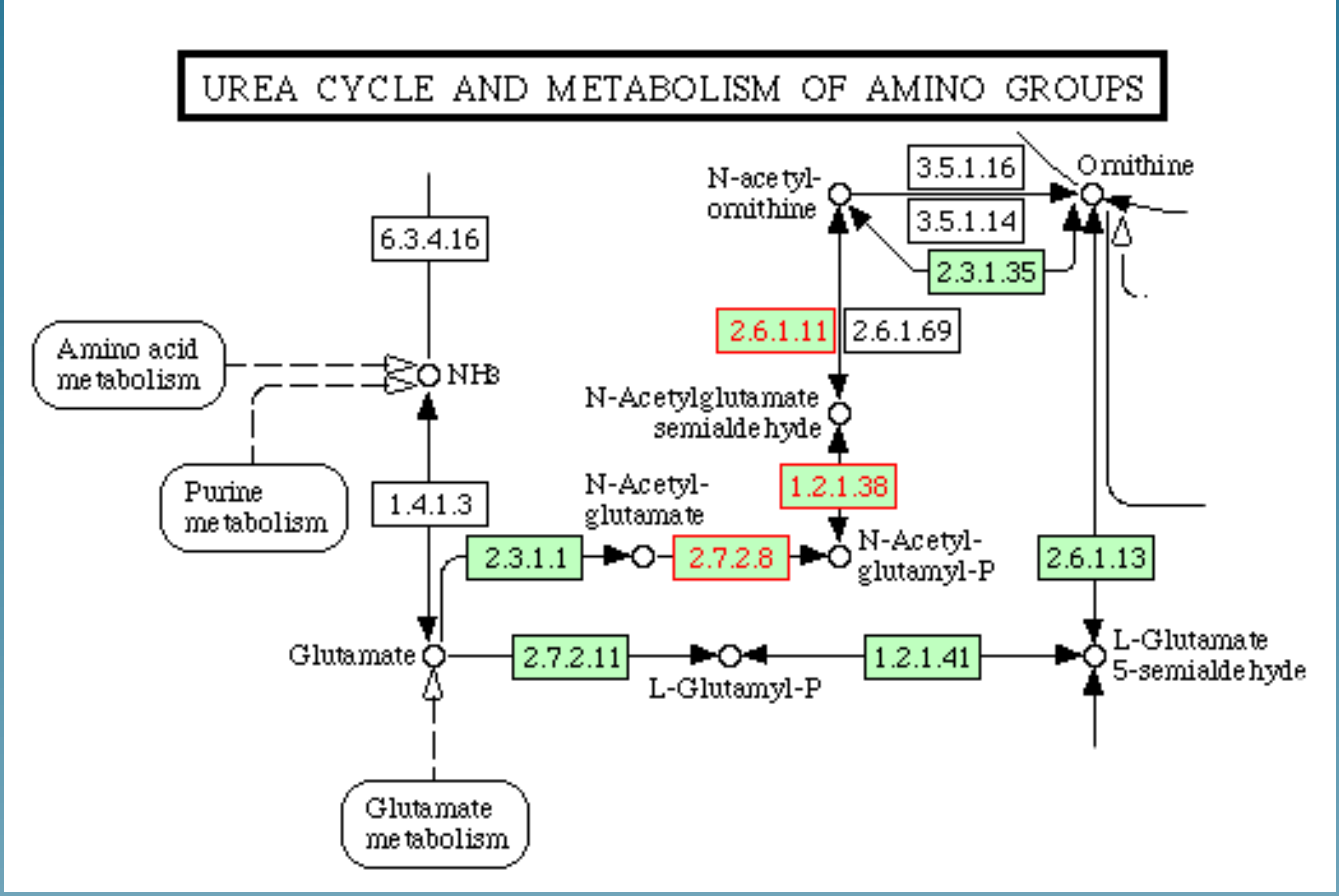
Eukaryotic Pol I

A2	A12	A14	A34	A43	A49
A1					

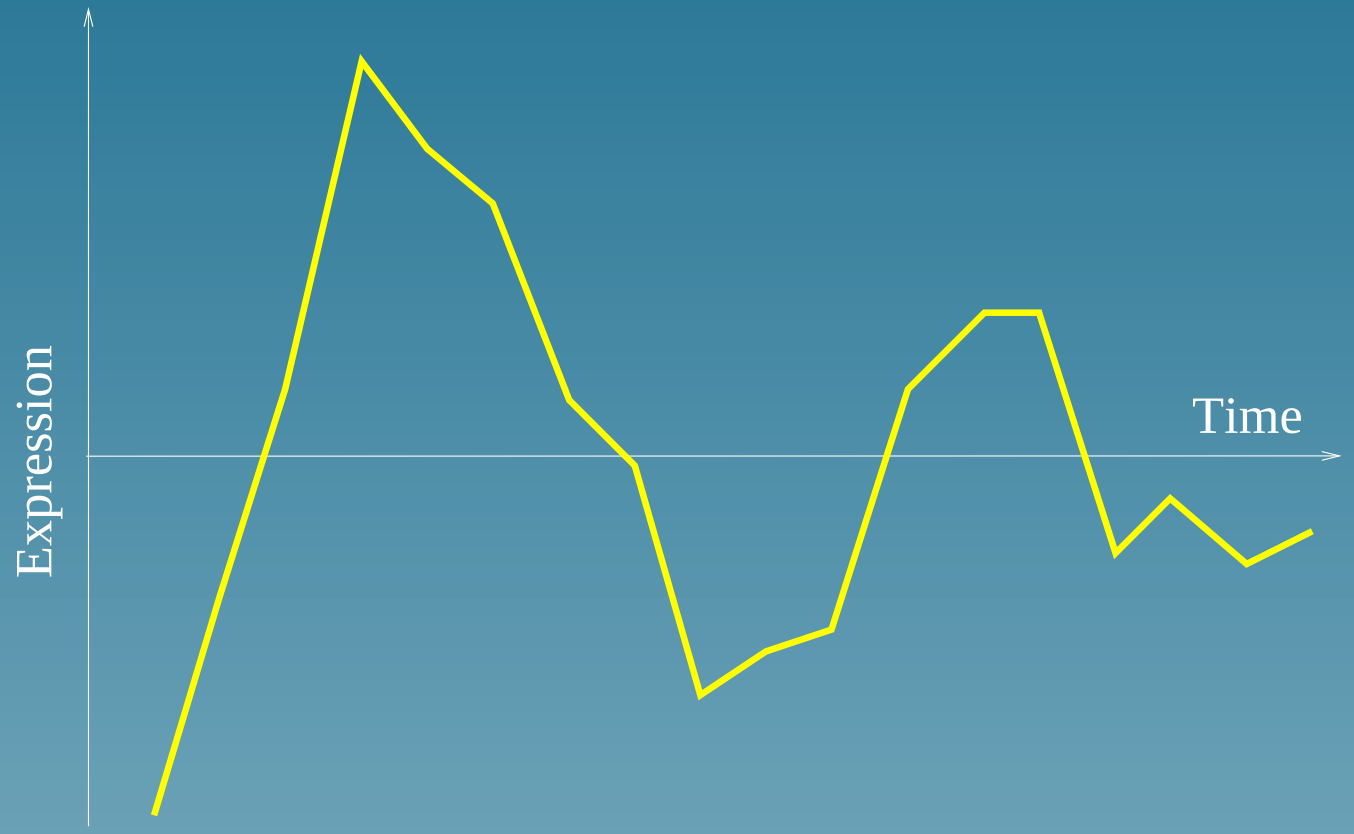
Related genes



Related genes



Second pattern



Extensions

- Can be used to extract features from expression profiles (preprint 2002)
- Can be generalized to more than 2 datasets and other kernels
- Can be used to extract clusters of genes (e.g., operon detection, *ISMB 03* with Y. Yamanishi, A. Nakaya and M. Kanehisa)

Conclusion

Conclusion

- Kernels offer a versatile framework to represent biological data
- SVM and kernel methods work well on real-life problems, in particular in high dimension and with noise
- Encouraging results on real-world applications
- Many opportunities in developping kernels for particular applications