

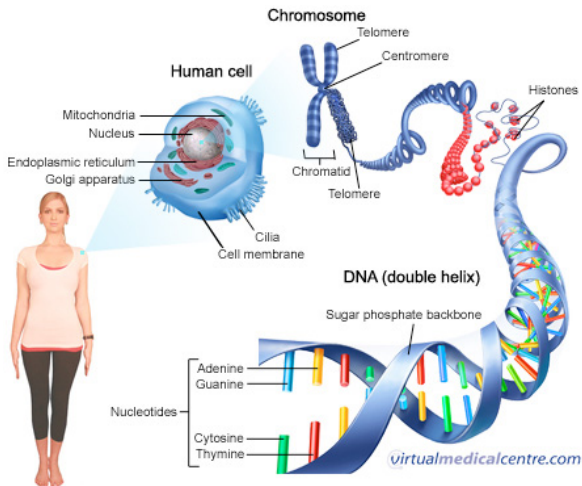
Machine Learning for Personalized Medicine

Jean-Philippe Vert



SeMoVi seminar, Grenoble, May 14, 2014

Complexity of life



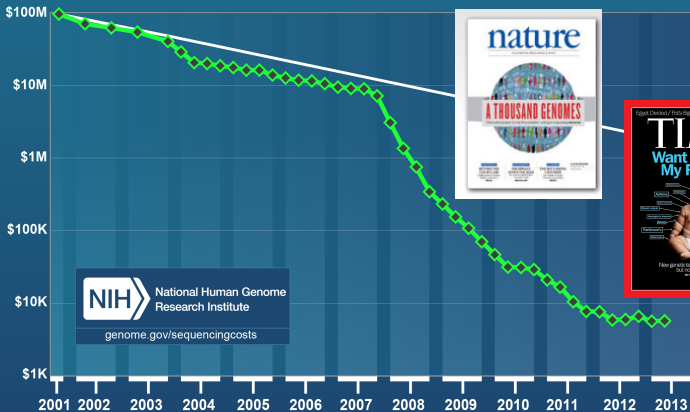
1 body = 10^{14} cells

1 cell = 6×10^9 ACGT coding for 20,000 genes

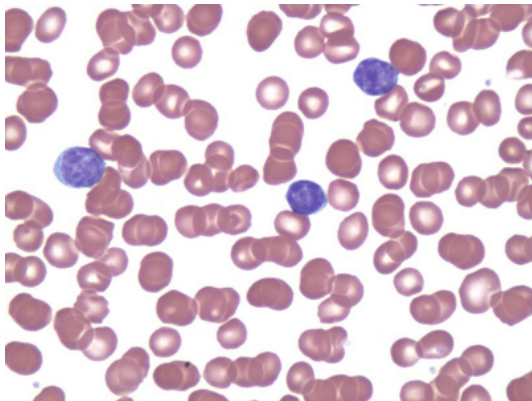
Sequencing revolution



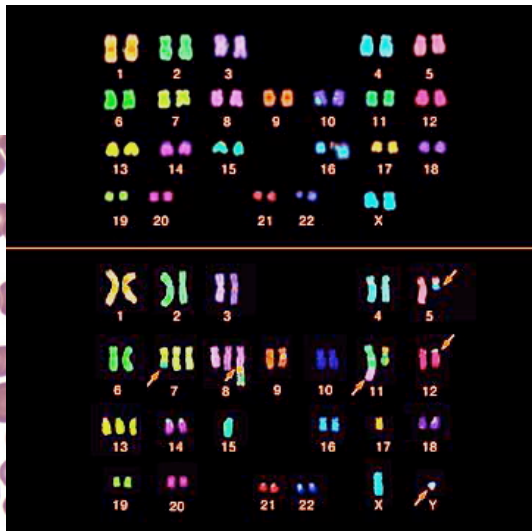
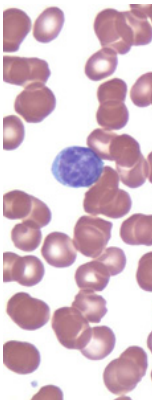
Cost per Genome



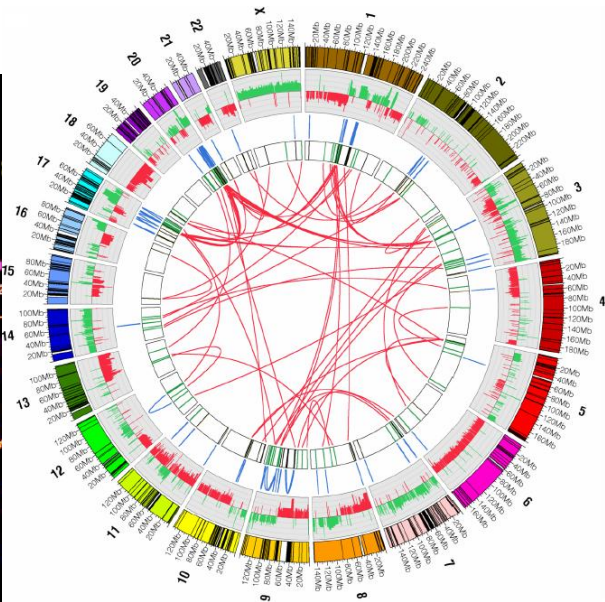
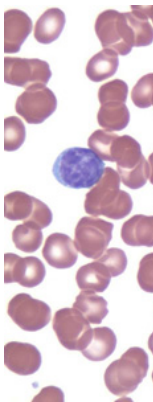
A cancer cell



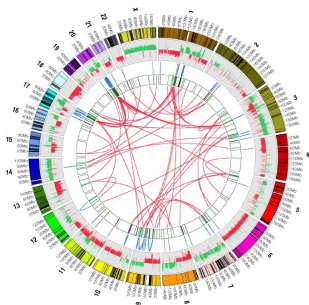
A cancer cell



A cancer cell

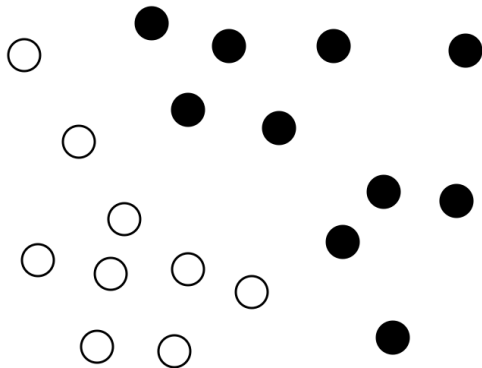


Opportunities

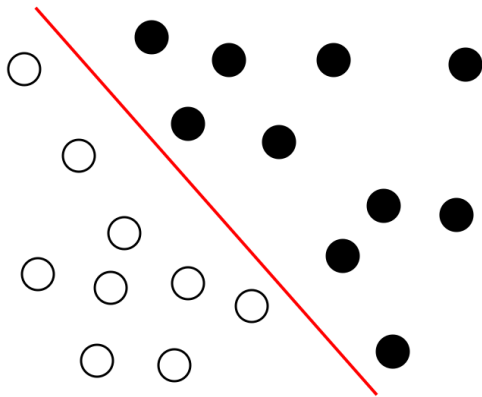


- What is your risk of developing a cancer? (*prevention*)
- After diagnosis and treatment, what is the risk of relapse? (*prognosis*)
- What specific treatment will cure your cancer? (*personalized medicine*)

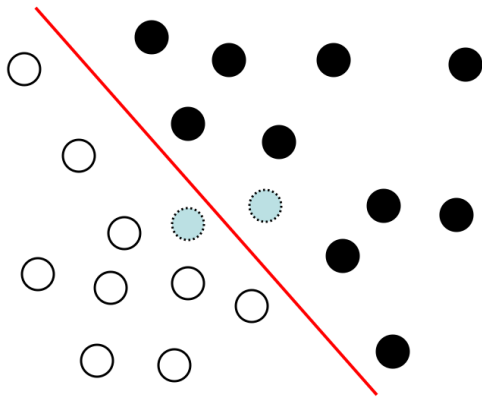
Machine learning formulation



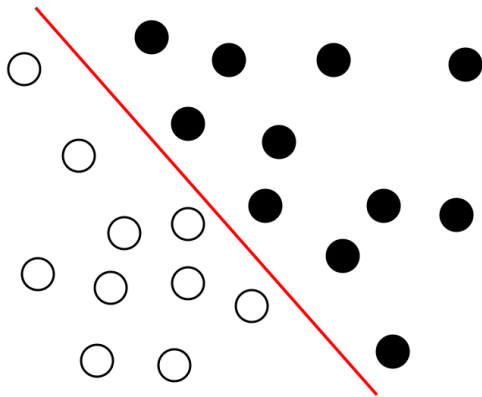
Machine learning formulation



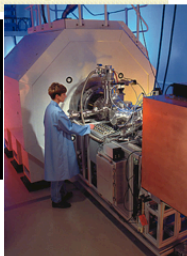
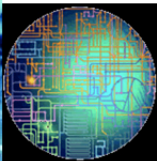
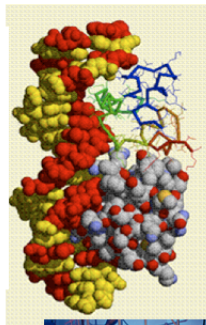
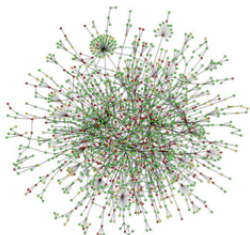
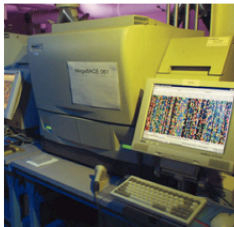
Machine learning formulation



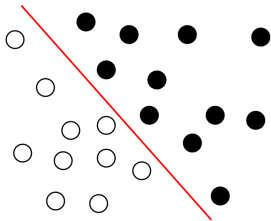
Machine learning formulation



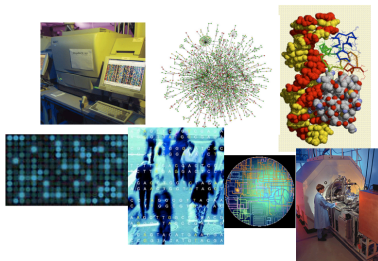
On real data...



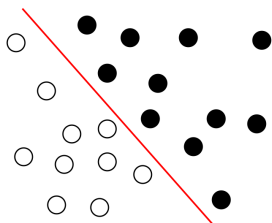
Challenges



- High dimension
- Few samples
- Structured data
- Heterogeneous data
- Prior knowledge
- Fast and scalable implementations
- Interpretable models



Learning with regularization



Learn

$$f_{\beta}(\mathbf{x}) = \beta^{\top} \mathbf{x}$$

by solving

$$\min_{\beta \in \mathbb{R}^p} R(f_{\beta}) + \lambda \Omega(\beta)$$

- $R(f_{\beta})$ empirical risk
- $\Omega(\beta)$ penalty

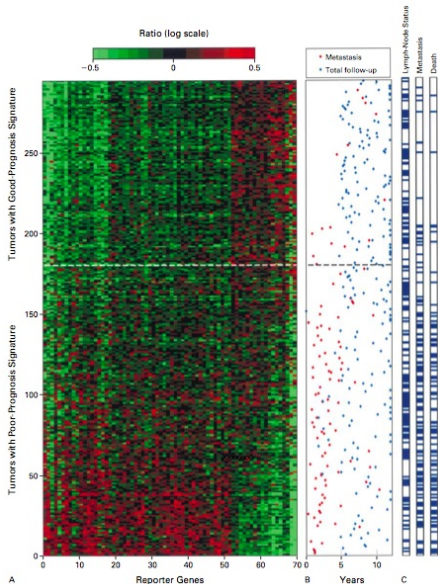
Outline

- 1 Learning molecular classifiers with network information
- 2 Kernel bilinear regression for toxicogenomics

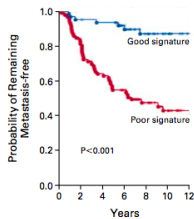
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Breast cancer prognosis



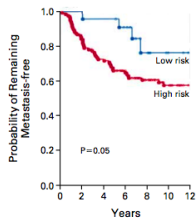
A Gene-Expression Profiling



NO. AT RISK

Good signature	60	57	54	45	31	22	12
Poor signature	91	72	55	41	26	17	9

B St. Gallen Criteria



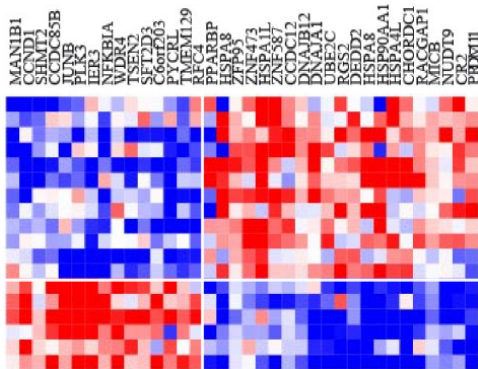
NO. AT RISK

Low risk	22	22	21	17	9	5	2
High risk	129	107	88	69	48	34	19

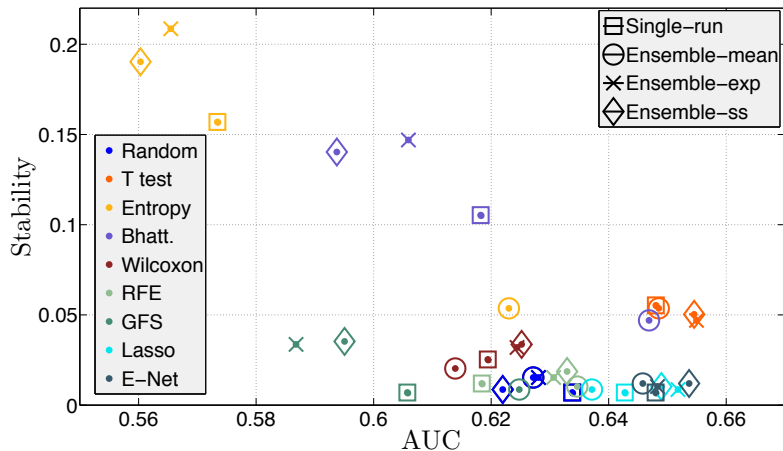
Gene selection, molecular signature

The idea

- We look for a **limited set** of genes that are sufficient for prediction.
- Selected genes should inform us about the underlying biology

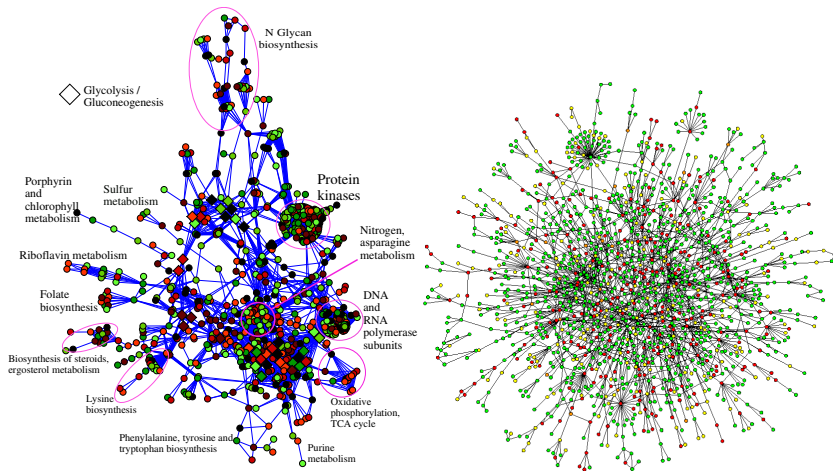


Lack of stability of signatures



Haury et al. (2011)

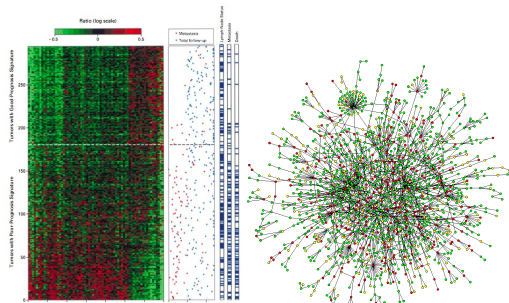
Gene networks



Gene networks and expression data

Motivation

- Basic biological functions usually involve the **coordinated action of several proteins**:
 - Formation of **protein complexes**
 - Activation of metabolic, signalling or regulatory **pathways**
- Many pathways and protein-protein interactions are **already known**
- **Hypothesis**: the weights of the classifier should be “coherent” with respect to this **prior knowledge**



Graph based penalty

$$f_{\beta}(x) = \beta^T x \quad \min_{\beta} R(f_{\beta}) + \lambda \Omega(\beta)$$

Prior hypothesis

Genes near each other on the graph should have **similar weights**.

An idea (Rapaport et al., 2007)

$$\Omega(\beta) = \sum_{i \sim j} (\beta_i - \beta_j)^2,$$

$$\min_{\beta \in \mathbb{R}^p} R(f_{\beta}) + \lambda \sum_{i \sim j} (\beta_i - \beta_j)^2.$$

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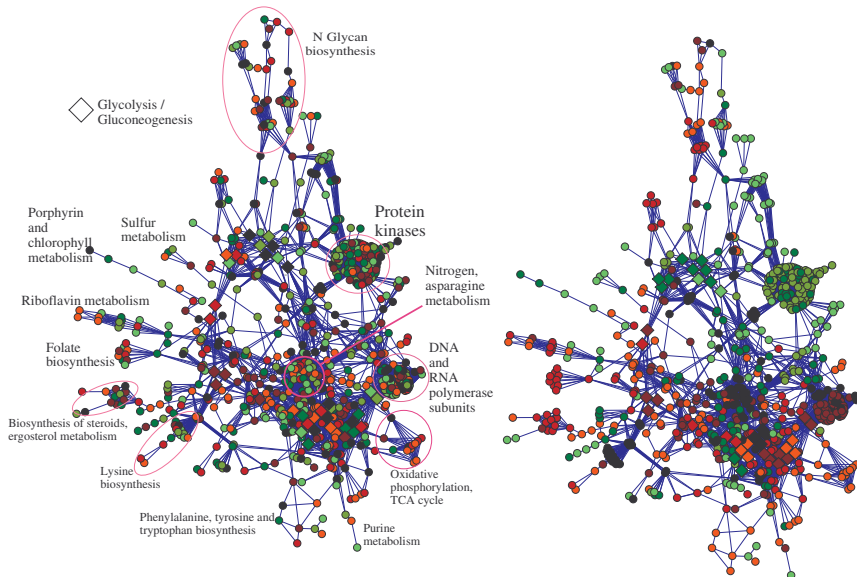
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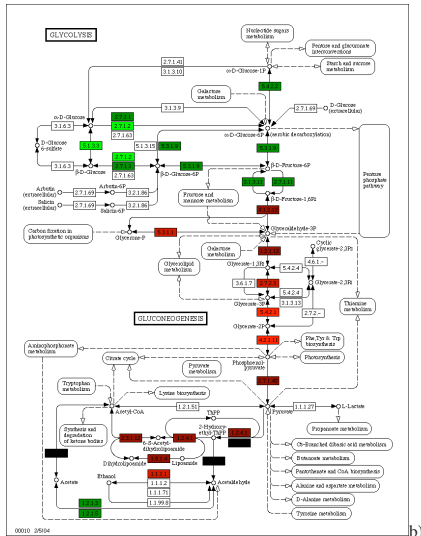
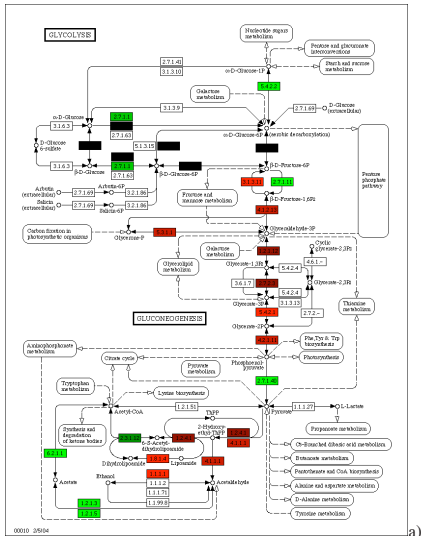
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$$\min_{\beta \in \mathbb{R}^p} R(f_{\beta}) + \lambda \sum_{i \sim j} (\beta_i - \beta_j)^2.$$

Classifiers



Classifier



Spectral penalty as a kernel

Theorem

The function $f(x) = \beta^\top x$ where β is solution of

$$\min_{\beta \in \mathbb{R}^p} \frac{1}{n} \sum_{i=1}^n \ell(\beta^\top x_i, y_i) + \lambda \sum_{i \sim j} (\beta_i - \beta_j)^2$$

is equal to $g(x) = \gamma^\top \Phi(x)$ where γ is solution of

$$\min_{\gamma \in \mathbb{R}^p} \frac{1}{n} \sum_{i=1}^n \ell(\gamma^\top \Phi(x_i), y_i) + \lambda \gamma^\top \gamma,$$

and where

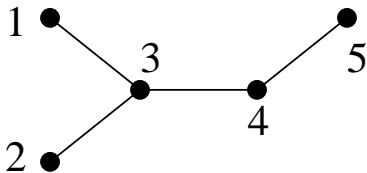
$$\Phi(x)^\top \Phi(x') = x^\top K_G x'$$

for $K_G = L^*$, the pseudo-inverse of the graph Laplacian.

Graph Laplacian

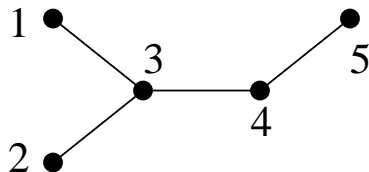
Definition

The Laplacian of the graph is the matrix $L = D - A$.



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

Pseufo-inverse of the Laplacian



$$L^* = \begin{pmatrix} 0.88 & -0.12 & 0.08 & -0.32 & -0.52 \\ -0.12 & 0.88 & 0.08 & -0.32 & -0.52 \\ 0.08 & 0.08 & 0.28 & -0.12 & -0.32 \\ -0.32 & -0.32 & -0.12 & 0.48 & 0.28 \\ -0.52 & -0.52 & -0.32 & 0.28 & 1.08 \end{pmatrix}$$

Other penalties with kernels

$$\Phi(x)^\top \Phi(x') = x^\top K_G x'$$

with:

- $K_G = (c + L)^{-1}$ leads to

$$\Omega(\beta) = c \sum_{i=1}^p \beta_i^2 + \sum_{i \sim j} (\beta_i - \beta_j)^2 .$$

- The diffusion kernel:

$$K_G = \exp_M(-2tL) .$$

penalizes high frequencies of β in the Fourier domain.

Other penalties without kernels

- Gene selection + Piecewise constant on the graph

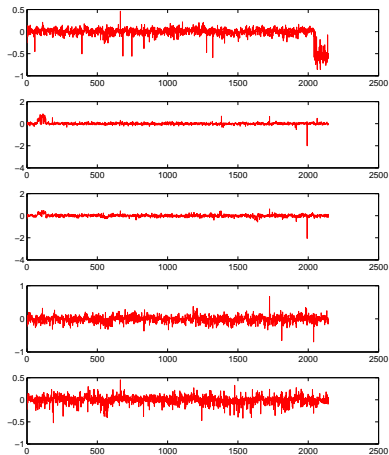
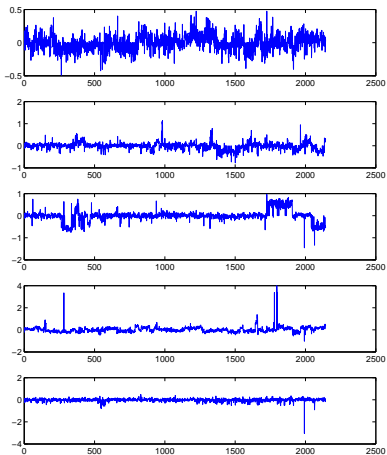
$$\Omega(\beta) = \sum_{i \sim j} |\beta_i - \beta_j| + \sum_{i=1}^p |\beta_i|$$

- Gene selection + smooth on the graph

$$\Omega(\beta) = \sum_{i \sim j} (\beta_i - \beta_j)^2 + \sum_{i=1}^p |\beta_i|$$



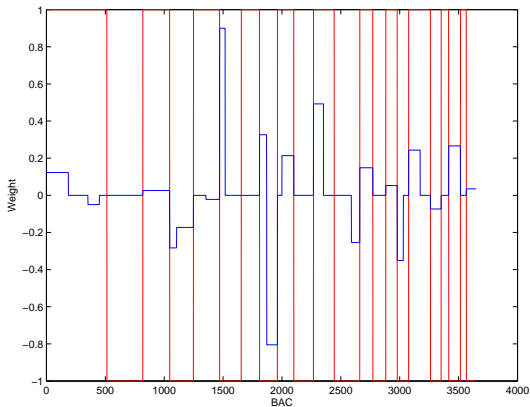
Example: classification of DNA copy number profiles



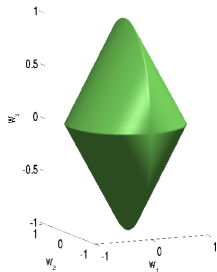
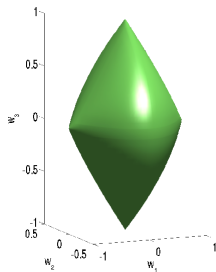
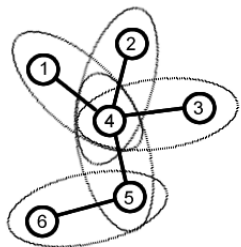
Aggressive (left) vs non-aggressive (right) melanoma

Fused lasso solution (Rapaport et al., 2008)

$$\Omega(\beta) = \sum_{i \sim j} |\beta_i - \beta_j| + \sum_{i=1}^p |\beta_i|$$



Graph-based structured feature selection

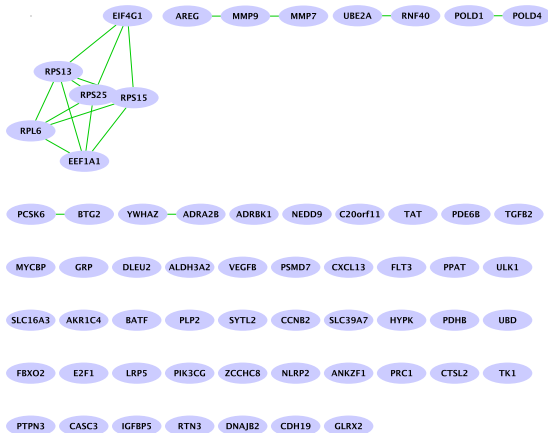


Graph lasso(s)

$$\Omega_1(\beta) = \sum_{i \sim j} \sqrt{\beta_i^2 + \beta_j^2}, \quad (\text{Jenatton et al., 2009})$$

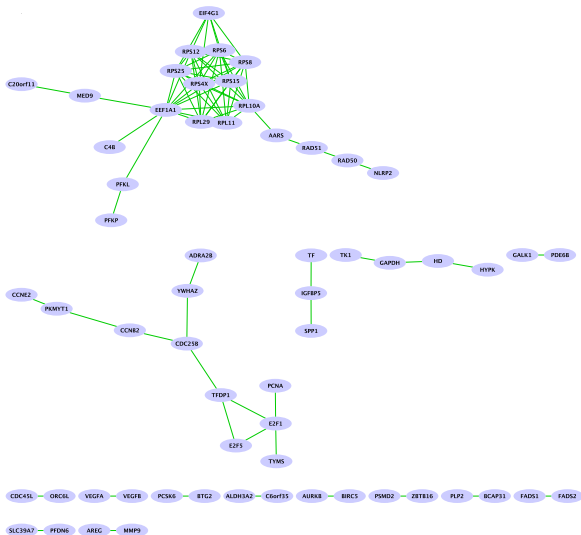
$$\Omega_2(\beta) = \sup_{\alpha \in \mathbb{R}^p: \forall i \sim j, \|\alpha_i^2 + \alpha_j^2\| \leq 1} \alpha^\top \beta. \quad (\text{Jacob et al., 2008})$$

Lasso signature (accuracy 0.61)



Breast cancer prognosis

Graph Lasso signature (accuracy 0.64)

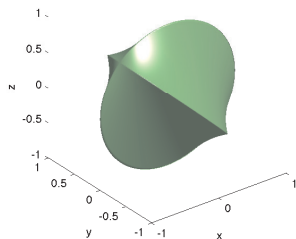
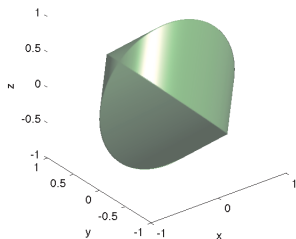
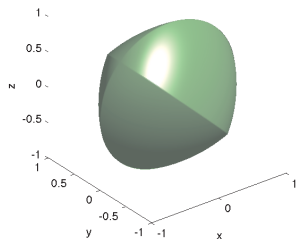


Breast cancer prognosis

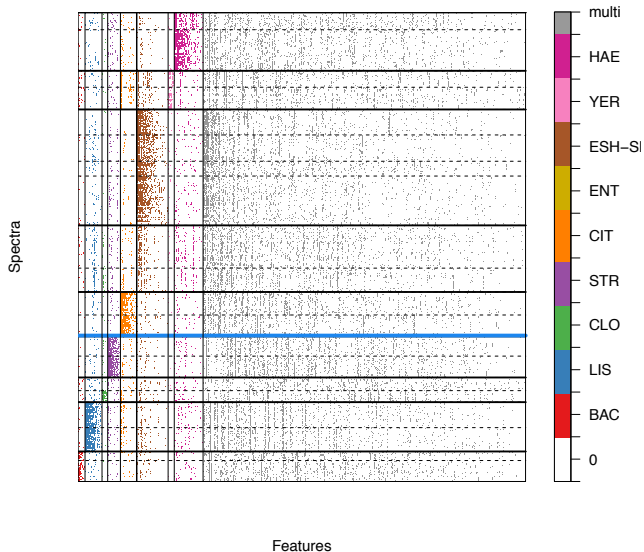
Disjoint feature selection (Vervier et al., 2014)

$$W = (w_i)_{i \in V} \in \mathbb{R}^{p \times V}$$

$$\Omega(W) = \min_{-H \leq W \leq H} \sum_{i \sim j} K_{ij} \left| h_i^\top h_j \right|$$



Example: multiclass classification of MS spectra



(Vervier et al, 2013, unpublished)

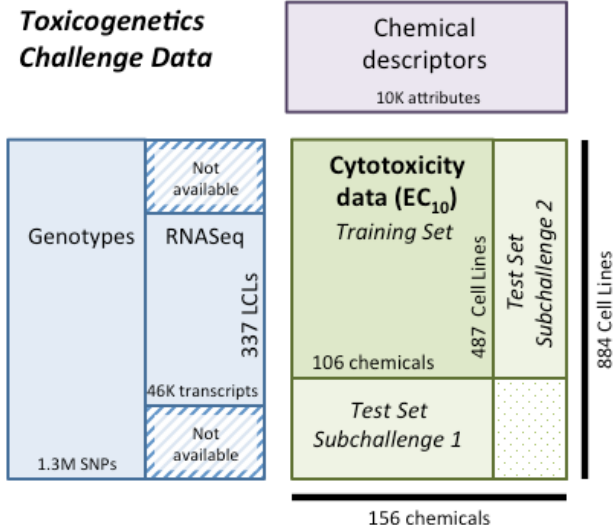
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Pharmacogenomics / Toxicogenomics



DREAM8 Toxicogenetics challenge



Genotypes from the 1000 genome project
RNASeq from the Geuvadis project

Bilinear regression

- Cell line X , chemical Y , toxicity Z .
- Bilinear regression model:

$$Z = f(X, Y) + b(Y) + \epsilon,$$

- Estimation by kernel ridge regression:

$$\min_{f \in \mathcal{H}, b \in \mathbb{R}^p} \sum_{i=1}^n \sum_{j=1}^p (f(x_i, y_j) + b_j - z_{ij})^2 + \lambda \|f\|^2,$$

Solving in $O(\max(n, p)^3)$

Theorem 1. Let $Z \in \mathbb{R}^{n \times p}$ be the response matrix, and $K_X \in \mathbb{R}^{n \times n}$ and $K_Y \in \mathbb{R}^{p \times p}$ be the kernel Gram matrices of the n cell lines and p chemicals, with respective eigenvalue decompositions $K_X = U_X D_X U_X^\top$ and $K_Y = U_Y D_Y U_Y^\top$. Let $\gamma = U_X^\top \mathbf{1}_n$ and $S \in \mathbb{R}^{n \times p}$ be defined by $S_{ij} = 1 / (\lambda + D_X^i D_Y^j)$, where D_X^i (resp. D_Y^j) denotes the i -th diagonal term of D_X (resp. D_Y). Then the solution (f^*, b^*) of (2) is given by

$$b^* = U_Y \text{Diag} \left(S^\top \gamma^{\circ 2} \right)^{-1} \left(S^\top \circ \left(U_Y^\top Z^\top U_X \right) \right) \gamma \quad (3)$$

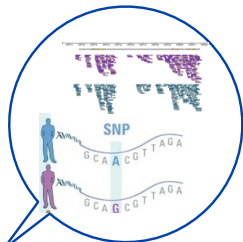
and

$$\forall (x, y) \in \mathcal{X} \times \mathcal{Y}, \quad f^*(x, y) = \sum_{i=1}^n \sum_{j=1}^p \alpha_{i,j}^* K_X(x_i, x) K_Y(y_i, y), \quad (4)$$

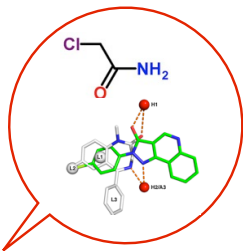
where

$$\alpha^* = U_X \left(S \circ \left(U_X^\top \left(Z - \mathbf{1}_n b^{*\top} \right) U_Y \right) \right) U_Y^\top. \quad (5)$$

Kernel Trick

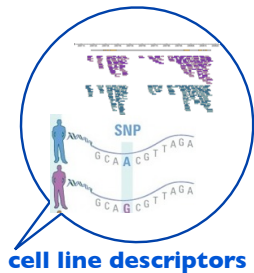


cell line descriptors

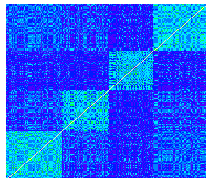


drug descriptors

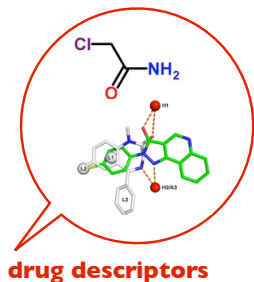
Kernel Trick



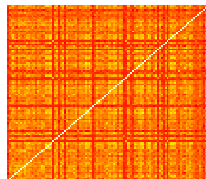
Kcell



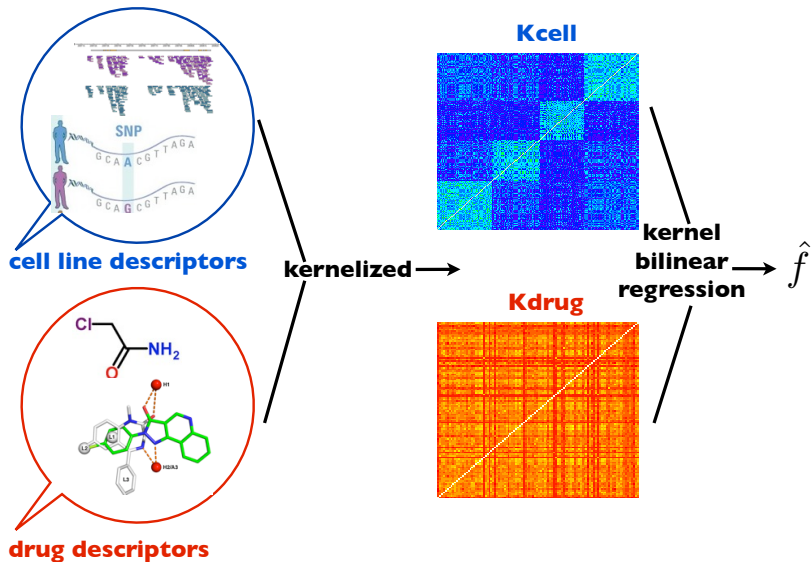
kernelized →



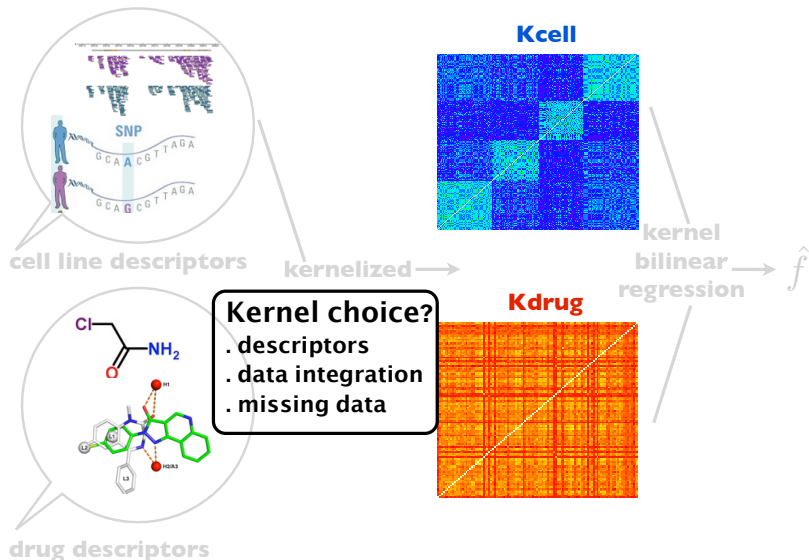
Kdrug



Kernel Trick



Kernel Trick



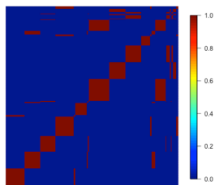
- 1 K_{cell} :
 - ⇒ 29 cell line kernels tested
 - ⇒ 1 kernel that *integrate all information*
 - ⇒ deal with missing data
- 2 K_{drug} :
 - ⇒ 48 drug kernels tested
 - ⇒ multi-task kernels

- 1 K_{cell} :
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 - ⇒ **multi-task** kernels

Cell line data integration

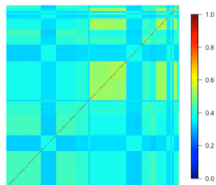
Covariates

. linear kernel



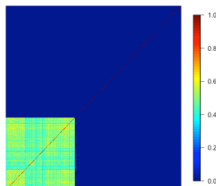
SNPs

. 10 gaussian
kernels



RNA-seq

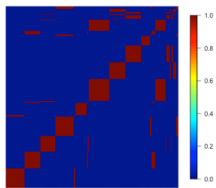
. 10 gaussian
kernels



Cell line data integration

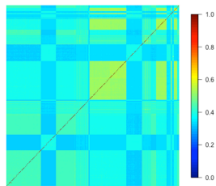
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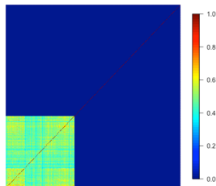
SNPs

. 10 gaussian kernels

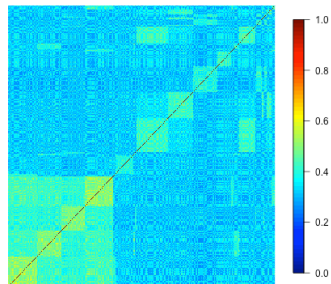


RNA-seq

. 10 gaussian kernels

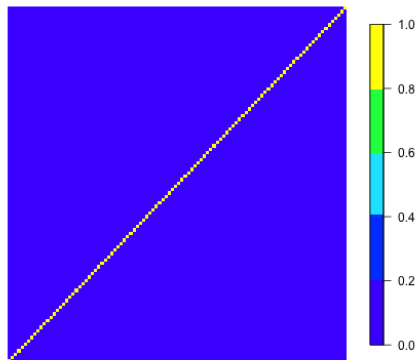


Integrated kernel



Multi-task drug kernels

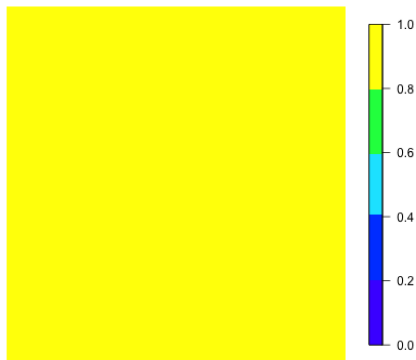
- 1 **Dirac**
- 2 Multi-Task
- 3 Feature-based
- 4 Empirical
- 5 Integrated



independent regression for each drug

Multi-task drug kernels

- 1 Dirac
- 2 **Multi-Task**
- 3 Feature-based
- 4 Empirical
- 5 Integrated



sharing information across drugs

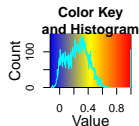
Multi-task drug kernels

- 1 Dirac
- 2 Multi-Task
- 3 **Feature-based**
- 4 Empirical
- 5 Integrated

Linear kernel and 10 gaussian kernels based on features:

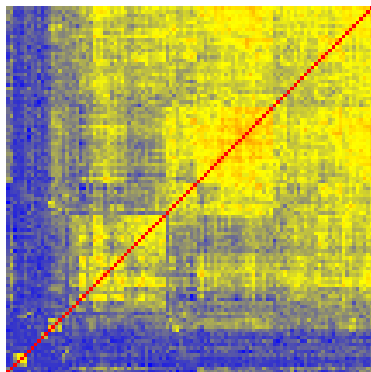
- CDK (160 descriptors) and SIRMS (9272 descriptors)
- Graph kernel for molecules (2D walk kernel)
- Fingerprint of 2D substructures (881 descriptors)
- Ability to bind human proteins (1554 descriptors)

Multi-task drug kernels



Empirical correlation

- 1 Dirac
- 2 Multi-Task
- 3 Feature-based
- 4 **Empirical**
- 5 Integrated



Multi-task drug kernels

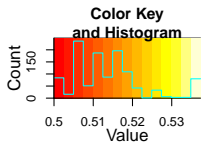
- 1 Dirac
- 2 Multi-Task
- 3 Feature-based
- 4 Empirical
- 5 **Integrated**

$$K_{int} = \sum_i K_i$$

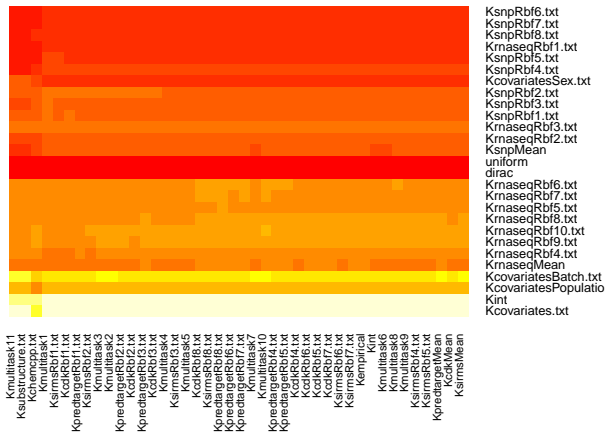
Integrated kernel:

- Combine all information on drugs

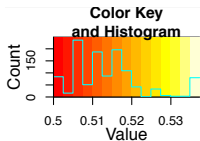
29x48 kernel combinations: CV results



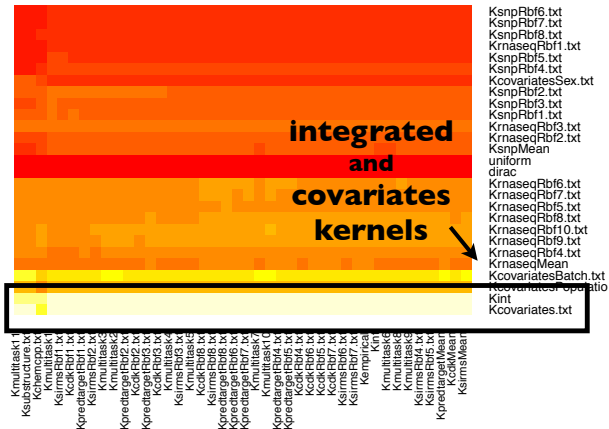
CI



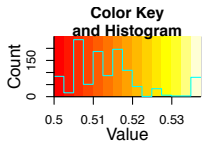
29x48 kernel combinations: CV results



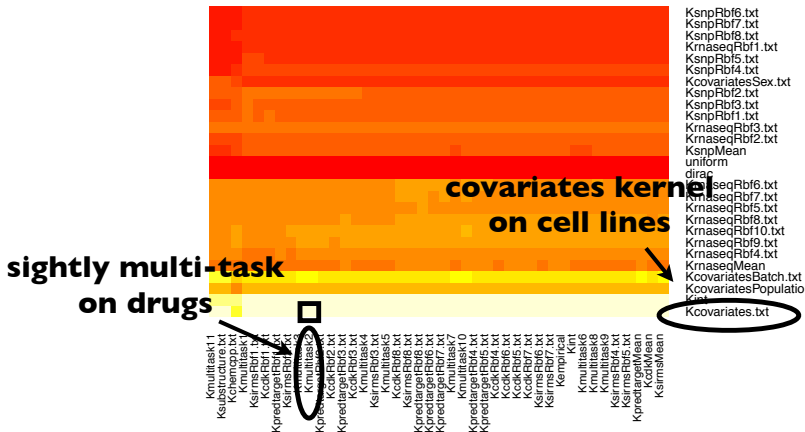
CI



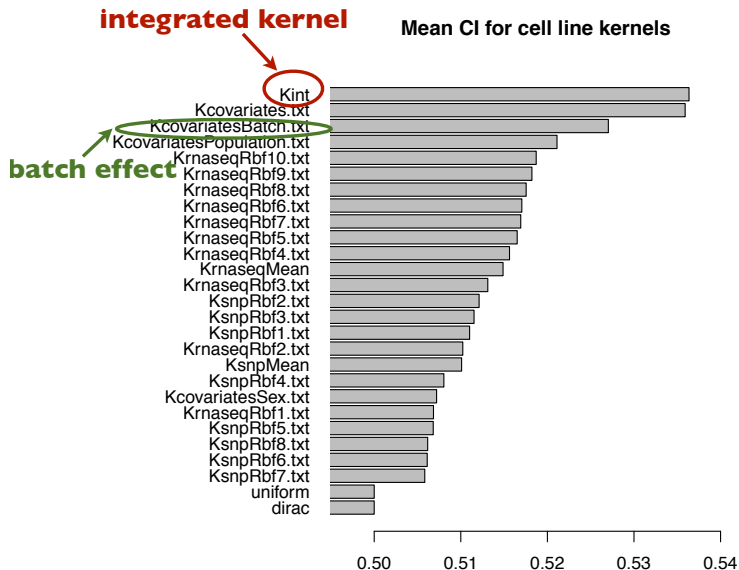
29x48 kernel combinations: CV results



CI

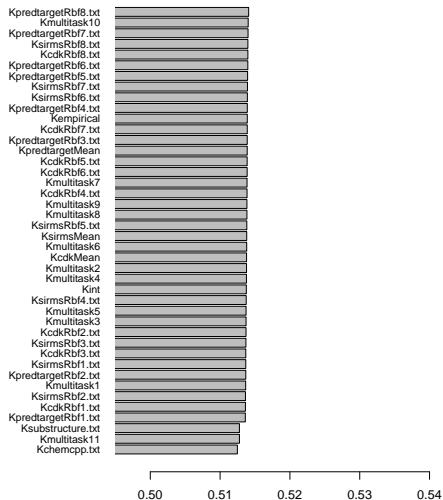


Kernel on cell lines: CV results



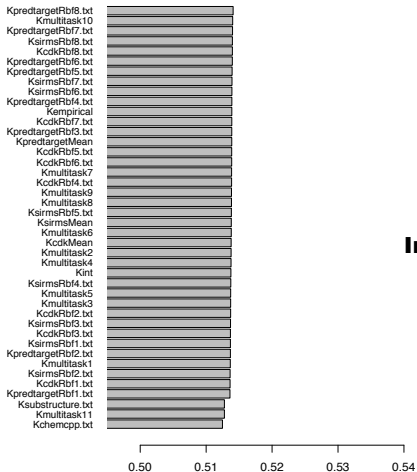
Kernel on drugs: CV results

Mean CI for chemicals kernels

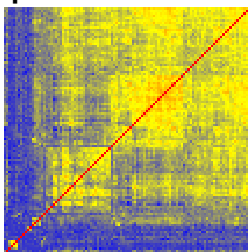


Final Submission (ranked 2nd)

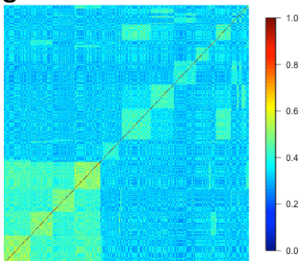
Mean CI for chemicals kernels



Empirical kernel on drugs



Integrated kernel on cell lines



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