Classification of biological sequences with kernel methods

Jean-Philippe Vert

Jean-Philippe.Vert@ensmp.fr

Centre for Computational Biology Ecole des Mines de Paris, ParisTech

International Conference on Grammatical Inference (ICGI'06), Tokyo, Japan, September 21, 2006

Kernels and kernel methods

2 Kernels for biological sequences

- Feature space approach
- Using generative models
- Derive from a similarity measure
- Application: remote homology detection

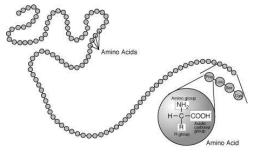
Kernels and kernel methods

Kernels for biological sequences

- Feature space approach
- Using generative models
- Derive from a similarity measure
- Application: remote homology detection

Kernels and Kernel Methods

Proteins





A : Alanine	V : Valine	L : Leucine
F : Phenylalanine	P : Proline	M : Méthionine
E : Acide glutamique	K : Lysine	R : Arginine
T : Threonine	C : Cysteine	N : Asparagine
H : Histidine	V : Thyrosine	W : Tryptophane
I : Isoleucine	S : Sérine	Q : Glutamine
D : Acide aspartique	G : Glycine	

Jean-Philippe Vert (ParisTech)

Challenges with protein sequences

- A protein sequences can be seen as a variable-length sequence over the 20-letter alphabet of amino-acids, e.g., insuline: FVNQHLCGSHLVEALYLVCGERGFFYTPKA
- These sequences are produced at a fast rate (result of the sequencing programs)
- Need for algorithms to compare, classify, analyze these sequences
- Applications: classification into functional or structural classes, prediction of cellular localization and interactions, ...

Example: supervised sequence classification

Data (training)

Secreted proteins:

MASKATLLLAFTLLFATCIARHQQRQQQQNQCQLQNIEA... MARSSLFTFLCLAVFINGCLSQIEQQSPWEFQGSEVW... MALHTVLIMLSLLPMLEAQNPEHANITIGEPITNETLGWL...

• • •

Non-secreted proteins:

MAPPSVFAEVPQAQPVLVFKLIADFREDPDPRKVNLGVG... MAHTLGLTQPNSTEPHKISFTAKEIDVIEWKGDILVVG... MSISESYAKEIKTAFRQFTDFPIEGEQFEDFLPIIGNP..

Goal

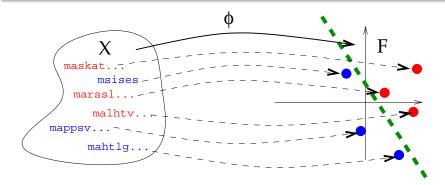
Build a classifier to predict whether new proteins are secreted or not.

Jean-Philippe Vert (ParisTech)

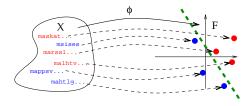
Supervised classification with vector embedding

The idea

- Map each string $x \in \mathcal{X}$ to a vector $\Phi(x) \in \mathbb{R}^{p}$.
- Train a classifier for vectors on the images Φ(x₁),...,Φ(x_n) of the training set (nearest neighbor, linear perceptron, logistic regression, support vector machine...)



Example: support vector machine



SVM algorithm

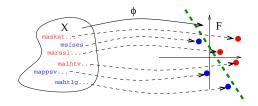
$$f(x) = \operatorname{sign}\left(\sum_{i=1}^{n} \alpha_i y_i \Phi(x_i)^{\top} \Phi(x)\right) ,$$

where $\alpha_1, \ldots, \alpha_n$ solve, under the constraints $0 \le \alpha_i \le C$:

$$\min_{\alpha} \left(\frac{1}{2} \sum_{i=1}^{n} \sum_{i=1}^{n} \alpha_i \alpha_j y_i y_j \Phi(x_i)^\top \Phi(x_j) - \sum_{i=1}^{n} \alpha_i \right)$$

Jean-Philippe Vert (ParisTech)

Explicit vector embedding



Difficulties

- How to define the mapping $\Phi : \mathcal{X} \to \mathbb{R}^p$?
- No obvious vector embedding for strings in general.
- How to include prior knowledge about the strings (grammar, probabilistic model...)?

Implicit vector embedding with kernels

The kernel trick

- Many algorithms just require inner products of the embeddings
- We call it a kernel between strings:

$$\mathcal{K}(x,x') \stackrel{\Delta}{=} \Phi(x)^{\top} \Phi(x')$$

Examples

- SVM
- Nearest neighbor:

$$d(x, x')^{2} = \|\Phi(x) - \Phi(x')\|^{2} = K(x, x) + K(x', x') - 2K(x, x').$$

Many other kernel methods (perceptron, regression...)

Implicit vector embedding with kernels

The kernel trick

- Many algorithms just require inner products of the embeddings
- We call it a kernel between strings:

$$\mathcal{K}(x,x') \stackrel{\Delta}{=} \Phi(x)^{\top} \Phi(x')$$

Examples

- SVM
- Nearest neighbor:

$$d(x,x')^2 = \|\Phi(x) - \Phi(x')\|^2 = K(x,x) + K(x',x') - 2K(x,x').$$

Many other kernel methods (perceptron, regression...)

Definition

A positive definite (p.d.) kernel on the set \mathcal{X} is a function $\mathcal{K} : \mathcal{X} \times \mathcal{X} \to \mathbb{R}$ symmetric:

$$orall\left(\mathbf{x},\mathbf{x}'
ight)\in\mathcal{X}^{2},\quad \mathbf{\textit{K}}\left(\mathbf{x},\mathbf{x}'
ight)=\mathbf{\textit{K}}\left(\mathbf{x}',\mathbf{x}
ight),$$

and which satisfies, for all $N \in \mathbb{N}$, $(\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_N) \in \mathcal{X}^N$ et $(a_1, a_2, \dots, a_N) \in \mathbb{R}^N$:

$$\sum_{i=1}^{N}\sum_{j=1}^{N}a_{i}a_{j}K\left(\mathbf{x}_{i},\mathbf{x}_{j}\right)\geq0.$$

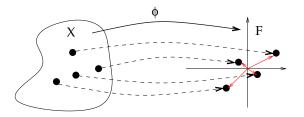
Theorem (Aronszajn, 1950)

K is a p.d. kernel on the set \mathcal{X} if and only if there exists a Hilbert space \mathcal{H} and a mapping

$$\Phi: \mathcal{X} \mapsto \mathcal{H} ,$$

such that, for any \mathbf{x}, \mathbf{x}' in \mathcal{X} :

$$K(\mathbf{x}, \mathbf{x}') = \langle \Phi(\mathbf{x}), \Phi(\mathbf{x}') \rangle_{\mathcal{H}}$$



Examples

Kernels for vectors

Classical kernels for vectors ($\mathcal{X} = \mathbb{R}^{p}$) include:

• The linear kernel

$$\mathcal{K}_{\textit{lin}}\left(\mathbf{x},\mathbf{x}'
ight)=\mathbf{x}^{ op}\mathbf{x}'$$
 .

The polynomial kernel

$$\mathcal{K}_{ extsf{poly}}\left(\mathbf{x},\mathbf{x}'
ight)=\left(\mathbf{x}^{ op}\mathbf{x}'+a
ight)^{d}$$
 .

• The Gaussian RBF kernel:

$$\mathcal{K}_{\textit{Gaussian}}\left(\mathbf{x},\mathbf{x}'
ight)=\exp\left(-rac{\|\,\mathbf{x}-\mathbf{x}'\,\|^2}{2\sigma^2}
ight)$$

.

- A kernel defines an implicit geometry on the space of data, although data do not need to have any prior geometric/algebric structure
- Kernel engineering is the problem of designing specific kernel for specific data and specific tasks. Good place to put prior knowledge!
- We will now see on a practical examples different technical tricks to design kernels.

Kernels for Biological Sequences

- Kernel methods have been widely investigated since Jaakkola et al.'s seminal paper (1998).
- What is a good kernel?
 - it should be mathematically valid (symmetric, p.d. or c.p.d.)
 - fast to compute
 - adapted to the problem (give good performances)

Kernel engineering for protein sequences

Define a (possibly high-dimensional) feature space of interest

- Physico-chemical kernels
- Spectrum, mismatch, substring kernels
- Pairwise, motif kernels
- Derive a kernel from a generative model
 - Fisher kernel
 - Mutual information kernel
 - Marginalized kernel
- Derive a kernel from a similarity measure
 - Local alignment kernel

• Define a (possibly high-dimensional) feature space of interest

- Physico-chemical kernels
- Spectrum, mismatch, substring kernels
- Pairwise, motif kernels
- Derive a kernel from a generative model
 - Fisher kernel
 - Mutual information kernel
 - Marginalized kernel
- Derive a kernel from a similarity measure
 - Local alignment kernel

Define a (possibly high-dimensional) feature space of interest

- Physico-chemical kernels
- Spectrum, mismatch, substring kernels
- Pairwise, motif kernels
- Derive a kernel from a generative model
 - Fisher kernel
 - Mutual information kernel
 - Marginalized kernel
- Derive a kernel from a similarity measure
 - Local alignment kernel

Kernels and kernel methods

Kernels for biological sequences

Feature space approach

- Using generative models
- Derive from a similarity measure
- Application: remote homology detection

Vector embedding for strings

The idea

Represent each sequence **x** by a fixed-length numerical vector $\Phi(\mathbf{x}) \in \mathbb{R}^{p}$. How to perform this embedding?

Physico-chemical kernel

Extract relevant features, such as:

- length of the sequence
- time series analysis of numerical physico-chemical properties of amino-acids along the sequence (e.g., polarity, hydrophobicity), using for example:
 - Fourier transforms (Wang et al., 2004)
 - Autocorrelation functions (Zhang et al., 2003)

$$r_j = \frac{1}{n-j} \sum_{i=1}^{n-j} h_i h_{i+j}$$

Vector embedding for strings

The idea

Represent each sequence **x** by a fixed-length numerical vector $\Phi(\mathbf{x}) \in \mathbb{R}^{p}$. How to perform this embedding?

Physico-chemical kernel

Extract relevant features, such as:

- Iength of the sequence
- time series analysis of numerical physico-chemical properties of amino-acids along the sequence (e.g., polarity, hydrophobicity), using for example:
 - Fourier transforms (Wang et al., 2004)
 - Autocorrelation functions (Zhang et al., 2003)

$$r_j = \frac{1}{n-j} \sum_{i=1}^{n-j} h_i h_{i+j}$$

The approach

Alternatively, index the feature space by fixed-length strings, i.e.,

$$\Phi\left(\mathbf{x}\right) = \left(\Phi_{u}\left(\mathbf{x}\right)\right)_{u \in \mathcal{A}^{k}}$$

where $\Phi_u(\mathbf{x})$ can be:

- the number of occurrences of u in x (without gaps) : spectrum kernel (Leslie et al., 2002)
- the number of occurrences of *u* in **x** up to *m* mismatches (without gaps) : mismatch kernel (Leslie et al., 2004)
- the number of occurrences of u in x allowing gaps, with a weight decaying exponentially with the number of gaps : substring kernel (Lohdi et al., 2002)

• The 3-spectrum of

$$\mathbf{X} = \text{CGGSLIAMMWFGV}$$

is:

(CGG,GGS,GSL,SLI,LIA,IAM,AMM,MMW,MWF,WFG,FGV) .

Let Φ_u (**x**) denote the number of occurrences of u in **x**. The k-spectrum kernel is:

$$\mathcal{K}\left(\mathbf{x},\mathbf{x}'
ight) := \sum_{u\in\mathcal{A}^{k}}\Phi_{u}\left(\mathbf{x}
ight)\Phi_{u}\left(\mathbf{x}'
ight) \;.$$

 This is formally a sum over |A|^k terms, but at most |x| - k + 1 terms are non-zero in Φ (x)

- Implementation in O(|x| + |x'|) in memory and time for the spectrum and mismatch kernels (with suffix trees)
- Implementation in O(|x| × |x'|) in memory and time for the substring kernels
- The feature space has high dimension (|A|^k), so learning requires regularized methods (such as SVM)

Dictionary-based indexation

The approach

- Chose a dictionary of sequences $\mathcal{D} = (\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_n)$
- Chose a measure of similarity $s(\mathbf{x}, \mathbf{x}')$
- Define the mapping $\Phi_{\mathcal{D}}(\mathbf{x}) = (\mathbf{s}(\mathbf{x}, \mathbf{x}_i))_{\mathbf{x}_i \in \mathcal{D}}$

Examples

This includes:

- Motif kernels (Logan et al., 2001): the dictionary is a library of motifs, the similarity function is a matching function
- Pairwise kernel (Liao & Noble, 2003): the dictionary is the training set, the similarity is a classical measure of similarity between sequences.

Dictionary-based indexation

The approach

- Chose a dictionary of sequences $\mathcal{D} = (\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_n)$
- Chose a measure of similarity s(x, x')
- Define the mapping $\Phi_{\mathcal{D}}(\mathbf{x}) = (\mathbf{s}(\mathbf{x}, \mathbf{x}_i))_{\mathbf{x}_i \in \mathcal{D}}$

Examples

This includes:

- Motif kernels (Logan et al., 2001): the dictionary is a library of motifs, the similarity function is a matching function
- Pairwise kernel (Liao & Noble, 2003): the dictionary is the training set, the similarity is a classical measure of similarity between sequences.

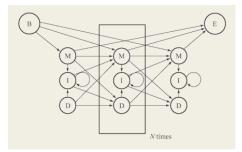
Kernels and kernel methods

Kernels for biological sequences Feature space approach

- Using generative models
- Derive from a similarity measure
- Application: remote homology detection

Probabilistic models for sequences

Probabilistic modeling of biological sequences is older than kernel designs. Important models include HMM for protein sequences, SCFG for RNA sequences.



Parametric model

A model is a family of distribution

 $\{P_{\theta}, \theta \in \Theta \subset \mathbb{R}^{m}\} \subset \mathcal{M}_{1}^{+}(\mathcal{X})$

Jean-Philippe Vert (ParisTech)

Definition

- Fix a parameter θ₀ ∈ Θ (e.g., by maximum likelihood over a training set of sequences)
- For each sequence **x**, compute the Fisher score vector:

 $\Phi_{ heta_0}(\mathbf{x}) =
abla_ heta \log P_ heta(\mathbf{x})|_{ heta= heta_0}$.

• Form the kernel (Jaakkola et al., 1998):

 $\mathcal{K}(\mathbf{x},\mathbf{x}') = \Phi_{\theta_0}(\mathbf{x})^\top \mathcal{I}(\theta_0)^{-1} \Phi_{\theta_0}(\mathbf{x}') ,$

where $I(\theta_0) = E_{\theta_0} \left[\Phi_{\theta_0}(\mathbf{x}) \Phi_{\theta_0}(\mathbf{x})^\top \right]$ is the Fisher information matrix.

- The Fisher score describes how each parameter contributes to the process of generating a particular example
- The Fisher kernel is invariant under change of parametrization of the model
- A kernel classifier employing the Fisher kernel derived from a model that contains the label as a latent variable is, asymptotically, at least as good a classifier as the MAP labelling based on the model (under several assumptions).

- $\Phi_{\theta_0}(\mathbf{x})$ can be computed explicitly for many models (e.g., HMMs)
- $I(\theta_0)$ is often replaced by the identity matrix
- Several different models (i.e., different θ_0) can be trained and combined
- Feature vectors are explicitly computed

Definition

• Chose a prior $w(d\theta)$ on the measurable set Θ

• Form the kernel (Seeger, 2002):

$$\mathcal{K}\left(\mathbf{x},\mathbf{x}'
ight) = \int_{ heta\in\Theta} \mathcal{P}_{ heta}(\mathbf{x}) \mathcal{P}_{ heta}(\mathbf{x}') w(d heta) \, d heta$$

No explicit computation of a finite-dimensional feature vector
 K(**x**, **x**') =< φ(**x**), φ(**x**') >_{L2(W)} with

 $\phi(\mathbf{x}) = (P_{\theta}(\mathbf{x}))_{\theta \in \Theta}$.

- Let P_θ(X = 1) = θ and P_θ(X = 0) = 1 − θ a model for random coin toss, with θ ∈ [0, 1].
- Let dθ be the Lebesgue measure on [0, 1]
- The mutual information kernel between $\mathbf{x} = 001$ and $\mathbf{x}' = 1010$ is:

$$\begin{cases} P_{\theta} \left(\mathbf{x} \right) &= \theta \left(1 - \theta \right)^2 ,\\ P_{\theta} \left(\mathbf{x}' \right) &= \theta^2 \left(1 - \theta \right)^2 , \end{cases}$$
$$\mathcal{K} \left(\mathbf{x}, \mathbf{x}' \right) = \int_0^1 \theta^3 \left(1 - \theta \right)^4 d\theta = \frac{3! 4!}{8!} = \frac{1}{280} .$$

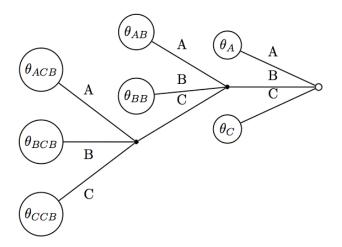
Definition

A context-tree model is a variable-memory Markov chain:

$$P_{\mathcal{D},\theta}(\mathbf{x}) = P_{\mathcal{D},\theta}(x_1 \dots x_D) \prod_{i=D+1}^n P_{\mathcal{D},\theta}(x_i | x_{i-D} \dots x_{i-1})$$

D is a suffix tree
θ ∈ Σ^D is a set of conditional probabilities (multinomials)

Context-tree model: example



 $P(AABACBACC) = P(AAB)\theta_{AB}(A)\theta_{A}(C)\theta_{C}(B)\theta_{ACB}(A)\theta_{A}(C)\theta_{C}(A) .$

Theorem (Cuturi et al., 2004)

• For particular choices of priors, the context-tree kernel:

$$\mathcal{K}\left(\mathbf{x},\mathbf{x}'
ight) = \sum_{\mathcal{D}} \int_{ heta \in \mathbf{\Sigma}^{\mathcal{D}}} \mathcal{P}_{\mathcal{D}, heta}(\mathbf{x}) \mathcal{P}_{\mathcal{D}, heta}(\mathbf{x}') w(d heta | \mathcal{D}) \pi(\mathcal{D})$$

can be computed in $O(|\mathbf{x}| + |\mathbf{x}'|)$ with a variant of the Context-Tree Weighting algorithm.

- This is a valid mutual information kernel.
- The similarity is related to information-theoretical measure of mutual information between strings.

Definition

- For any observed data x ∈ X, let a latent variable y ∈ Y be associated probabilistically through a conditional probability P_x (dy).
- Let $K_{\mathcal{Z}}$ be a kernel for the complete data $\mathbf{z} = (\mathbf{x}, \mathbf{y})$
- Then the following kernel is a valid kernel on \mathcal{X} , called a marginalized kernel (Kin et al., 2002):

$$\begin{split} \mathcal{K}_{\mathcal{X}}\left(\mathbf{x},\mathbf{x}'\right) &:= \mathcal{E}_{\mathcal{P}_{\mathbf{x}}(d\mathbf{y}) \times \mathcal{P}_{\mathbf{x}'}(d\mathbf{y}')} \mathcal{K}_{\mathcal{Z}}\left(\mathbf{z},\mathbf{z}'\right) \\ &= \int \int \mathcal{K}_{\mathcal{Z}}\left(\left(\mathbf{x},\mathbf{y}\right),\left(\mathbf{x}',\mathbf{y}'\right)\right) \mathcal{P}_{\mathbf{x}}\left(d\mathbf{y}\right) \mathcal{P}_{\mathbf{x}'}\left(d\mathbf{y}'\right) \end{split}$$

• $K_{\mathcal{Z}}$ is p.d. on \mathcal{Z} . Therefore there exists a Hilbert space \mathcal{H} and $\Phi_{\mathcal{Z}} : \mathcal{Z} \to \mathcal{H}$ such that:

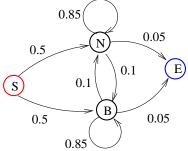
$$\mathcal{K}_{\mathcal{Z}}\left(\textbf{z},\textbf{z}'
ight) = \left\langle \Phi_{\mathcal{Z}}\left(\textbf{z}
ight), \Phi_{\mathcal{Z}}\left(\textbf{z}'
ight)
ight
angle_{\mathcal{H}} \;.$$

Marginalizing therefore gives:

$$\begin{split} \mathcal{K}_{\mathcal{X}}\left(\mathbf{x},\mathbf{x}'\right) &= \mathcal{E}_{\mathcal{P}_{\mathbf{x}}(d\mathbf{y}) \times \mathcal{P}_{\mathbf{x}'}(d\mathbf{y}')} \mathcal{K}_{\mathcal{Z}}\left(\mathbf{z},\mathbf{z}'\right) \\ &= \mathcal{E}_{\mathcal{P}_{\mathbf{x}}(d\mathbf{y}) \times \mathcal{P}_{\mathbf{x}'}(d\mathbf{y}')} \left\langle \Phi_{\mathcal{Z}}\left(\mathbf{z}\right), \Phi_{\mathcal{Z}}\left(\mathbf{z}'\right) \right\rangle_{\mathcal{H}} \\ &= \left\langle \mathcal{E}_{\mathcal{P}_{\mathbf{x}}(d\mathbf{y})} \Phi_{\mathcal{Z}}\left(\mathbf{z}\right), \mathcal{E}_{\mathcal{P}_{\mathbf{x}}(d\mathbf{y}')} \Phi_{\mathcal{Z}}\left(\mathbf{z}'\right) \right\rangle_{\mathcal{H}}, \end{split}$$

therefore $K_{\mathcal{X}}$ is p.d. on \mathcal{X} . \Box

Example: HMM for normal/biased coin toss



Normal (N) and biased (B) coins (not observed)

• Observed output are 0/1 with probabilities:

$$egin{cases} \pi(0|N) = 1 - \pi(1|N) = 0.5, \ \pi(0|B) = 1 - \pi(1|B) = 0.8. \end{cases}$$

• Example of realization (complete data):

Jean-Philippe Vert (ParisTech)

1-spectrum kernel on complete data

 If both x ∈ A* and y ∈ S* were observed, we might rather use the 1-spectrum kernel on the complete data z = (x, y):

$$\mathcal{K}_{\mathcal{Z}}\left(\mathbf{z},\mathbf{z}'\right) = \sum_{(a,s)\in\mathcal{A}\times\mathcal{S}} n_{a,s}\left(\mathbf{z}\right) n_{a,s}\left(\mathbf{z}\right),$$

where $n_{a,s}(\mathbf{x}, \mathbf{y})$ for a = 0, 1 and s = N, B is the number of occurrences of *s* in **y** which emit *a* in **x**.

• Example:

Z =1001011101111010010111001111011, Z' =001101011011110110101111011010101,

$$\begin{aligned} \mathcal{K}_{\mathcal{Z}}\left(\mathbf{z},\mathbf{z}'\right) &= n_{0}\left(\mathbf{z}\right)n_{0}\left(\mathbf{z}'\right) + n_{0}\left(\mathbf{z}\right)n_{0}\left(\mathbf{z}'\right) + n_{1}\left(\mathbf{z}\right)n_{1}\left(\mathbf{z}'\right) + n_{1}\left(\mathbf{z}\right)n_{1}\left(\mathbf{z}\right) \\ &= 7 \times 15 + 9 \times 12 + 13 \times 6 + 2 \times 1 = 293. \end{aligned}$$

• The marginalized kernel for observed data is:

$$\begin{split} \mathcal{K}_{\mathcal{X}}\left(\mathbf{x},\mathbf{x}'\right) &= \sum_{\mathbf{y},\mathbf{y}'\in\mathcal{S}^{*}} \mathcal{K}_{\mathcal{Z}}\left(\left(\mathbf{x},\mathbf{y}\right),\left(\mathbf{x},\mathbf{y}\right)\right) \mathcal{P}\left(\mathbf{y}|\mathbf{x}\right) \mathcal{P}\left(\mathbf{y}'|\mathbf{x}'\right) \\ &= \sum_{\left(a,s\right)\in\mathcal{A}\times\mathcal{S}} \Phi_{a,s}\left(\mathbf{x}\right) \Phi_{a,s}\left(\mathbf{x}'\right), \end{split}$$

with

$$\Phi_{a,s}\left(\mathbf{x}\right) = \sum_{\mathbf{y}\in\mathcal{S}^{*}} P\left(\mathbf{y}|\mathbf{x}\right) n_{a,s}\left(\mathbf{x},\mathbf{y}\right)$$

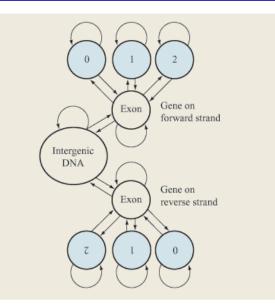
Computation of the 1-spectrum marginalized kernel

$$\Phi_{a,s} (\mathbf{x}) = \sum_{\mathbf{y} \in S^*} P(\mathbf{y} | \mathbf{x}) n_{a,s} (\mathbf{x}, \mathbf{y})$$

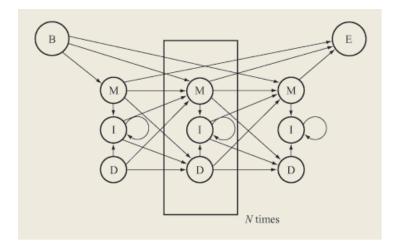
= $\sum_{\mathbf{y} \in S^*} P(\mathbf{y} | \mathbf{x}) \left\{ \sum_{i=1}^n \delta(x_i, a) \delta(y_i, s) \right\}$
= $\sum_{i=1}^n \delta(x_i, a) \left\{ \sum_{\mathbf{y} \in S^*} P(\mathbf{y} | \mathbf{x}) \delta(y_i, s) \right\}$
= $\sum_{i=1}^n \delta(x_i, a) P(y_i = s | \mathbf{x}).$

and $P(y_i = s | \mathbf{x})$ can be computed efficiently by forward-backward algorithm!

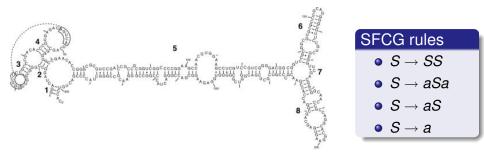
HMM example (DNA)



HMM example (protein)



SCFG for RNA sequences



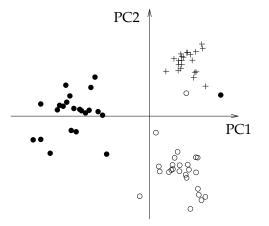
Marginalized kernel (Kin et al., 2002)

- Feature: number of occurrences of each (base,state) combination
- Marginalization using classical inside/outside algorithm

Examples

- Spectrum kernel on the hidden states of a HMM for protein sequences (Tsuda et al., 2002)
- Kernels for RNA sequences based on SCFG (Kin et al., 2002)
- Kernels for graphs based on random walks on graphs (Kashima et al., 2004)
- Kernels for multiple alignments based on phylogenetic models (Vert et al., 2005)

Marginalized kernels: example



A set of 74 human tRNA sequences is analyzed using a kernel for sequences (the second-order marginalized kernel based on SCFG). This set of tRNAs contains three classes, called Ala-AGC (white circles), Asn-GTT (black circles) and Cys-GCA (plus symbols) (from Tsuda et al., 2003).

Kernels and kernel methods

Kernels for biological sequences

- Feature space approach
- Using generative models

Derive from a similarity measure

Application: remote homology detection

Motivation

```
How to compare 2 sequences?
```

X1 = CGGSLIAMMWFGV
X2 = CLIVMMNRLMWFGV

Find a good alignment:

CGGSLIAMM----WFGV |...|||||...||| C---LIVMMNRLMWFGV In order to quantify the relevance of an alignment π , define:

- a substitution matrix $S \in \mathbb{R}^{\mathcal{A} \times \mathcal{A}}$
- a gap penalty function $g: \mathbb{N} \to \mathbb{R}$
- Any alignment is then scored as follows

CGGSLIAMM----WFGV |...|||||....||| C---LIVMMNRLMWFGV

 $s_{S,g}(\pi) = S(C, C) + S(L, L) + S(I, I) + S(A, V) + 2S(M, M)$ + S(W, W) + S(F, F) + S(G, G) + S(V, V) - g(3) - g(4)

Local alignment kernel

Smith-Waterman score

 The widely-used Smith-Waterman local alignment score is defined by:

$$SW_{\mathcal{S},g}(\mathbf{x},\mathbf{y}) := \max_{\pi \in \Pi(\mathbf{x},\mathbf{y})} s_{\mathcal{S},g}(\pi).$$

It is symmetric, but not positive definite...

LA kernel

The local alignment kernel:

$$\mathcal{K}_{\mathcal{LA}}^{\left(eta
ight)}\left(\mathbf{x},\mathbf{y}
ight)=\sum_{\pi\in\Pi\left(\mathbf{x},\mathbf{y}
ight)}\exp\left(etam{s}_{\mathcal{S},g}\left(\mathbf{x},\mathbf{y},\pi
ight)
ight),$$

is symmetric positive definite (Vert et al., 2004).

Local alignment kernel

Smith-Waterman score

 The widely-used Smith-Waterman local alignment score is defined by:

$$SW_{\mathcal{S},g}(\mathbf{x},\mathbf{y}) := \max_{\pi \in \Pi(\mathbf{x},\mathbf{y})} s_{\mathcal{S},g}(\pi).$$

It is symmetric, but not positive definite...

LA kernel

The local alignment kernel:

$$\mathcal{K}_{\mathcal{LA}}^{\left(eta
ight)}\left(\mathbf{x},\mathbf{y}
ight)=\sum_{\pi\in\Pi\left(\mathbf{x},\mathbf{y}
ight)}\exp\left(etam{s}_{\mathcal{S},g}\left(\mathbf{x},\mathbf{y},\pi
ight)
ight),$$

is symmetric positive definite (Vert et al., 2004).

LA kernel is p.d.: proof

• If *K*₁ and *K*₂ are p.d. kernels for strings, then their convolution defined by:

$$\mathcal{K}_1 \star \mathcal{K}_2(\mathbf{x}, \mathbf{y}) := \sum_{\mathbf{x}_1 \mathbf{x}_2 = \mathbf{x}, \mathbf{y}_1 \mathbf{y}_2 = \mathbf{y}} \mathcal{K}_1(\mathbf{x}_1, \mathbf{y}_1) \mathcal{K}_2(\mathbf{x}_2, \mathbf{y}_2)$$

is also p.d. (Haussler, 1999).

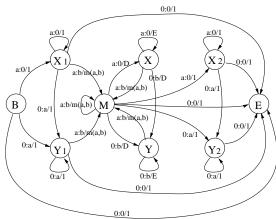
• LA kernel is p.d. because it is a convolution kernel (Haussler, 1999):

$$\mathcal{K}_{LA}^{(\beta)} = \sum_{n=0}^{\infty} \mathcal{K}_0 \star \left(\mathcal{K}_a^{(\beta)} \star \mathcal{K}_g^{(\beta)} \right)^{(n-1)} \star \mathcal{K}_a^{(\beta)} \star \mathcal{K}_0.$$

where K_0 , K_a and K_g are three basic p.d. kernels (Vert et al., 2004).

LA kernel in practice

• Implementation by dynamic programming in $O(|\mathbf{x}| \times |\mathbf{x}'|)$



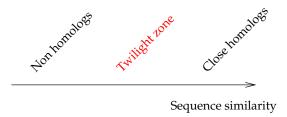
 In practice, values are too large (exponential scale) so taking its logarithm is a safer choice (but not p.d. anymore!)

Kernels and kernel methods

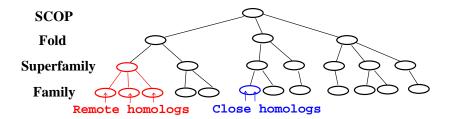
Kernels for biological sequences

- Feature space approach
- Using generative models
- Derive from a similarity measure
- Application: remote homology detection

Remote homology

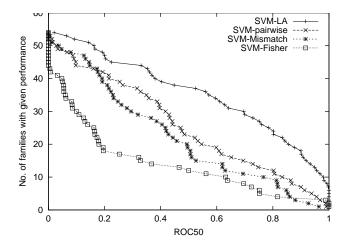


- Homologs have common ancestors
- Structures and functions are more conserved than sequences
- Remote homologs can not be detected by direct sequence comparison



- Goal: recognize directly the superfamily
- Training: for a sequence of interest, positive examples come from the same superfamily, but different families. Negative from other superfamilies.
- Test: predict the superfamily.

Difference in performance



Performance on the SCOP superfamily recognition benchmark (from Vert et al., 2004).

Jean-Philippe Vert (ParisTech)

Conclusion

- A variety of principles for string kernel design have been proposed.
- Good kernel design is important for each data and each task. Performance is not the only criterion.
- Still an art, although principled ways have started to emerge.
- The integration of "higher-order information" is a hot topic! Kernel methods are promising to combine generative and discriminative approaches.
- Their application goes of course beyond computational biology.
- Their application goes of course beyond strings.