# Machine Learning for Personalized Medicine 

Jean-Philippe Vert



Stanford, July 25, 2014

## What's in your body



1 body $=10^{14}$ human cells (and 100x more non-human cells) 1 cell $=6 \times 10^{9}$ ACGT coding for 20,000 genes

## Sequencing revolution



## Cost per Genome



## Many various data



## 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



## Challenges



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


## Learning with regularization

Learn

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

by solving

$$
\min _{\beta \in \mathbb{R}^{p}} R\left(f_{\beta}\right)+\lambda \Omega(\beta)
$$

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


## Outline

(1) FlipFlop: fast isoform prediction from RNA-seq data
(2) Learning molecular classifiers with network information
(3) Kernel bilinear regression for toxicogenomics

## Outline

(1) FlipFlop: fast isoform prediction from RNA-seq data

## (2) Learning molecular classifiers with network information

## (3) Kernel bilinear regression for toxicogenomics

## Joint work with...



Elsa Bernard (Mines ParisTech / Institut Curie), Laurent Jacob (CNRS / LBBE), Julien Mairal (INRIA)

## Alternative splicing: 1 gene = many proteins



In human, 28k genes give 120k known transcripts (Pal et al., 2012)

## Opportunities for drug developments...


(Pal et al., 2012)

## The isoform identification and quantification problem



Given a biological sample (e.g., cancer tissue), can we:
(1) identify the isoform(s) of each gene present in the sample?
(2) quantify their abundance?

## RNA-seq measures mRNA abundance by sequencing short fragments


http://rnaseq.uoregon.edu

## RNA-seq and alternative splicing




Exon<br>- Intron<br>- Sequence read<br>- Signal from annoted exons<br>- Non-exonic signal

## Lasso-based estimation of isoforms



- Let a gene with e exons
- Suppose there are c candidate isoform (c large, up to $2^{e}$ )
- Let $\phi \in \mathbb{R}^{c}$ the unknown c-dimensional vector of abundance
- Let $L(\phi)$ quantify whether $\phi$ explains well the observed read counts (e.g., minus log-likelihood)
- Find a sparse vector of abundances by solving (e.g., IsoLasso, SLIDE, NSMAP...)

$$
\min _{\phi \in \mathbb{R}_{+}^{c}} L(\phi)+\lambda\|\phi\|_{1}
$$

## Lasso-based estimation of isoforms



- Let a gene with e exons
- Suppose there are c candidate isoform (c large, up to $2^{e}$ )
- Let $\phi \in \mathbb{R}^{c}$ the unknown c-dimensional vector of abundance
- Let $L(\phi)$ quantify whether $\phi$ explains well the observed read counts (e.g., minus log-likelihood)
- Find a sparse vector of abundances by solving (e.g., IsoLasso, SLIDE, NSMAP...)

$$
\min _{\phi \in \mathbb{R}_{+}^{c}} L(\phi)+\lambda\|\phi\|_{1}
$$

- Computational problem: Lasso problem with $2^{e}$ variables


## Fast isoform deconvolution with the Lasso (FlipFlop)

## Theorem (Bernard, Mairal, Jacob and V., 2014)

The isoform deconvolution problem

$$
\min _{\phi \in \mathbb{R}_{+}^{c}} L(\phi)+\lambda\|\phi\|_{1}
$$

can be solved in polynomial time in the number of exon.
Key ideas

- Reformulation as a convex cost flow problem (Mairal and Yu, 2012)
(2) Recover isoforms by flow decomposition algorithm
"Feature selection on an exponential number of features in polynomial time"


## Isoforms are Paths in a Graph



## Isoforms are Paths in a Graph



## Isoforms are Paths in a Graph



## Isoforms are Paths in a Graph



## Combinations of isoforms are flows


(a) Reads at every node corresponding to one isoform.

(b) Reads at every node after adding another isoform.

- $L(\phi)$ depends only on the values of the flow on the vertices
- $\|\phi\|_{1}=f_{t}$

Therefore,

$$
\min _{\phi \in \mathbb{R}_{+}^{c}} L(\phi)+\lambda\|\phi\|_{1}
$$

is equivalent to

$$
\min _{f \text { flow }} R(f)+\lambda f_{t}
$$

## Human Simulation: Precision/Recall

hg19, 1137 genes on chr1, 1million 75 bp single-end reads by transcript levels. Simulator: http://alumni.cs.ucr.edu/~liw/rnaseqreadsimulator.html


## Performance increases with read length



## Performance increases with coverage



## Extension to paired-end reads OK.



## Speed trial




## FlipFlop summary

- Fast method for exact Lasso-based isoform detection and quantification
- http://cbio.mines-paristech.fr/flipflop
- Available as an R package
> source("http://bioconductor.org/biocLite.R")
> biocLite("flipflop")
- Reference: E. Bernard, L. Jacob, J. Mairal and J.-P. Vert. Efficient RNA isoform identification and quantification from RNA-seq data with network flows. Bioinformatics, 2014.
- Ongoing: extension to multiple samples and differential analysis


## Outline

## (1) FlipFlop: fast isoform prediction from RNA-seq data

(2) Learning molecular classifiers with network information
(3) Kernel bilinear regression for toxicogenomics

## Joint work with...



Franck Rapaport, Emmanuel Barillot, Andrei Zinovyev, Anne-Claire Haury, Laurent Jacob, Guillaume Obozinski

## Breast cancer prognosis



## 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

$$
f_{\beta}(x)=\beta^{\top} x \quad \min _{\beta} R\left(f_{\beta}\right)+\lambda \Omega(\beta)
$$

## Prior hypothesis

Genes near each other on the graph should have similar weigths.

## An idea (Rapaport et al., 2007)

## Graph based penalty

$$
f_{\beta}(x)=\beta^{\top} x \quad \min _{\beta} R\left(f_{\beta}\right)+\lambda \Omega(\beta)
$$

## Prior hypothesis

Genes near each other on the graph should have similar weigths.
An idea (Rapaport et al., 2007)

$$
\begin{gathered}
\Omega(\beta)=\sum_{i \sim j}\left(\beta_{i}-\beta_{j}\right)^{2}, \\
\min _{\beta \in \mathbb{R}^{p}} R\left(f_{\beta}\right)+\lambda \sum_{i \sim j}\left(\beta_{i}-\beta_{j}\right)^{2} .
\end{gathered}
$$

## Classifiers



## Classifier



0001025094
a)

b)

## Spectral penalty as a kernel

## Theorem

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

$$
\min _{\beta \in \mathbb{R}^{p}} \frac{1}{n} \sum_{i=1}^{n} \ell\left(\beta^{\top} x_{i}, y_{i}\right)+\lambda \sum_{i \sim j}\left(\beta_{i}-\beta_{j}\right)^{2}
$$

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

$$
\min _{\gamma \in \mathbb{R}^{p}} \frac{1}{n} \sum_{i=1}^{n} \ell\left(\gamma^{\top} \Phi\left(x_{i}\right), y_{i}\right)+\lambda \gamma^{\top} \gamma
$$

and where

$$
\Phi(x)^{\top} \Phi\left(x^{\prime}\right)=x^{\top} K_{G} x^{\prime}
$$

for $K_{G}=L^{*}$, the pseudo-inverse of the graph Laplacian.

## Graph Laplacian

## Definition

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

$$
L=D-A=\left(\begin{array}{ccccc}
1 & 0 & -1 & 0 & 0 \\
0 & 1 & -1 & 0 & 0 \\
-1 & -1 & 3 & -1 & 0 \\
0 & 0 & -1 & 2 & -1 \\
0 & 0 & 0 & 1 & 1
\end{array}\right)
$$

## Pseufo-inverse of the Laplacian

$$
L^{*}=\left(\begin{array}{rrrrr}
0.88 & -0.12 & 0.08 & -0.32 & -0.52 \\
-0.12 & 0.88 & 0.08 & -0.32 & -0.52 \\
0.08 & 0.08 & 0.28 & -0.12 & -0.32 \\
-0.32 & -0.32 & -0.12 & 0.48 & 0.28 \\
-0.52 & -0.52 & -0.32 & 0.28 & 1.08
\end{array}\right)
$$

## Other penalties with kernels

$$
\Phi(x)^{\top} \Phi\left(x^{\prime}\right)=x^{\top} K_{G} x^{\prime}
$$

with:

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

$$
\Omega(\beta)=c \sum_{i=1}^{p} \beta_{i}^{2}+\sum_{i \sim j}\left(\beta_{i}-\beta_{j}\right)^{2}
$$

- The diffusion kernel:

$$
K_{G}=\exp _{M}(-2 t L)
$$

penalizes high frequencies of $\beta$ in the Fourier domain.

## Other penalties without kernels

- Gene selection + Piecewise constant on the graph

$$
\Omega(\beta)=\sum_{i \sim j}\left|\beta_{i}-\beta_{j}\right|+\sum_{i=1}^{p}\left|\beta_{i}\right|
$$

- Gene selection + smooth on the graph

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

## Example: classification of DNA copy number profiles



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

## Fused lasso solution (Rapaport et al., 2008)

$$
\Omega(\beta)=\sum_{i \sim j}\left|\beta_{i}-\beta_{j}\right|+\sum_{i=1}^{p}\left|\beta_{i}\right|
$$



## Graph-based structured feature selection



Graph lasso(s)

$$
\begin{gathered}
\Omega_{1}(\beta)=\sum_{i \sim j} \sqrt{\beta_{i}^{2}+\beta_{j}^{2}}, \quad \text { (Jenatton et al., 2009) } \\
\Omega_{2}(\beta)=\sup _{\alpha \in \mathbb{R}^{p}: \forall i \sim j,\left\|\alpha_{i}^{2}+\alpha_{j}^{2}\right\| \leq 1} \alpha^{\top} \beta . \quad \text { (Jacob et al., 2008) }
\end{gathered}
$$

## Lasso signature (accuracy 0.61)



## Breast cancer prognosis

## Graph Lasso signature (accuracy 0.64)



## Breast cancer prognosis

## Disjoint feature selection

$$
W=\left(w_{i}\right)_{i \in V} \in \mathbb{R}^{p \times V} \quad \Omega(W)=\min _{-H \leq W \leq H} \sum_{i \sim j} K_{i j}\left|h_{i}^{\top} h_{j}\right|
$$




(Vervier et al, 2014)

## Example: multiclass classification of MS spectra



Features
(Vervier et al, 2013, unpublished)

## Outline

(1) FlipFlop: fast isoform prediction from RNA-seq data
(2) Learning molecular classifiers with network information
(3) Kernel bilinear regression for toxicogenomics

## Joint work with...



Elsa Bernard, Erwan Scornet, Yunlong Jiao, Véronique Stoven, Thomas Walter

## Pharmacogenomics / Toxicogenomics



Patients with same condition


Good responders


Bad side effects

No Responders

## DREAM8 Toxicogenetics challenge




156 chemicals
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:

$$
\min _{f \in \mathcal{H}, b \in \mathbb{R}^{p}} \sum_{i=1}^{n} \sum_{j=1}^{p}\left(f\left(x_{i}, y_{j}\right)+b_{j}-z_{i j}\right)^{2}+\lambda\|f\|^{2},
$$

## Solving in $O\left(\max (n, p)^{3}\right)$

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 $S_{i j}=1 /\left(\lambda+D_{X}^{i} D_{Y}^{j}\right)$, where $D_{X}^{i}$ (resp. $D_{Y}^{i}$ ) denotes the $i$-th diagonal term of $D_{X}$ (resp. $D_{Y}$ ). Then the solution $\left(f^{*}, b^{*}\right)$ of (2) is given by

$$
\begin{equation*}
b^{*}=U_{Y} \operatorname{Diag}\left(S^{\top} \gamma^{\circ 2}\right)^{-1}\left(S^{\top} \circ\left(U_{Y}^{\top} Z^{\top} U_{X}\right)\right) \gamma \tag{3}
\end{equation*}
$$

and

$$
\begin{equation*}
\forall(x, y) \in \mathcal{X} \times \mathcal{Y}, \quad f^{*}(x, y)=\sum_{i=1}^{n} \sum_{j=1}^{p} \alpha_{i, j}^{*} K_{X}\left(x_{i}, x\right) K_{Y}\left(y_{i}, y\right), \tag{4}
\end{equation*}
$$

where

$$
\begin{equation*}
\alpha^{*}=U_{X}\left(S \circ\left(U_{X}^{\top}\left(Z-\mathbf{1}_{n} b^{* \top}\right) U_{Y}\right)\right) U_{Y}^{\top} \tag{5}
\end{equation*}
$$

## Kernel Trick


drug descriptors

## Kernel Trick



## Kernel Trick



## Kernel Trick



## Kernel choice

- $\mathrm{K}_{\text {cell }}$ :
$\Longrightarrow 29$ cell line kernels tested
$\Longrightarrow 1$ kernel that integrate all information
$\Longrightarrow$ deal with missing data


## 48 drug kernels tested $\Longrightarrow$ multi-task kernels

## Kernel choice

- $\mathrm{K}_{\text {cell }}$ :
$\Longrightarrow 29$ cell line kernels tested
$\Longrightarrow 1$ kernel that integrate all information
$\Longrightarrow$ deal with missing data
(1) K ${ }_{\text {drug }}$ :
$\Longrightarrow 48$ drug kernels tested
$\Longrightarrow$ multi-task kernels


## Cell line data integration



## Cell line data integration



## Multi-task drug kernels

## © Dirac <br> © Multi-Task <br> © Feature-based <br> - Empirical <br> - Integrated


independent regression for each drug

## Multi-task drug kernels

## - Dirac (2) Multi-Task © Feature-based - Empirical - Integrated


sharing information across drugs

## Multi-task drug kernels

Linear kernel and 10 gaussian kernels based on features:

- Dirac
(2) Multi-Task
(3) Feature-based
- Empirical
© Integrated
- 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

Color Key


Empirical correlation


## Multi-task drug kernels

- Dirac
© Multi-Task

$$
K_{\text {int }}=\sum_{i} K_{i}
$$

- Feature-based
- Empirical
- Integrated

Integrated kernel:

- Combine all information on drugs


## 29x48 kernel combinations: CV results



## Cl



KsnpRbf6.txt KsnpRbf7.txt KsnpRbf8.txt KrnaseqRbf1.txt KsnpRb55.txt KsnpRbf4.txt KcovariatesSex.txt KsnpRbf2.txt KsnpRbf3.txt KsnpRbf1.txt KrnaseqRbf3.txt KrnaseqRbf2.txt KsnpMean uniform dirac KrnaseqRbf6.txt KrnaseqRbf7.txt KrnaseqRbf5.txt KrnaseqRbf8.txt KrnaseqRbf10.txt KrnaseqRbf9.txt KrnaseqRbf4.txt
KrnaseqMean KcovariatesBatch.txt KcovariatesPopulatio Kint
Kcovariates.txt


## 29x48 kernel combinations: CV results



## Cl



KsnpRbf6.txt
KsnpRbf7.txt
KsnpRbf8.txt
KrnaseqRibf1.txt
KsnpRbf5.txt
KsnpRbf4.txt
KcovariatesSex.txt
KsnpRbf2.txt
KsnpRbf3.txt
KsnpRbf1.txt
KrnaseqRbf3.txt
KrnaseqRbf2.txt
KsnpMean
uniform
dirac
KrnaseqRbf6.txt
KrnaseqRbf7.txt KrnaseqRbf5.txt KrnaseqRb5.txt KrnaseqRbf8.txt
KrnaseqRbf10.txt KrnaseqRbf9.txt KrnaseqRbf4.txt KrnaseqMean KcovariatesBatch.txt


## 29x48 kernel combinations: CV results



## Cl



## Kernel on cell lines: CV results

integrated kernel
Mean Cl for cell line kernels


## Kernel on drugs: CV results

## Mean Cl for chemicals kernels



## Final Submission (ranked 2nd)

Mean Cl for chemicals kernels


Empirical kernel on drugs


## Integrated kernel on cell lines



## Conclusion

- Many new problems and lots of data in computational genomics
- Computational constraints $\Longrightarrow$ fast sparse models (FlipFlop)
- Small $n$ large $p \Longrightarrow$ regularized models with prior knowledge
- Heterogeneous data integration $\Longrightarrow$ kernel methods
- Personalized medicine promising but difficult!


## Thanks

Alexandre d'Aspremont, Emmanuel Barillot, Anne-Claire Haury, Laurent Jacob, Pierre Mahé, Julien Mairal, Guillaume Obozinski, Franck Rapaport, Jean-Baptiste Veyrieras, Andrei Zynoviev ... and all CBIO@Mines


