#### RNA isoforms discovery from RNA-seq data FlipFlop: Fast Lasso based Isoform Prediction as a FLOw Problem

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Persyvact workshop on probabilistic graphical models - July 2014









## **Team Players**



- 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.
- (J. Mairal and B. Yu. Supervised Feature Selection in Graphs with Path Coding Penalties. Journal of Machine Learning Research. 2013).

## There will be a probabilistic model and a graph

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# Bayesian graphical model or

#### Markov Random Field

## DNA Transcription/Translation (Central Dogma, 1958)



## Modern Biology and Challenges



DOE Joint Genome institute

- biology is producing massive amount of data;
- sequencing one genome now costs about 1000\$ (vs 0.1 billion \$ in 2001), and produces about a few gigabytes of data;
- prediction from DNA data.

## Alternative Splicing: 1 Gene = Many Proteins



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

## Importance of Alternative Splicing



#### Opportunities for Drug Developments...



#### (*Pal et al., 2012*)

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## RNA-Seq or Next-Generation Sequencing

#### What is RNA-Seq?

• RNA-Seq measures abundance of RNA;

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## The Isoform Identification and Quantification Problem



Given a biological sample can we:

- Identify the isoform(s) of each gene present in the sample?
- Quantify their abundance?

## From RNA-Seq Reads to Isoforms



#### De Novo methods



#### Genome-Based Methods



#### Genome-Based Isoforms Reconstruction



#### Place in the literature



Image: Image:

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- NO NEED for FILTERING of candidate isoforms
- FASTER than existing methods that solve the same problem

flow method

- adapted to LONG READS
- R package

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particular splicing graph

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Home » Bioconductor 2.13 » Software Packages » flipflop

#### flipflop

#### Fast lasso-based isoform prediction as a flow problem

Bioconductor version: Release (2.13)

Flipflop discovers which isoforms of a gene are expressed in a given sample together with their abundances, based on RNA-Seq read data.

Author: Elsa Bernard, Laurent Jacob, Julien Mairal and Jean-Philippe Vert

Maintainer: Elsa Bernard <elsa.bernard at mines-paristech.fr>

To install this package, start R and enter:

source("http://bioconductor.org/biocLite.R")
biocLite("flipflop")

## Outline

#### 1 Formulation as a Path Selection Problem

#### Sparse Probabilistic Model and Optimization: FlipFlop

3 Results and Perspectives

#### Isoforms are Paths in a Graph

• Splicing graph for a gene with 5 exons:



• FlipFlop graph: 1 type of read  $\leftrightarrow$  1 node



• Splicing graph for a gene with 5 exons:





• Splicing graph for a gene with 5 exons:





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• Splicing graph for a gene with 5 exons:





• Splicing graph for a gene with 5 exons:





• Splicing graph for a gene with 5 exons:





• Splicing graph for a gene with 5 exons:



• FlipFlop graph: one path with abundance  $\beta_1$ 



• Splicing graph for a gene with 5 exons:



• FlipFlop graph: another path with abundance  $\beta_2$  ...



#### Select a Small Number of Paths?

#### *n* exons $\rightarrow \sim 2^n$ paths/candidate isoforms

feature selection problem with  $\sim$  1000 candidates for 10 exons and  $\sim$  1000000 for 20 exons

#### Minimal path cover

Cufflinks

#### Regularization approach

 IsoLasso, NSMAP, SLIDE, iReckon, MiTie, FlipFlop

## Select a Small Number of Paths?

#### Cufflinks strategy

A two-step approach

- find a set of *minimal paths* to explain read positions (independent from read counts)
- estimate isoform abundances using read counts



#### Select a small number of paths?

#### Regularization approach

- Suppose there are c candidate isoforms (c large)
- **2** Let  $\beta$  the unknown c-dimensional vector of abundance

#### Select a small number of paths?

#### Regularization approach

- Suppose there are c candidate isoforms (c large)
- **2** Let  $\beta$  the unknown c-dimensional vector of abundance
- **(3)** Let  $\mathcal{L}(\beta)$  quantify whether  $\beta$  explains the observed read counts
  - e.g., Poisson negative log-likelihood:

$$\mathcal{L}(\boldsymbol{\beta}) = \sum_{\text{node } u} -\log p(X_u) \text{ with } X_u \sim \mathcal{P}(\delta_u) \text{ and } \delta_u \propto l_u \sum_{\text{path } p \ni u} \boldsymbol{\beta}_p$$

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Regularization-based approaches try to solve:

 $\min_{oldsymbol{eta}\in\mathbb{R}^{\mathsf{c}}_+}\mathcal{L}(oldsymbol{eta})$  such that  $oldsymbol{eta}$  is sparse

Isoform Deconvolution with the  $\ell_1$ -norm

 $\ell_1$ -regularization

Estimate  $\beta$  sparse by solving:

 $\min_{\boldsymbol{\beta} \in \mathbb{R}_+^c} \mathcal{L}(\boldsymbol{\beta}) + \lambda \| \boldsymbol{\beta} \|_1 \;,$ 

with  $\ensuremath{\mathcal{L}}$  a convex loss function.

#### **Computationally challenging:**

- $\rightarrow$  IsoLasso: strong filtering
- $\rightarrow$  NSMAP, SLIDE: number of exons cut-off

#### FlipFlop: Fast Lasso-based Isoform Prediction as a FLOw Problem

- $\rightarrow$  no filtering
- $\rightarrow$  no exons restrictions

## Regularizing with the $\ell_1$ -norm



The projection onto a convex set is "biased" towards singularities.
#### Regularizing with the $\ell_2$ -norm



#### Regularizing with the $\ell_\infty\text{-norm}$



#### In 3D. Copyright G. Obozinski





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Fast Isoform Deconvolution with the lasso

#### Theoretical (practical) result

The isoform deconvolution problem

$$\min_{\boldsymbol{\beta}\in\mathbb{R}^{c}_{+}}\mathcal{L}(\boldsymbol{\beta})+\lambda\|\boldsymbol{\beta}\|_{1},$$

can be solved in polynomial time with the number of nodes of the splicing graph.

Ideas:

- the sum of isoform abundances correspond to a flow on the graph
- eformulation as a convex cost flow problem (Mairal and Yu, 2012)
- I recover isoforms by flow decomposition algorithm

#### Combinations of isoforms are flows



Flux Capacitor. 2008. A Novel Min-Cost Flow Method for Estimating Transcript Expression with RNA-Seq. RECOMB-2013.

# Equivalent flow problem (simpler!)



• For each edge sum abundances of isoforms that include the edge :

$$f_{uv} = \sum_{\text{path } p 
ightarrow (u,v)} eta_p \quad \text{is a flow}$$

Moreover

$$\|\boldsymbol{\beta}\|_1 = \sum_{\text{path } p} \boldsymbol{\beta}_p = f_t$$

Therefore

 $\min_{\beta \in \mathbb{R}_+^c} \mathcal{L}(\beta) + \lambda \|\beta\|_1 \text{ is equivalent to } \min_{\substack{f \text{ flow}}} \tilde{\mathcal{L}}(f) + \lambda f_t$ 

#### Technical details

Poisson Loss (with binary matrix **U**):

$$\mathcal{L}(\mathbf{U}^{\mathsf{T}}\boldsymbol{\beta}) = \sum_{u \in V} \left[ NI_u(\mathbf{U}^{\mathsf{T}}\boldsymbol{\beta})_u - \mathbf{y}_u \log(NI_u(\mathbf{U}^{\mathsf{T}}\boldsymbol{\beta})_u) \right]$$

Flow Decomposition:

$$f_{uv} = \sum_{p \in \mathcal{P}'} \beta_p \mathbf{1}_{\{(u,v) \in p\}}$$
$$\Rightarrow f_v = \sum_{u \in V'} f_{uv} = (\mathbf{U}^T \beta)_v$$

Convex Cost Flow:

$$\min_{f \text{flow}} \sum_{u \in V} [Nl_u f_u - \mathbf{y}_u \log(f_u)] + \lambda f_t$$

Solved using  $\varepsilon$ -relaxation method (Bertsekas 1998).

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#### Summary

## Isoform Detection=Path Selection Problem

 $\sim 2^n$  variables (all paths in the splicing graph)

#### Equivalent Network Flow Problem

 $\sim rac{n^2}{2}$  variables (all exons and exon-exon junctions in the splicing graph)

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#### Network Flow Algorithms

Efficient Algorithms ! Polynomial Time.

#### Performance increases with read length

Human Simulation: hg19, 1137 genes on chr1, 1million reads by transcript levels.

Simulator: http://alumni.cs.ucr.edu/~liw/rnaseqreadsimulator.html



#### Performance increases with coverage

Human Simulation: hg19, 1137 genes on chr1, 1million reads by transcript levels.

Simulator: http://alumni.cs.ucr.edu/~liw/rnaseqreadsimulator.html



#### Extension to paired-end reads OK

Human Simulation: hg19, 1137 genes on chr1, 1 million reads by transcript levels.

Simulator: http://alumni.cs.ucr.edu/~liw/rnaseqreadsimulator.html



# Speed Trial

Human Simulation: hg19, 1137 genes on chr1, 1 million reads by transcript levels.

Simulator: http://alumni.cs.ucr.edu/~liw/rnaseqreadsimulator.html





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#### GC bias - Precision-Recall curve

Human Simulation: hg19, chr1, 150bp single-end reads, 2 million, 4140 transcripts.

FluxSimulator, Griebel et al, 2012.

**Model selection**: set of solutions minimizing  $\mathcal{L}(\beta) + \lambda \|\beta\|_1$  for different values of  $\lambda \to \text{BIC}$  criteria



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#### Real Data OK

Human: 50 million 75bp paired-end reads.



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# Conclusion/Discussion

# $\mathsf{FlipFlop} \to \mathsf{transcripts}$ reconstruction over an exponential number of candidates in polynomial time

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- **Omega Solution:** Cross Validation, Stability Selection?
- Multiple-samples: on-going work with promising preliminary results.
- **O Differential Expression** testing at the isoform level ?

## Conclusion/Discussion: get FlipFlop for free!



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#### Precision-Recall curves on real data



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## Speed comparison on real data



# Stability study



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#### Human Simulation: Abundances

hg19, 1137 genes on chr1, 1million 75 bp single-end reads by transcript levels.



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## Simulation: Deviation

hg19, 1137 genes on chr1, 1million 75 bp single-end reads by transcript levels.



# Part IV: Back to Structured Sparsity (depending on time)

#### What about more complicated norms? Copyright G. Obozinski





#### What about more complicated norms? Copyright G. Obozinski



#### Group Lasso

[Turlach et al., 2005, Yuan and Lin, 2006]

the 
$$\ell_1/\ell_q$$
-norm :  $\Omega(\beta) = \sum_{g \in \mathcal{G}} \|\beta_g\|_q$ .

- $\mathcal{G}$  is a partition of  $\{1, \ldots, p\}$ ;
- q = 2 or  $q = \infty$  in practice;
- can be interpreted as the  $\ell_1$ -norm of  $[\|\beta_g\|_q]_{g\in\mathcal{G}}$ .



Structured sparsity with overlapping groups

# Warning: Under the name "structured sparsity" appear in fact significantly different formulations!

1 non-convex

- zero-tree wavelets [Shapiro, 1993];
- predefined collection of sparsity patterns: [Baraniuk et al., 2010];
- select a union of groups: [Huang et al., 2009];
- structure via Markov Random Fields: [Cehver et al., 2008];
- convex (norms)
  - tree-structure: [Zhao et al., 2009];
  - select a union of groups: [Jacob et al., 2009];
  - zero-pattern is a union of groups: [Jenatton et al., 2009];
  - other norms: [Micchelli et al., 2010].

#### Group Lasso with overlapping groups [Jenatton, Audibert, and Bach, 2009]

$$\Omega(\boldsymbol{eta}) = \sum_{g \in \mathcal{G}} \|\boldsymbol{eta}_g\|_q.$$

#### What happens when the groups overlap?

- the pattern of non-zero variables is an intersection of groups;
- the zero pattern is a union of groups.



# **Hierarchical Norms**

[Zhao, Rocha, and Yu, 2009]



A node can be active only if its **ancestors are active**. The selected patterns are **rooted subtrees**. Modelling Patterns as Unions of Groups the non-convex penalty of Huang, Zhang, and Metaxas [2009]

Warning: different point of view than the two previous slides

$$arphi(oldsymbol{eta}) \stackrel{\scriptscriptstyle riangle}{=} \min_{\mathcal{J} \subseteq \mathcal{G}} \Big\{ \sum_{oldsymbol{g} \in \mathcal{J}} \eta_{oldsymbol{g}} \,\, ext{s.t. Supp}(oldsymbol{eta}) \subseteq igcup_{oldsymbol{g} \in \mathcal{J}} oldsymbol{g} \Big\}.$$

- the penalty is **non-convex**.
- is NP-hard to compute (set cover problem).
- The pattern of non-zeroes in  $\beta$  is a union of (a few) groups.

It can be rewritten as a boolean linear program:

$$\varphi(\boldsymbol{\beta}) = \min_{\mathbf{x} \in \{0,1\}^{|\mathcal{G}|}} \left\{ \boldsymbol{\eta}^{\top} \mathbf{x} \text{ s.t. } \mathbf{N} \mathbf{x} \geq \mathsf{Supp}(\boldsymbol{\beta}) \right\}.$$

#### Modelling Patterns as Unions of Groups convex relaxation and the penalty of Jacob, Obozinski, and Vert [2009]

The penalty of Huang et al. [2009]:

$$\varphi(\boldsymbol{\beta}) = \min_{\mathbf{x} \in \{0,1\}^{|\mathcal{G}|}} \left\{ \boldsymbol{\eta}^{\top} \mathbf{x} \text{ s.t. } \mathbf{N} \mathbf{x} \geq \mathsf{Supp}(\boldsymbol{\beta}) \right\}.$$

A convex LP-relaxation:

$$\psi(\boldsymbol{\beta}) \stackrel{\scriptscriptstyle \Delta}{=} \min_{\mathbf{x} \in \mathbb{R}^{|\mathcal{G}|}_+} \left\{ \boldsymbol{\eta}^\top \mathbf{x} \; \text{ s.t. } \; \mathbf{N} \mathbf{x} \geq |\boldsymbol{\beta}| \right\}.$$

**Lemma:**  $\psi$  is the penalty of Jacob et al. [2009] with the  $\ell_{\infty}$ -norm:

$$\psi(\boldsymbol{\beta}) = \min_{(\boldsymbol{\xi}^{g} \in \mathbb{R}^{p})_{g \in \mathcal{G}}} \sum_{g \in \mathcal{G}} \eta_{g} \| \boldsymbol{\xi}^{g} \|_{\infty} \text{ s.t. } \boldsymbol{\beta} = \sum_{g \in \mathcal{G}} \boldsymbol{\xi}^{g} \text{ and } \forall g, \text{ Supp}(\boldsymbol{\xi}^{g}) \subseteq g,$$

#### Modelling Patterns as Unions of Groups The norm of Jacob et al. [2009] in 3D



# Graph sparsity G = (V, E), with $V = \{1, \dots, p\}$



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# Graph sparsity

Encouraging patterns with a small number of connected components



#### Formulation



 $\Omega$  should encourage connected patterns in the graph.

• the penalty of Huang et al. [2009]:

$$\varphi(\boldsymbol{\beta}) = \min_{\mathbf{x} \in \{0,1\}^{|\mathcal{G}|}} \left\{ \boldsymbol{\eta}^\top \mathbf{x} \;\; \text{s.t.} \;\; \mathbf{N} \mathbf{x} \geq \mathsf{Supp}(\boldsymbol{\beta}) \right\}.$$

• a convex LP-relaxation (penalty of Jacob et al. [2009]):

$$\psi(\boldsymbol{\beta}) \stackrel{\scriptscriptstyle \Delta}{=} \min_{\mathbf{x} \in \mathbb{R}^{|\boldsymbol{\beta}|}_{+}} \left\{ \boldsymbol{\eta}^{\top} \mathbf{x} \; \text{ s.t. } \; \mathbf{N} \mathbf{x} \geq |\boldsymbol{\beta}| \right\}.$$

# Structured sparsity for graphs

Group structure for graphs.

Natural choices to encourage connectivity in the graph is to define  ${\mathcal{G}}$  as

- pairs of vertices linked by an arc. only models local interactions;
- all connected subgraphs up to a size L. cumbersome/intractable;
- Il connected subgraphs. intractable.

#### Question

Can we replace connected subgraphs by another structure which (i) is rich enough to model long-range interactions in the graph, and (ii) leads to computationally feasible penalties?
### A solution when the graph is a DAG (Mairal and Yu, 2012)

- **O** Define  $\mathcal{G}$  to be the set of all paths in the DAG.
- 2 Define  $\eta_g$  to be  $\gamma + |g|$  (the cost of selecting a path g).



$$\varphi(\beta) = (\gamma + 3) + (\gamma + 3)$$

# Graph sparsity for DAGs

Decomposability of the weights  $\eta_g = \gamma + |g|$ 



### Equivalence to network flows

An optimization problem on paths might be transformed into an equivalent flow problem.

Proposition 1

$$arphi(oldsymbol{eta}) = \min_{f\in\mathcal{F}}\sum_{(u,v)\in E'} f_{uv}c_{uv} \;\; ext{s.t.} \;\; s_j(f) \geq 1, \; orall j\in ext{Supp}(oldsymbol{eta}),$$

Proposition 2

$$\psi(oldsymbol{eta}) = \min_{f \in \mathcal{F}} \sum_{(u, v) \in E'} f_{uv} c_{uv} \quad ext{s.t.} \quad s_j(f) \ge |oldsymbol{eta}_j|, \ \forall j \in \{1, \dots, p\},$$

 $\varphi(\beta)$ ,  $\psi(\beta)$  and similarly the proximal operators, the dual norm of  $\psi$  can be computed in polynomial time using network flow optimization.

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