

# Reconstruction Spatiotemporal Gene Expression from Partial Observations

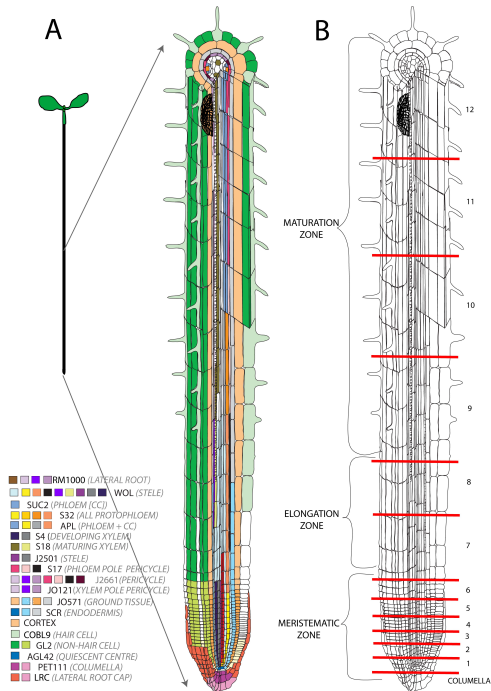
Dustin Cartwright <sup>1</sup>

April 7, 2010

---

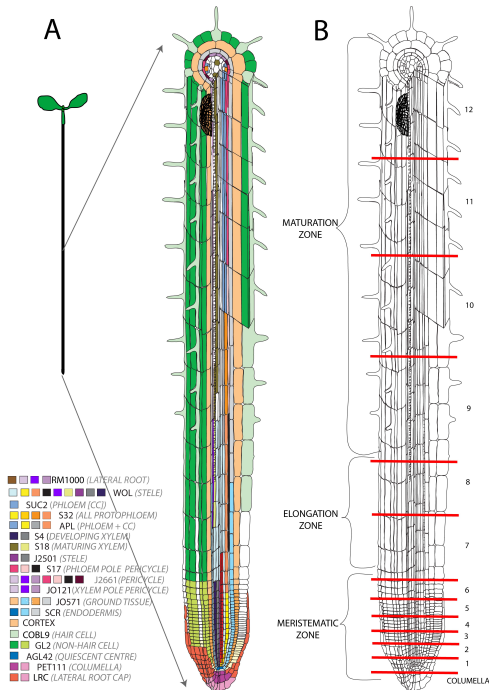
<sup>1</sup>Joint with David Orlando, Siobhan Brady, Bernd Sturmfels, and Philip Benfey. Research supported by the DARPA project Fundamental Laws of Biology

# Arabidopsis root



# Arabidopsis root

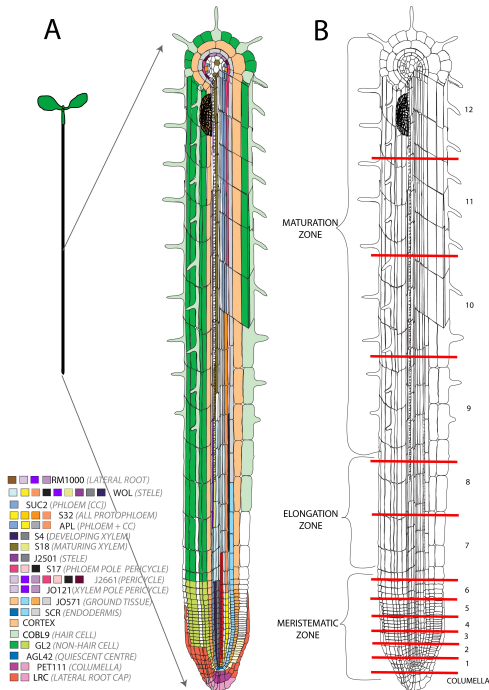
Gene expression  
microarrays are a tool to  
understand dynamics and  
regulatory processes.



# Arabidopsis root

Gene expression microarrays are a tool to understand dynamics and regulatory processes. Two ways of separating cells in the lab:

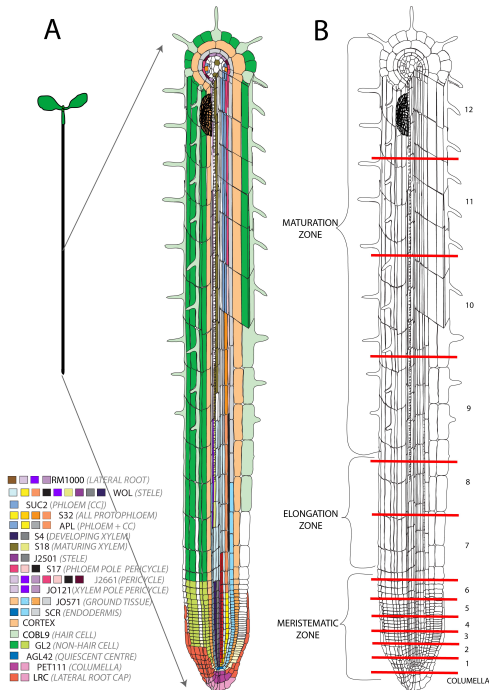
- ▶ Chemically, using 18 markers (colors in diagram A)



# Arabidopsis root

Gene expression microarrays are a tool to understand dynamics and regulatory processes. Two ways of separating cells in the lab:

- ▶ Chemically, using 18 markers (colors in diagram A)
- ▶ Physically, using 13 longitudinal sections (red lines in diagram B)



# Measurement along two axes

- ▶ Markers measure variation among cell types.

# Measurement along two axes

- ▶ Markers measure variation among cell types.
- ▶ Longitudinal sections measure variation along developmental stage.

# Measurement along two axes

- ▶ Markers measure variation among cell types.
- ▶ Longitudinal sections measure variation along developmental stage.

**Naïve approach** would use variation among each set of experiments as proxies for variation along each of the two axes.



# Problem with naïve approach

Correspondence between markers and cell types is imperfect.

## Problem with naïve approach

Correspondence between markers and cell types is imperfect.  
For example, the sample labelled APL consists of mixture of two cell types:

section	cell type	
	phloem	phloem companion cells
12	$\frac{1}{16}$	$\frac{1}{16}$
⋮	⋮	⋮
7	$\frac{1}{16}$	$\frac{1}{16}$
6	$\frac{1}{16}$	0
⋮	⋮	⋮
3	$\frac{1}{16}$	0
2	0	0
1	0	0
columella	0	0

# Problem with naïve approach

Similarly, the longitudinal sections do not have the same mixture of cells. For example:

- ▶ In each of sections 1-5, 30-50% of the cells are lateral root cap cells.

# Problem with naïve approach

Similarly, the longitudinal sections do not have the same mixture of cells. For example:

- ▶ In each of sections 1-5, 30-50% of the cells are lateral root cap cells.
- ▶ In sections 6-12, there are no lateral root cap cells.

# Problem with naïve approach

Similarly, the longitudinal sections do not have the same mixture of cells. For example:

- ▶ In each of sections 1-5, 30-50% of the cells are lateral root cap cells.
- ▶ In sections 6-12, there are no lateral root cap cells.

**Conclusion:** Need to analyze each transcript across all 31 (= 13 + 18) experiments to model the expression pattern in the whole root.

# Model

- ▶ Expression level for each combination of a cell type and a section.

# Model

- ▶ Expression level for each **combination of a cell type and a section**.
- ▶ Each marker and longitudinal section measures a linear combination of these expression levels.
- ▶ The coefficients of these linear combinations are determined by:
  - ▶ Numbers of cells present in each section
  - ▶ Marker selection patterns

# Model

- ▶ Expression level for each **combination of a cell type and a section**.
- ▶ Each marker and longitudinal section measures a linear combination of these expression levels.
- ▶ The coefficients of these linear combinations are determined by:
  - ▶ Numbers of cells present in each section
  - ▶ Marker selection patterns

**Under-constrained system:**  $31 (= 13 + 18)$  measurements and 129 expression levels.



# Assumption

Since the system is under-constrained, we make the following assumption:

# Assumption

Since the system is under-constrained, we make the following assumption:

- ▶ The dependence on the expression level on the section is **independent** of the dependence on the cell type.

# Assumption

Since the system is under-constrained, we make the following assumption:

- ▶ The dependence on the expression level on the section is **independent** of the dependence on the cell type.
- ▶ More precisely, the expression level in section  $i$  and type  $j$  is  $x_i y_j$  for some vectors  $x$  and  $y$ .

# Assumption

Since the system is under-constrained, we make the following assumption:

- ▶ The dependence on the expression level on the section is **independent** of the dependence on the cell type.
- ▶ More precisely, the expression level in section  $i$  and type  $j$  is  $x_i y_j$  for some vectors  $x$  and  $y$ .

## Example

If the expression level is either 0 or 1 (off or on), then our assumption says that it is 1 for the combination of some subset of the sections and some subset of the cell types.

# Non-negative bilinear equations

Equating the expression levels from the above model with actual observations gives a system of **bilinear** equations:

# Non-negative bilinear equations

Equating the expression levels from the above model with actual observations gives a system of **bilinear** equations:

$$x^t A^{(1)} y = o_1$$

$$\vdots$$

$$x^t A^{(k)} y = o_k$$

$$x_1 + \cdots + x_n = 1 \quad (\text{normalization})$$

where

$A^{(1)}, \dots, A^{(k)}$   $n \times m$  non-negative matrices (cell mixture)

$o_1, \dots, o_k$  positive scalars (expression levels)

# Non-negative bilinear equations

Equating the expression levels from the above model with actual observations gives a system of **bilinear** equations:

$$\begin{aligned}x^t A^{(1)} y &= o_1 \\&\vdots \\x^t A^{(k)} y &= o_k \\x_1 + \cdots + x_n &= 1 \quad (\text{normalization})\end{aligned}$$

where

$$\begin{array}{ll}A^{(1)}, \dots, A^{(k)} & n \times m \text{ non-negative matrices (cell mixture)} \\o_1, \dots, o_k & \text{positive scalars (expression levels)}\end{array}$$

We want **approximate** solutions with  $x$  and  $y$  **non-negative** vectors of dimensions  $n \times 1$  and  $m \times 1$  respectively.

# Kullback-Leibler divergence

**Maximum likelihood estimation:** Given a model (function  $f: \Theta \rightarrow \mathbb{R}^k$ ) and empirical counts for each of the  $k$  events, determine the parameters which maximize the probability of the counts given the model.



# Kullback-Leibler divergence

**Maximum likelihood estimation:** Given a model (function  $f: \Theta \rightarrow \mathbb{R}^k$ ) and empirical counts for each of the  $k$  events, determine the parameters which maximize the probability of the counts given the model.

Equivalently, maximum likelihood parameters minimize the **Kullback-Leibler divergence** between the predicted distribution and the empirical distribution (= normalized counts):

$$D(o \| f(\theta)) := \sum_{\ell=1}^k o_{\ell} \log \left( \frac{o_{\ell}}{f_{\ell}(\theta)} \right)$$

# Kullback-Leibler divergence

**Maximum likelihood estimation:** Given a model (function  $f: \Theta \rightarrow \mathbb{R}^k$ ) and empirical counts for each of the  $k$  events, determine the parameters which maximize the probability of the counts given the model.

Equivalently, maximum likelihood parameters minimize the **Kullback-Leibler divergence** between the predicted distribution and the empirical distribution (= normalized counts):

$$D(o \| f(\theta)) := \sum_{\ell=1}^k o_{\ell} \log \left( \frac{o_{\ell}}{f_{\ell}(\theta)} \right) - o_{\ell} + f_{\ell}(\theta)$$

With two additional terms, the **generalized Kullback-Leibler** divergence provides a measurement of the difference between any two positive vectors.

# Finding maximum likelihood parameters

Two statistical methods for finding maximum likelihood parameters:

- ▶ **Expectation Maximization**: reduce solving mixture model (summation) to solving underlying equations.
- ▶ **Iterative Proportional Fitting**: solving log-linear (monomial) equations.

# Expectation Maximization

Want to solve:

$$\sum_{i,j} A_{ij}^{(\ell)} x_i y_j = o_\ell \text{ for } \ell = 1, \dots, k \quad (1)$$

# Expectation Maximization

Want to solve:

$$\sum_{i,j} A_{ij}^{(\ell)} x_i y_j = o_\ell \text{ for } \ell = 1, \dots, k \quad (1)$$

- ▶ Start with guesses  $\tilde{x}$ ,  $\tilde{y}$

# Expectation Maximization

Want to solve:

$$\sum_{i,j} A_{ij}^{(\ell)} x_i y_j = o_\ell \text{ for } \ell = 1, \dots, k \quad (1)$$

- ▶ Start with guesses  $\tilde{x}$ ,  $\tilde{y}$
- ▶ Estimate contribution of  $(i, j)$  term of left side of equation 1 needed to obtain equality:

$$e_{ij\ell} := \frac{A_{ij}^{(\ell)} \tilde{x}_i \tilde{y}_j}{\sum_{i'j'} A_{i'j'}^{(\ell)} \tilde{x}_{i'} \tilde{y}_{j'}} o_\ell$$

# Expectation Maximization

Want to solve:

$$\sum_{i,j} A_{ij}^{(\ell)} x_i y_j = o_\ell \text{ for } \ell = 1, \dots, k \quad (1)$$

- ▶ Start with guesses  $\tilde{x}, \tilde{y}$
- ▶ Estimate contribution of  $(i, j)$  term of left side of equation 1 needed to obtain equality:

$$e_{ij\ell} := \frac{A_{ij}^{(\ell)} \tilde{x}_i \tilde{y}_j}{\sum_{i'j'} A_{i'j'}^{(\ell)} \tilde{x}_{i'} \tilde{y}_{j'}} o_\ell$$

- ▶ Find approximate solution to system:

$$\left( \sum_{\ell} A_{ij}^{(\ell)} \right) x_i y_j \approx \sum_{\ell} e_{ij\ell}$$

# Expectation Maximization

Want to solve:

$$\sum_{i,j} A_{ij}^{(\ell)} x_i y_j = o_\ell \text{ for } \ell = 1, \dots, k \quad (1)$$

- ▶ Start with guesses  $\tilde{x}, \tilde{y}$
- ▶ Estimate contribution of  $(i, j)$  term of left side of equation 1 needed to obtain equality:

$$e_{ij\ell} := \frac{A_{ij}^{(\ell)} \tilde{x}_i \tilde{y}_j}{\sum_{i',j'} A_{i'j'}^{(\ell)} \tilde{x}_{i'} \tilde{y}_{j'}} o_\ell$$

- ▶ Find approximate solution to system:

$$\left( \sum_{\ell} A_{ij}^{(\ell)} \right) x_i y_j \approx \sum_{\ell} e_{ij\ell}$$

- ▶ Repeat until convergence



# Iterative Proportional Fitting

Want to minimize Kullback-Leibler divergence of:

$$\left( \sum_{\ell} A_{ij}^{(\ell)} \right) x_i y_j \approx \sum_{\ell} e_{ij\ell}$$

# Iterative Proportional Fitting

Want to minimize Kullback-Leibler divergence of:

$$\left( \sum_{\ell} A_{ij}^{(\ell)} \right) x_i y_j \approx \sum_{\ell} e_{ij\ell}$$

Simplify:

$$A_{ij} x_i y_j \approx e_{ij} \quad \text{for } 1 \leq i \leq n, 1 \leq j \leq m.$$

# Iterative Proportional Fitting

Want to minimize Kullback-Leibler divergence of:

$$\left( \sum_{\ell} A_{ij}^{(\ell)} \right) x_i y_j \approx \sum_{\ell} e_{ij\ell}$$

Simplify:

$$A_{ij} x_i y_j \approx e_{ij} \quad \text{for } 1 \leq i \leq n, 1 \leq j \leq m.$$

Algorithm:

- ▶ Adjust  $\tilde{x}_i$ :

$$\tilde{x}_i \leftarrow \tilde{x}_i \frac{\sum_j e_{ij}}{\sum_j A_{ij} \tilde{x}_i \tilde{y}_j}$$

- ▶ Adjust  $\tilde{y}_j$ :

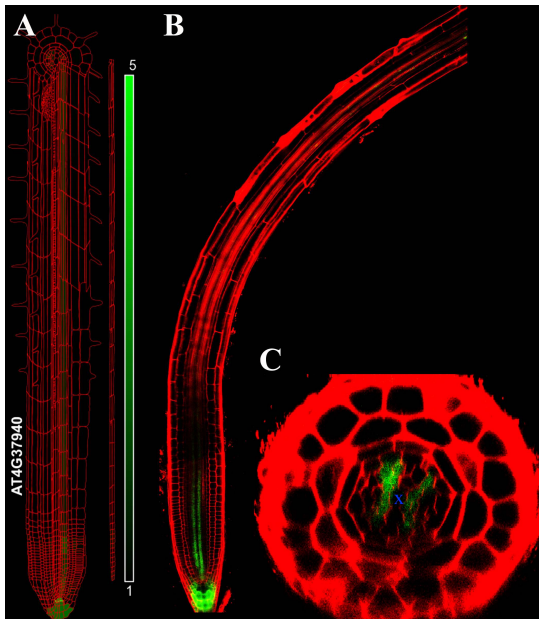
$$\tilde{y}_j \leftarrow \tilde{y}_j \frac{\sum_i e_{ij}}{\sum_i A_{ij} \tilde{x}_i \tilde{y}_j}$$

- ▶ Iterate until convergence

## Back to Arabidopsis root

Using this algorithm, we estimated the expression profiles of 30,000 transcripts in several hours.

# Validation



**A:** reconstructed expression levels.

**B and C:** same transcript visualized using green fluorescent protein (GFP).

## Generalization: positive root finding

The EM/IPF-based algorithm can be generalized to find exact or approximate **positive** solutions to polynomial systems of equations:

$$\sum_{\alpha \in S} a_{\ell\alpha} x^{\alpha} = o_{\ell} \quad \text{for } \ell = 1, \dots, k,$$

where

- ▶  $S$  is a finite set of exponent vectors,
- ▶ coefficients  $a_{\ell\alpha}$  are all **non-negative**,
- ▶ the  $o_{\ell}$  are **positive**, and
- ▶ a technical condition on the exponents (sufficient to be homogeneous or multi-homogeneous).