

Pre-processing the data

Scaling in case the input variables are on different scale

- Recommended to give equal weights to all variables.
 - Just think about the euclidean distance

$$d(\mathbf{p}, \mathbf{q}) = d(\mathbf{q}, \mathbf{p}) = \sqrt{(q_1 - p_1)^2 + (q_2 - p_2)^2 + \cdots + (q_n - p_n)^2}$$

$$= \sqrt{\sum_{i=1}^n (q_i - p_i)^2}$$



Larger values will drive the distance (think about gene expression)
...and you don't want this

Scaling in case the input variables are on different scale

- Recommended to give equal weight to all variable.
 - Just think about linear regression

$$\hat{Y} = \hat{\beta}_0 + \sum_{j=1}^p X_j \hat{\beta}_j.$$

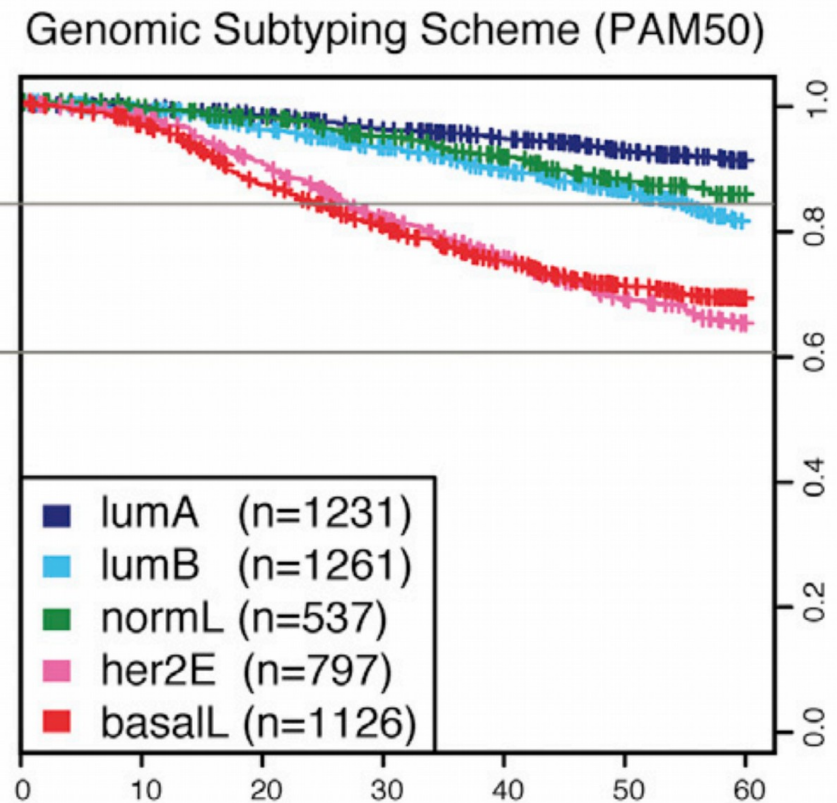


Coefficients would be different highly express versus lowly express genes

...but this can introduce some problems

- Scaling or centering assumes that the mean across different datasets would be similar i.e. the mean in the training versus test and to other future datasets have to be the same....
- We have shown it is not always the case and that subtle modifications to a dataset can change the results. True in breast cancer gene expression datasets at least....

Example with breast cancer subtypes



PAM50 uses a gene centering pre-processing step....

It assumes all datasets would be equal ie have roughly the same composition

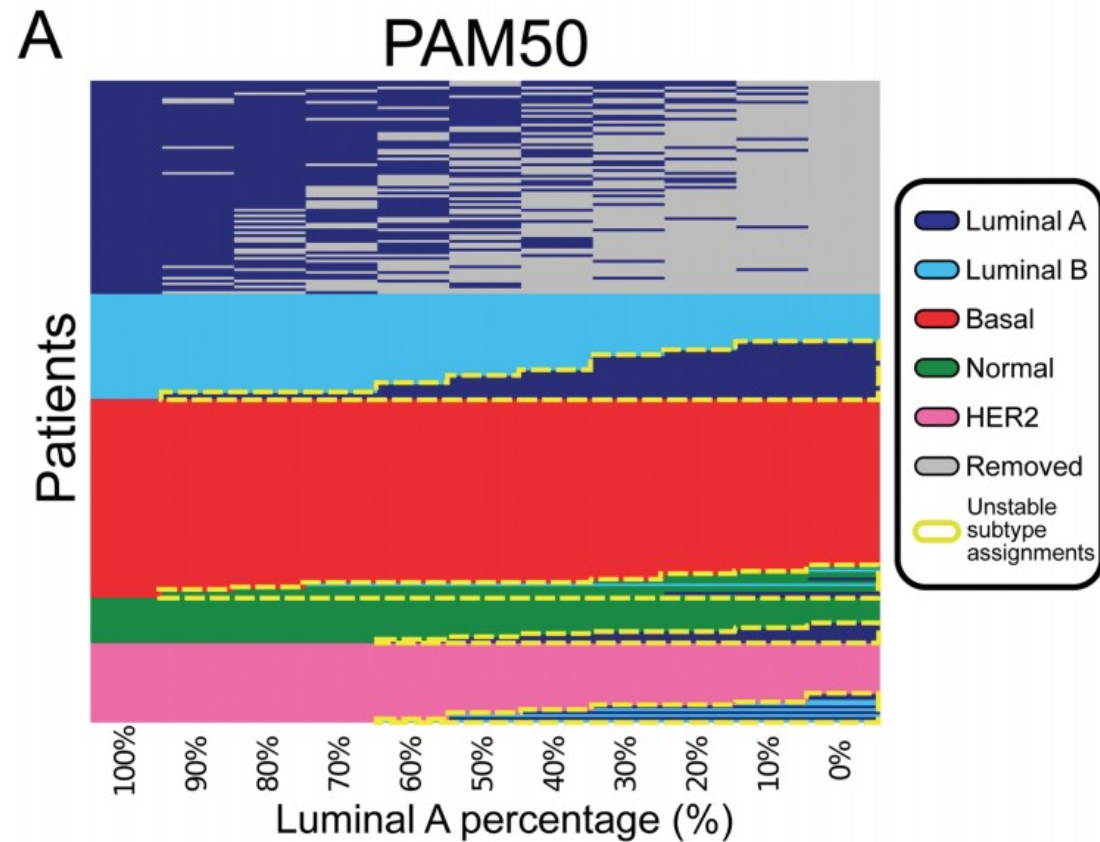
Not all breast cancer datasets have the same composition

Table 1. Characteristics of the breast cancer datasets used in this study*

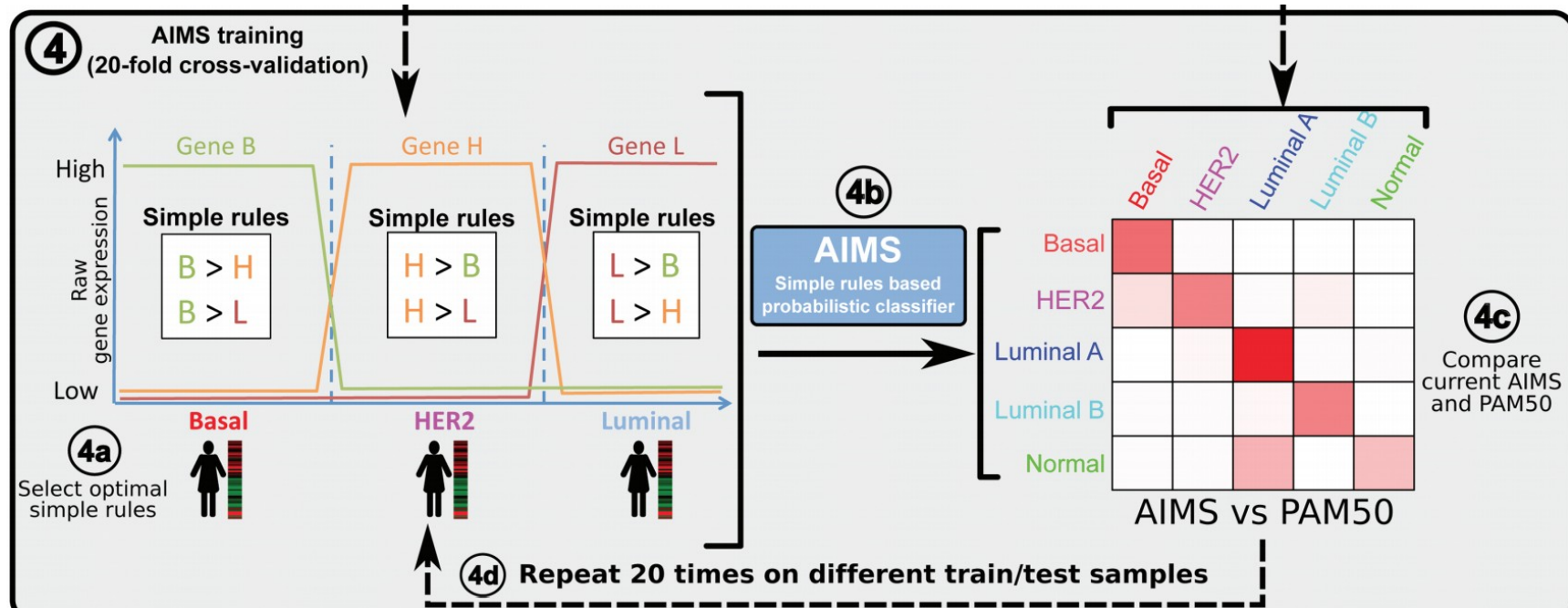
Dataset (Reference)	Training/validation	Platform	No. of samples	% ER+	% HER2+	% BasalL	% HER2E	% LumA	% LumB	% NormL
expO Bittner M. (www.intgen.org , accessed October 31, 2014)	training	Affymetrix (U133 Plus 2.0)	312	65.7	28.1	21.20	16.30	31.40	18.90	12.20
Lu et al. <i>Breast Cancer Res Treat</i> 2008 (35)	training	Affymetrix (U133 Plus 2.0)	127	58.3	23.6	26.80	17.30	37.00	16.50	2.40
Li et al. <i>Nat Med</i> 2010 (36)	training	Affymetrix (U133 Plus 2.0)	115	60.9	31.3	27.00	16.50	36.50	18.30	1.70
Parker et al. <i>J Clin Oncol</i> 2009 (19)	training	Agilent	226	58.2	12.4	31.00	12.40	33.20	16.40	7.10
Curtis et al. <i>Nature</i> 2012 (11)	training	illumina (HT-12 v3)	1992	76.2	12.5	20.50	16.00	26.70	22.80	14.00
Guedj et al. <i>Oncogene</i> 2012 (8)	training	Affymetrix (U133 Plus 2.0)	537	75.9	13.0	16.20	17.10	24.80	24.20	17.70
TCGA <i>Nature</i> 2012 (27)	training	Agilent	233	79.3	21.9	22.30	15.50	30.90	21.00	10.30
Loi et al. <i>J Clin Oncol</i> 2007 (37)	training	Affymetrix (U133AB)	414	88.6	10.6	15.20	17.40	25.40	22.70	19.30
Miller et al. <i>PNAS</i> 2005 (38)	training	Affymetrix (U133AB)	251	86.2	13.1	15.90	18.30	25.10	20.30	20.30
Pawitan et al. <i>Breast Cancer Res</i> 2005 (39)	training	Affymetrix (U133AB)	159	N/A	13.8	12.60	13.80	28.30	27.70	17.60
TCGA <i>Nature</i> 2012 (27)	training	RNA-seq (Illumina)	558	77.9	24.2	19.20	12.90	30.50	22.20	15.20
McGill MCGQ GSE58644 (20)	validation	Affymetrix Gene ST	321	78.1	18.47	20.56	17.45	37.69	16.20	8.1

* BasalL = Basal-like intrinsic subtype; ER+ = estrogen receptor positive; HER2+ = HER2 receptor positive; HER2E = HER2-enriched intrinsic subtype; LumA = Luminal A intrinsic subtype; LumB = Luminal B intrinsic subtype; NormL = Normal-like intrinsic subtype.

What happen if we artificially change the composition of the dataset?



How did we solve this?



We decided to go for simple binary feature rules estimated from “raw” data instead of requiring gene centering.

Take home message

- Sometime pre-processing is important BUT
- It also introduces strong assumption on the future composition of your datasets
- You need to think about this when training your models

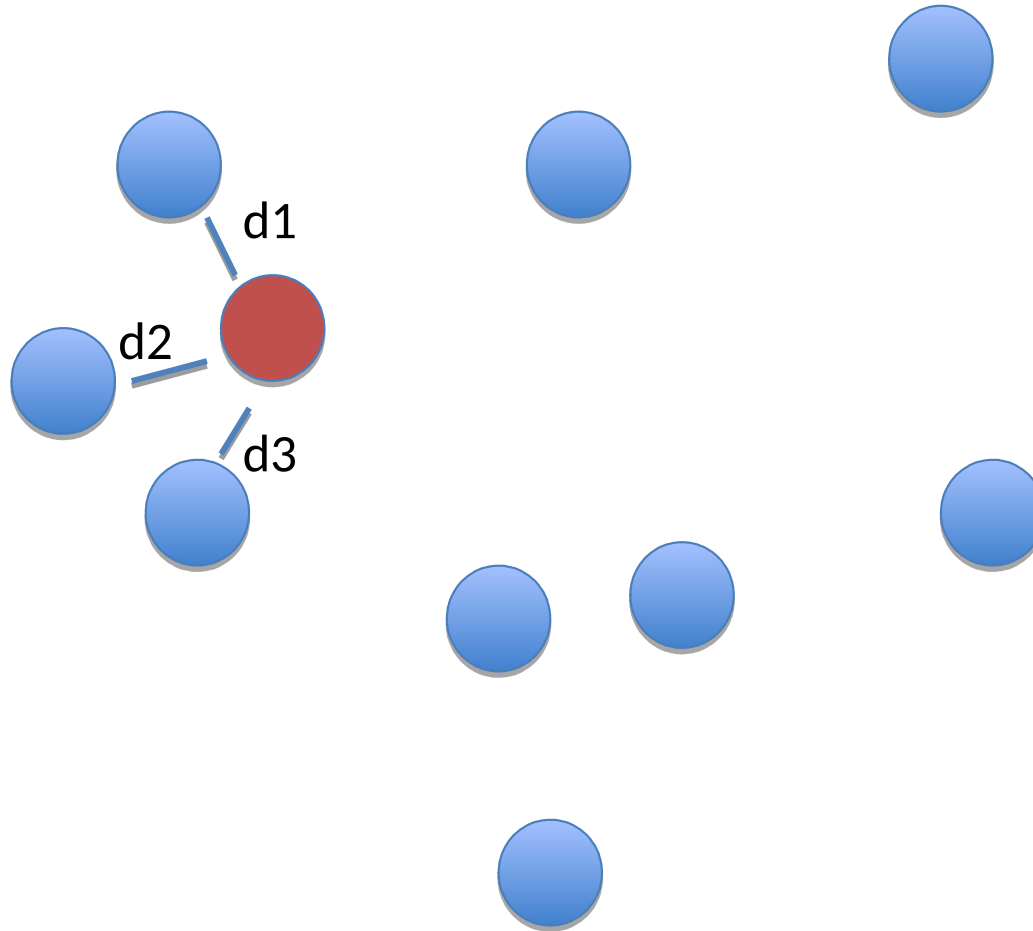
Imputation

What to do when you have missing data?

- Throw away the samples with NA
 - In case you don't have a lot of samples with NA this is a good option
- Throw away the variables with NA
 - If the variable is mostly NA then it is fine, the variable was not informative anyway
- Do some imputation
 - Example. Use a knn based approach. Find the k closest samples using knn and non-NA values and impute the NA with the mean of the k-nearest neighbors.

knnImpute

 Sample with NAs



K=3

- 1) $d = \text{dist}(a,b)$ not using NA
- 2) Average the NA values from other samples

Class imbalance

With high class imbalance we could have the “feeling” of performance

- Example

- 80% patients are of class responders
- 20% patients are of class non-responders
 - Random prior would classify all patients as responders
 - You need to be careful when working with strong imbalance.
 - Look at several metrics sensitivity and specificity + accuracy. Maybe also Matthew’s correlation coefficient (less sensitive to imbalance):

$$\text{MCC} = \frac{TP \times TN - FP \times FN}{\sqrt{(TP + FP)(TP + FN)(TN + FP)(TN + FN)}}$$

Example (caret computeCon)

Accuracy : 0.812

95% CI : (0.7598, 0.8571)

No Information Rate : 0.6165

P-Value [Acc > NIR] : 4.357e-12

Kappa : 0.5872

Mcnemar's Test P-Value : 0.00721

Sensitivity : 0.9085

Specificity : 0.6569

Pos Pred Value : 0.8098

Neg Pred Value : 0.8171

Prevalence : 0.6165

Detection Rate : 0.5602

Detection Prevalence : 0.6917

Balanced Accuracy : 0.7827

'Positive' Class : 0

Features selection

$P \gg N$

genomics

P >> N

- Case where number of features are way higher than the number of samples
 - P >> N
- 3 strategies :
 - Select features (how many? -> Cross-validation)
 - What about correlated features?
 - Use you favorite approaches (t-test, wilcox-test, fold change, etc)
 - Dimension reduction [generalization ?]
 - PCA
 - Regularization approaches
 - Ridge (L2-norm), lasso (L1-norm), elastic net (mixing L2 and L1)

Regularization : Ridge, lasso, elastic net

Ridge(L2-norm)

$$\hat{\beta}^{\text{ridge}} = \underset{\beta}{\operatorname{argmin}} \left\{ \sum_{i=1}^N (y_i - \beta_0 - \sum_{j=1}^p x_{ij} \beta_j)^2 + \lambda \sum_{j=1}^p \beta_j^2 \right\}.$$

Lasso (L1-norm)

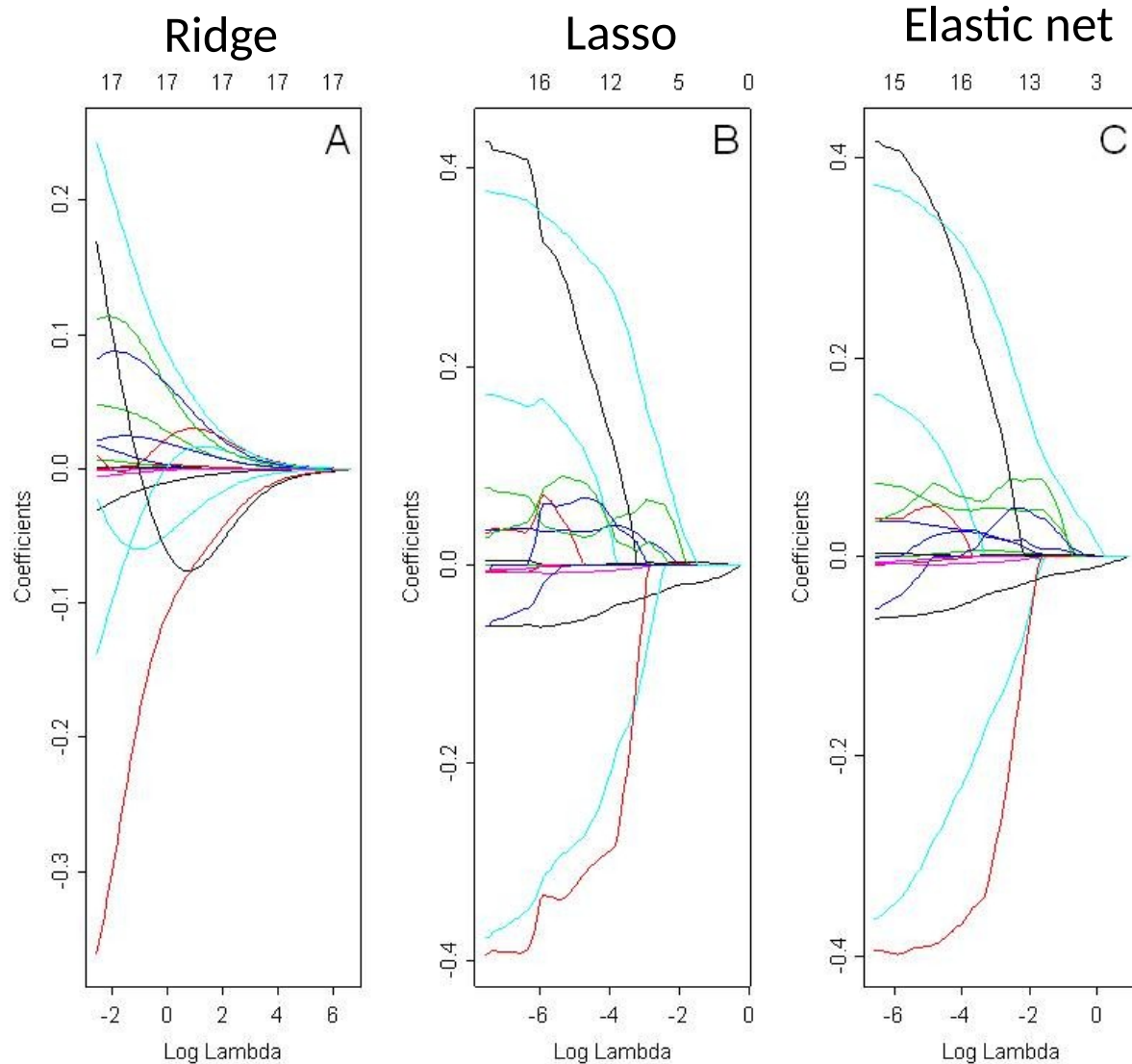
$$\hat{\beta}^{\text{lasso}} = \underset{\beta}{\operatorname{argmin}} \left\{ \frac{1}{2} \sum_{i=1}^N (y_i - \beta_0 - \sum_{j=1}^p x_{ij} \beta_j)^2 + \lambda \sum_{j=1}^p |\beta_j| \right\}.$$

Elastic net

$$\lambda \sum_{j=1}^p (\alpha \beta_j^2 + (1 - \alpha) |\beta_j|),$$

Combine both

Lasso and elastic net would set coefficients to 0 “selecting features” while optimizing



Lasso and elastic can drive coefficients to zero, but this is not the case for ridge

Different regularizations, different properties (number of features)

- Ridge would not select features
ie set coefficients to 0
- Lasso would do feature selection [$p \gg n$]

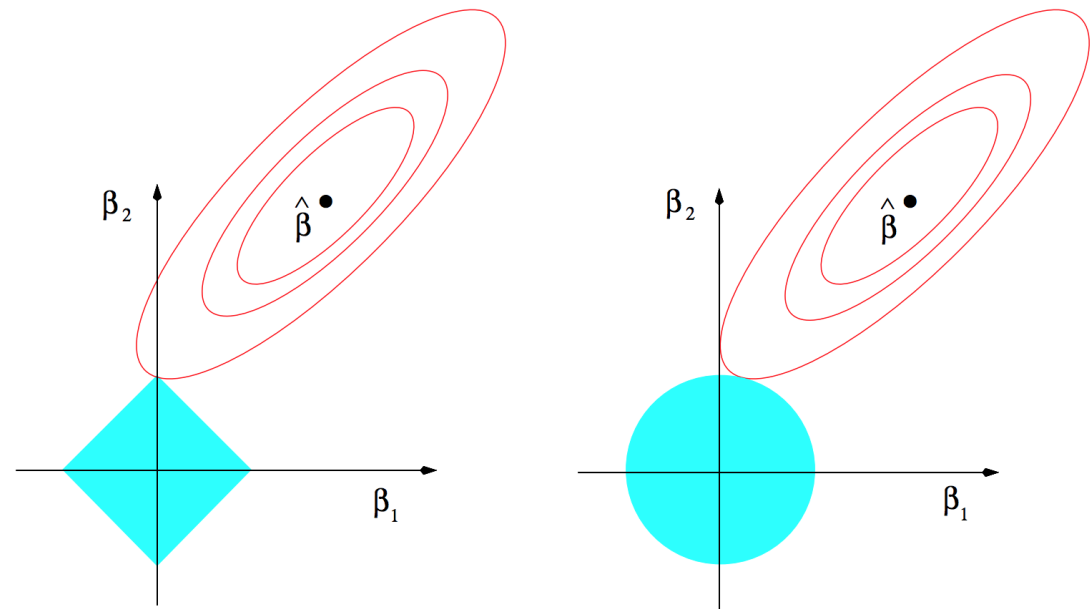


FIGURE 3.11. Estimation picture for the lasso (left) and ridge regression (right). Shown are contours of the error and constraint functions. The solid blue areas are the constraint regions $|\beta_1| + |\beta_2| \leq t$ and $\beta_1^2 + \beta_2^2 \leq t^2$, respectively, while the red ellipses are the contours of the least squares error function.

$$\lambda \sum_{j=1}^p |\beta_j|$$

$$\lambda \sum_{j=1}^p \beta_j^2$$

Different regularizations, different properties (correlated features)

- Ridge regression would tend to give equal weights to correlated features [robustness].
- Lasso would tend to select one of the correlated features randomly.

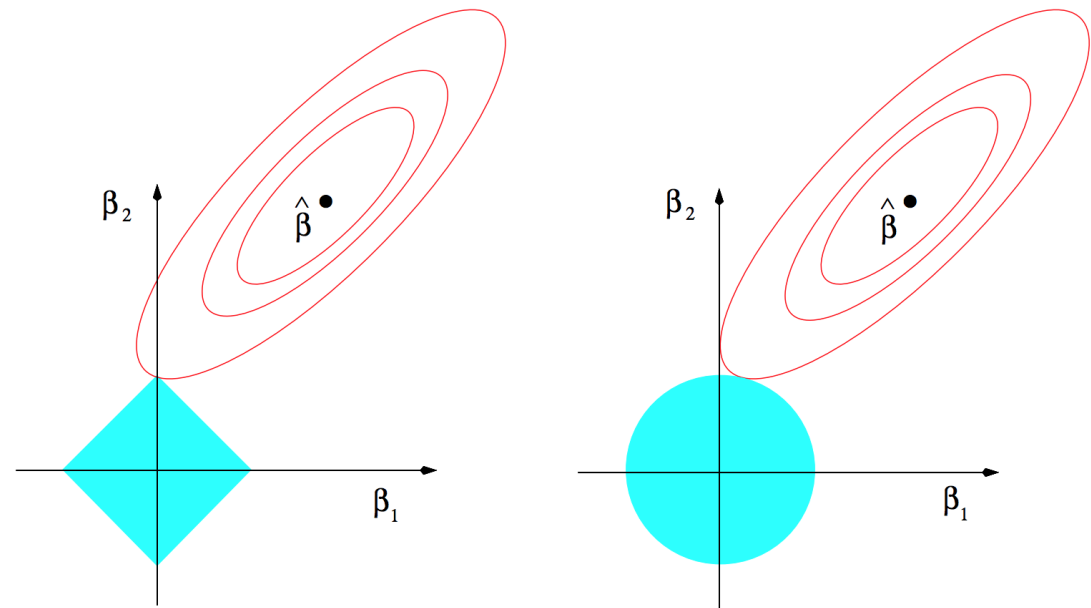


FIGURE 3.11. Estimation picture for the lasso (left) and ridge regression (right). Shown are contours of the error and constraint functions. The solid blue areas are the constraint regions $|\beta_1| + |\beta_2| \leq t$ and $\beta_1^2 + \beta_2^2 \leq t^2$, respectively, while the red ellipses are the contours of the least squares error function.

$$\lambda \sum_{j=1}^p |\beta_j|$$

$$\lambda \sum_{j=1}^p \beta_j^2$$

Take home

- Regularization and shrinkage are important tools
- Select in function of application
- Keep in mind Occam's razor (law of parsimony):
 - Keep it simple.
 - Simpler solutions should be preferred to more complex ones

MAQC-II

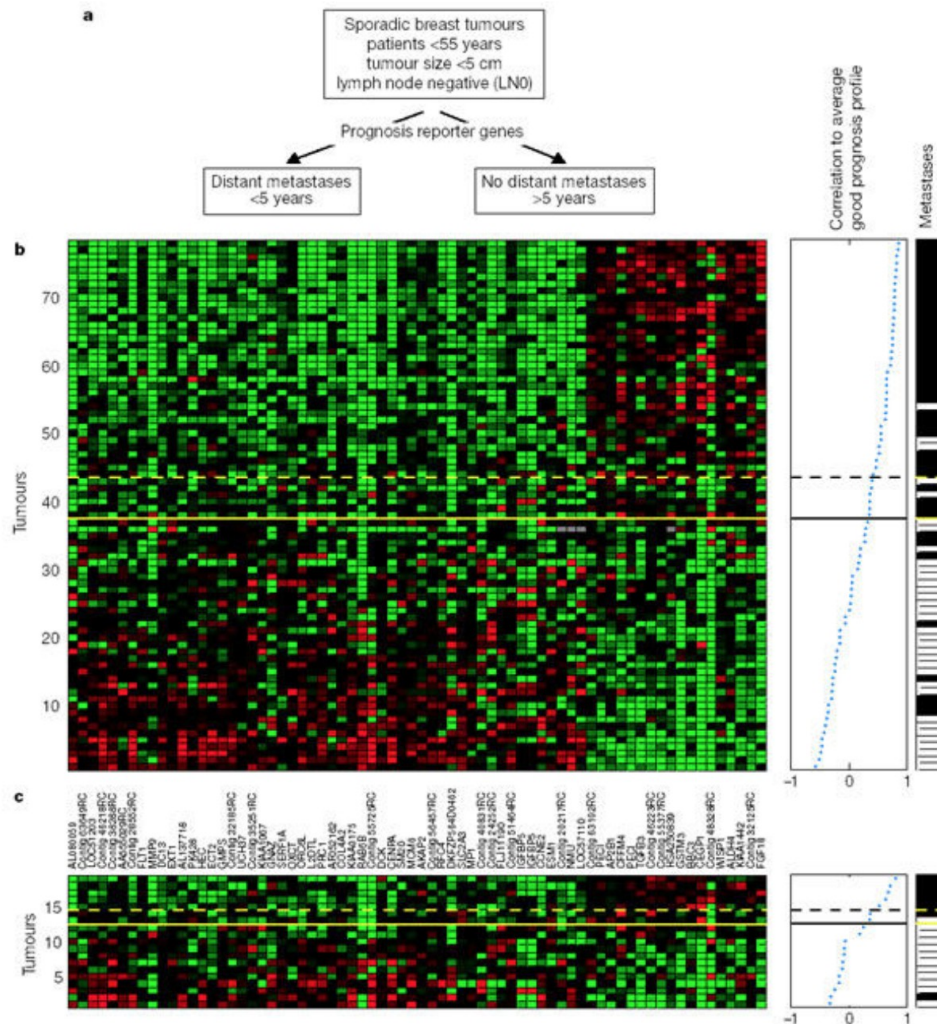
Best practices to translate classifiers
in the clinic

Goal of personalized medicine



One good example Mammaprint (70-gene)

Figure 2: Supervised classification on prognosis signatures.



FDA approved in 2007

Why?

1. Marshall, E. Getting the noise out of gene arrays. *Science* **306**, 630–631 (2004).
2. Frantz, S. An array of problems. *Nat. Rev. Drug Discov.* **4**, 362–363 (2005).
3. Michiels, S., Koscielny, S. & Hill, C. Prediction of cancer outcome with microarrays: a multiple random validation strategy. *Lancet* **365**, 488–492 (2005).
4. Ntzani, E.E. & Ioannidis, J.P. Predictive ability of DNA microarrays for cancer outcomes and correlates: an empirical assessment. *Lancet* **362**, 1439–1444 (2003).
5. Ioannidis, J.P. Microarrays and molecular research: noise discovery? *Lancet* **365**, 454–455 (2005).
6. Ein-Dor, L., Kela, I., Getz, G., Givol, D. & Domany, E. Outcome signature genes in breast cancer: is there a unique set? *Bioinformatics* **21**, 171–178 (2005).
7. Ein-Dor, L., Zuk, O. & Domany, E. Thousands of samples are needed to generate a robust gene list for predicting outcome in cancer. *Proc. Natl. Acad. Sci. USA* **103**, 5923–5928 (2006).
8. Shi, L. *et al.* QA/QC: challenges and pitfalls facing the microarray community and regulatory agencies. *Expert Rev. Mol. Diagn.* **4**, 761–777 (2004).
9. Shi, L. *et al.* Cross-platform comparability of microarray technology: intra-platform consistency and appropriate data analysis procedures are essential. *BMC Bioinformatics* **6** Suppl 2, S12 (2005).

THE MAQC II

The MicroArray Quality Control (MAQC)-II study of common practices for the development and validation of microarray-based predictive models

MAQC Consortium*

Gene expression data from microarrays are being applied to predict preclinical and clinical endpoints, but the reliability of these predictions has not been established. In the MAQC-II project, 36 independent teams analyzed six microarray data sets to generate predictive models for classifying a sample with respect to one of 13 endpoints indicative of lung or liver toxicity in rodents, or of breast cancer, multiple myeloma or neuroblastoma in humans. In total, >30,000 models were built using many combinations of analytical methods. The teams generated predictive models without knowing the biological meaning of some of the endpoints and, to mimic clinical reality, tested the models on data that had not been used for training. We found that model performance depended largely on the endpoint and team proficiency and that different approaches generated models of similar performance. The conclusions and recommendations from MAQC-II should be useful for regulatory agencies, study committees and independent investigators that evaluate methods for global gene expression analysis.

What to do with classifiers in the clinic? FDA?

MAQC-I reliability of arrays

in identifying all differentially expressed genes that would potentially constitute biomarkers. The MAQC-I found high intra-platform reproducibility across test sites, as well as inter-platform concordance of differentially expressed gene lists¹⁰⁻¹⁵ and confirmed that microarray technology is able to reliably identify differentially expressed genes

MAQC-II (challenge, 17 different teams)

- Different teams applying machine learning supervised algorithms to predict different endpoints.
- Evaluate how good/different they are

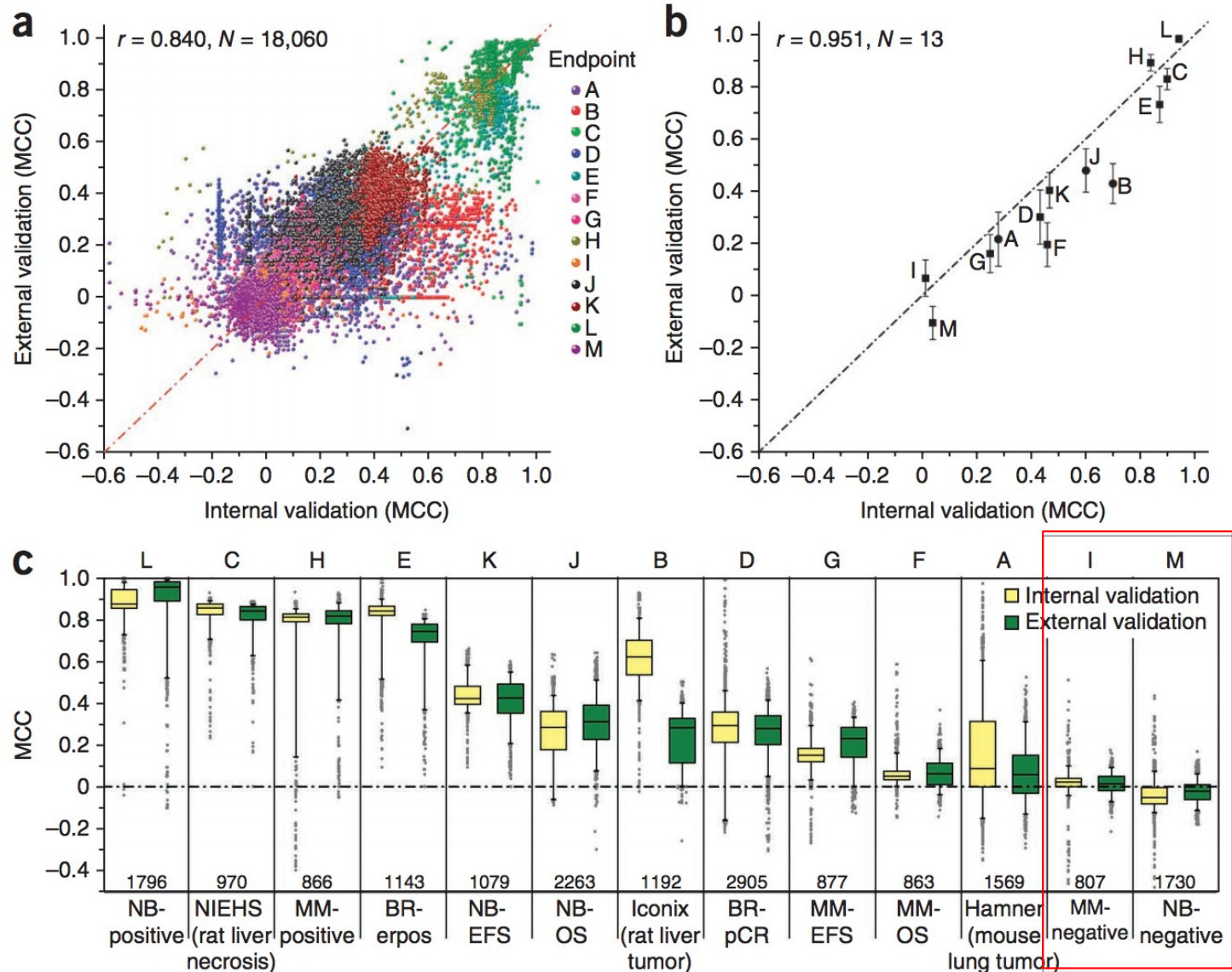
Examples of datasets

Date set code	Endpoint code	Endpoint description	Microarray platform	Number of samples	Positives (P)	Negatives (N)
Hamner	A	Lung tumorigen vs. non-tumorigen (mouse)	Affymetrix Mouse 430 2.0	70	26	44
Iconix	B	Non-genotoxic liver carcinogens vs. non-carcinogens (rat)	Amersham Uniset Rat 1 Bioarray	216	73	143
NIEHS	C	Liver toxicants vs. non-toxicants based on overall necrosis score (rat)	Affymetrix Rat 230 2.0	214	79	135

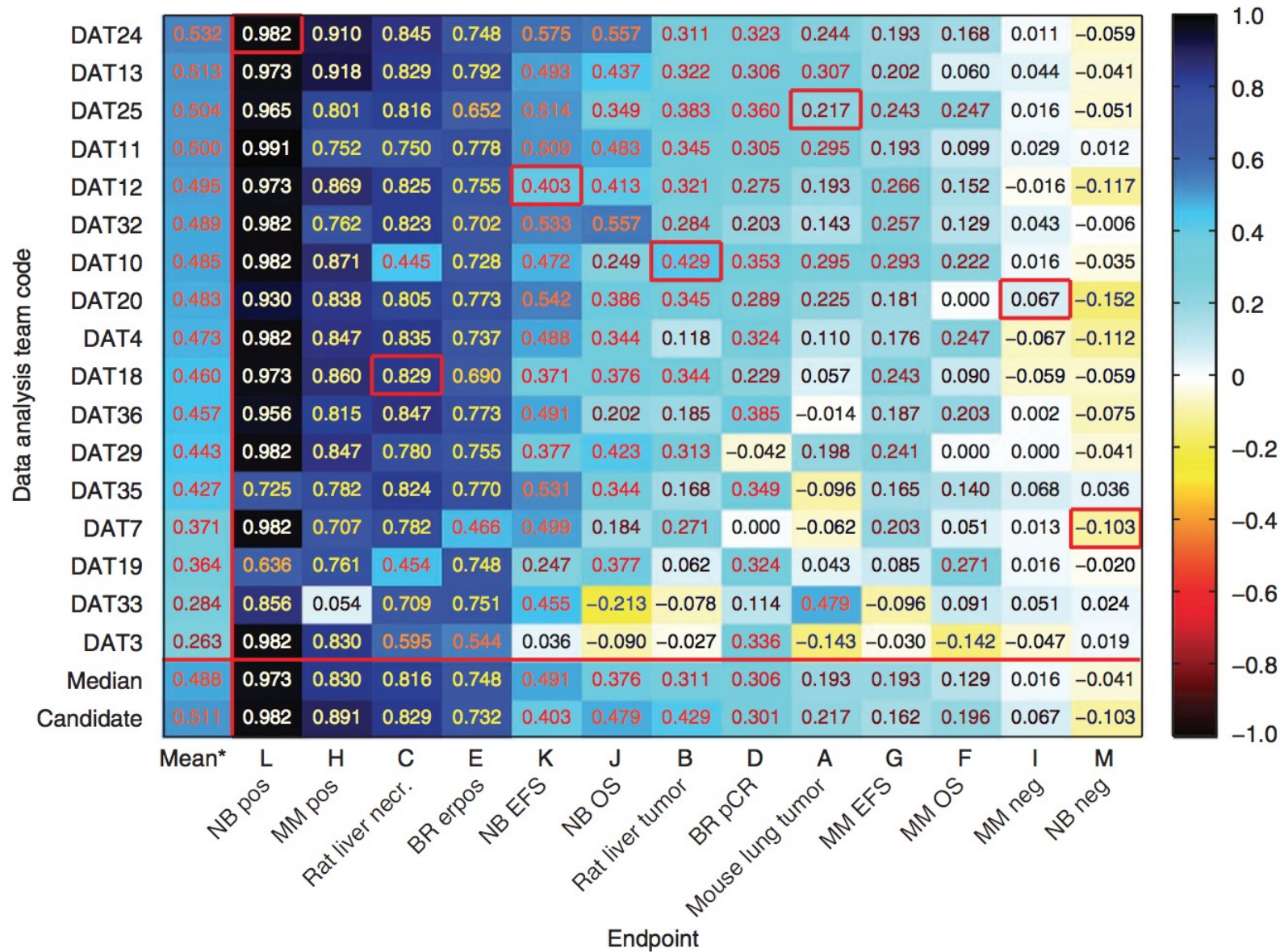
Other controls

H	Clinical parameter S1 (CPS1). The actual class label is the sex of the patient. Used as a “positive” control endpoint	340	194	146
I	Clinical parameter R1 (CPR1). The actual class label is randomly assigned. Used as a “negative” control endpoint	340	200	140

Results [Performance depends on endpoint and can be estimated during training]



Results [Data analysis teams show different proficiency]

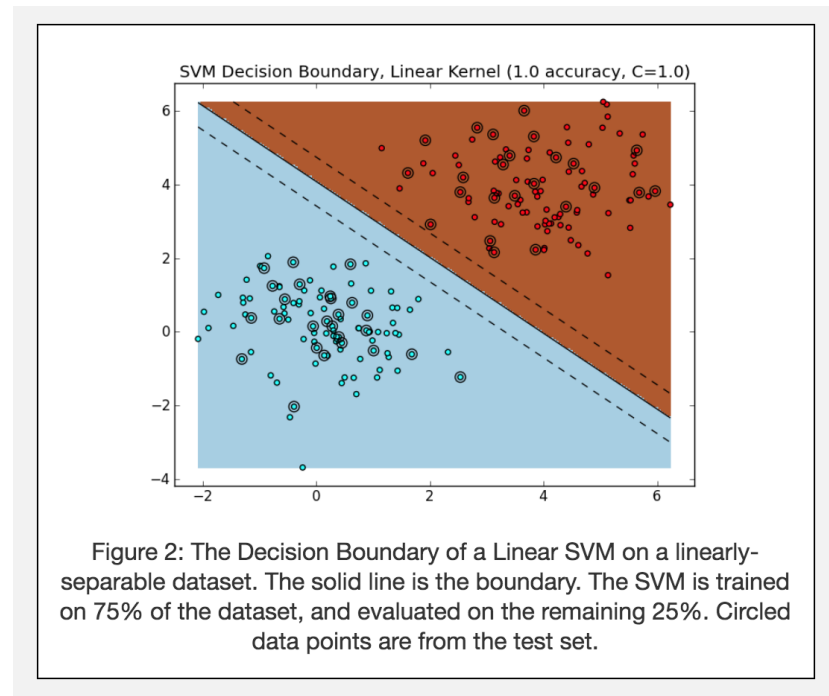
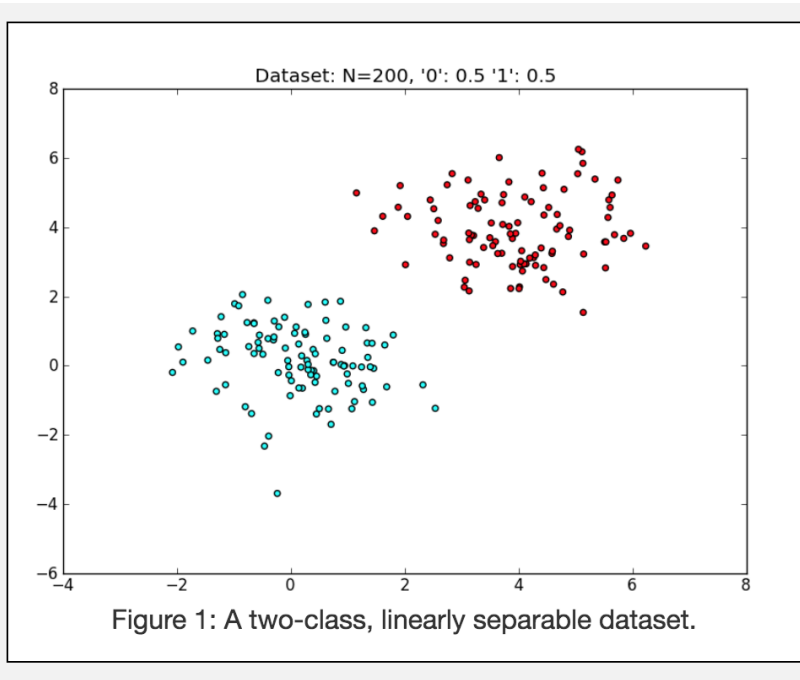


Take home message

- Hard problems are hard for everyone.
 - There is no magic approach. You are limited by the signal in your data

Kernel trick

Sometime data cannot be mapped using a linear hyperplane (eg. SVM)



Sometime data cannot be mapped using a linear hyperplane (eg. SVM)

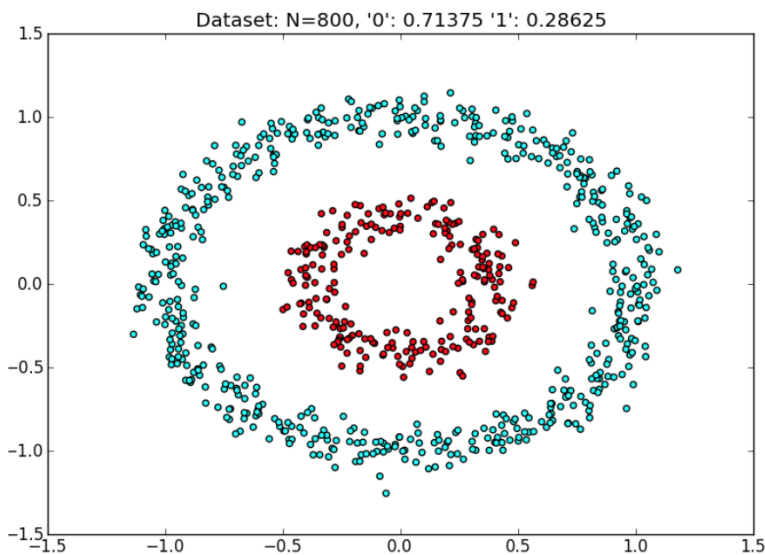


Figure 3: A two-class dataset that is not linearly separable. The outer ring (cyan) is class '0', while the inner ring (red) is class '1'.

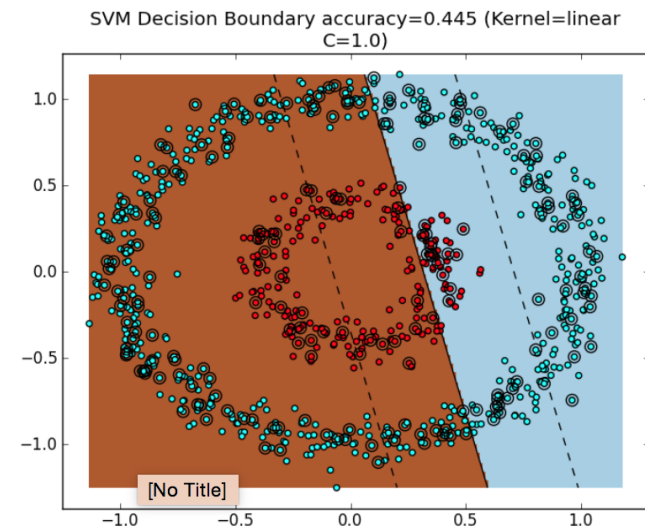


Figure 4: The decision boundary of a linear SVM classifier. Because the dataset is not linearly separable, the resulting decision boundary performs and generalizes extremely poorly. Like in Figure 2, we train the SVM on 75% of the dataset, and test on the remaining 25%.

Separable in higher dimension

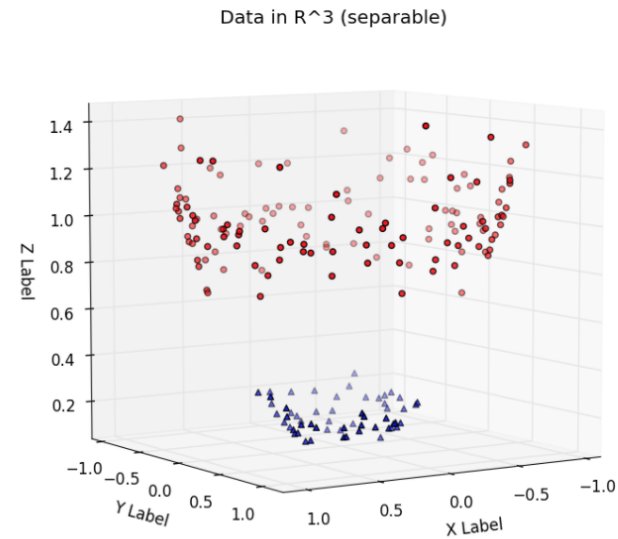
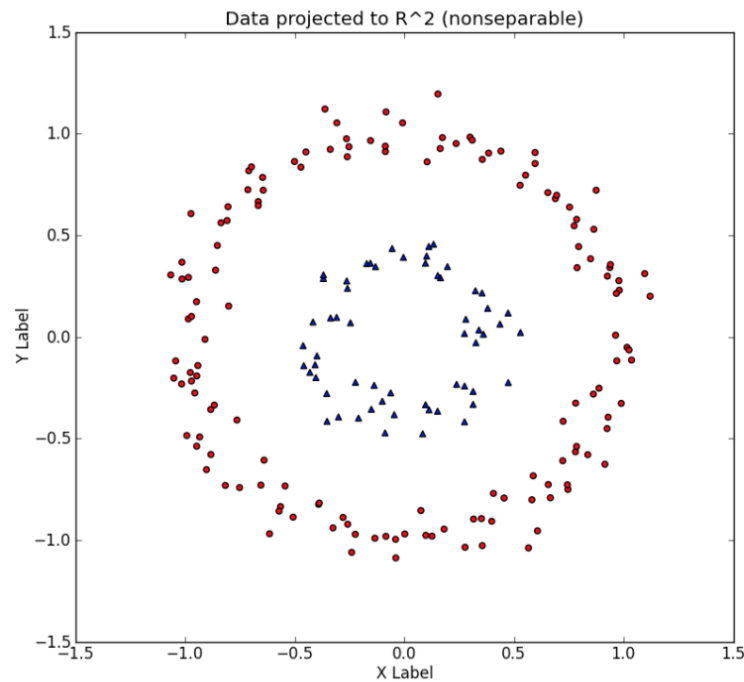


Figure 5: (Left) A dataset in \mathbb{R}^2 , not linearly separable. (Right) The same dataset transformed by the transformation:
 $[x_1, x_2] = [x_1, x_2, x_1^2 + x_2^2]$.

Separable in higher dimension

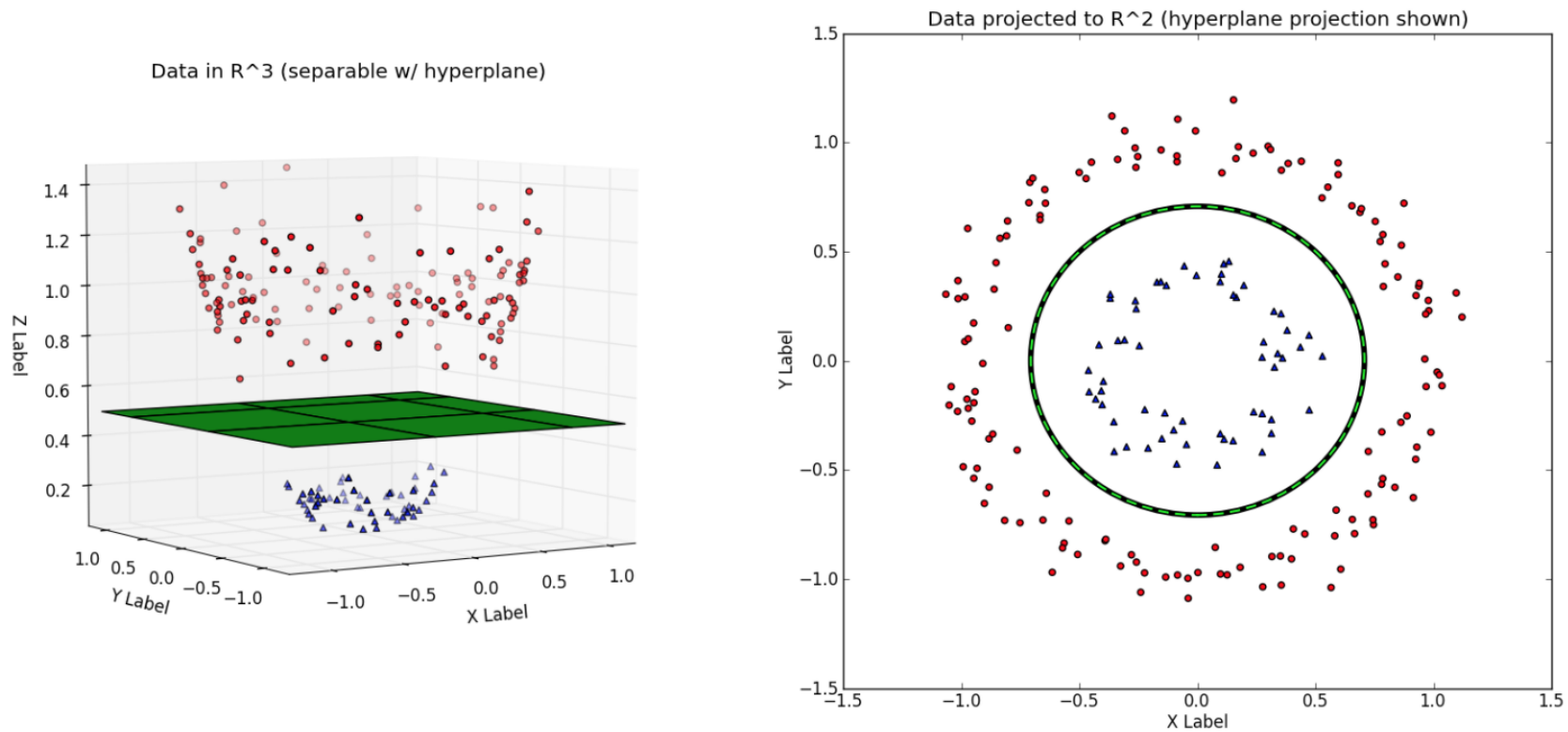
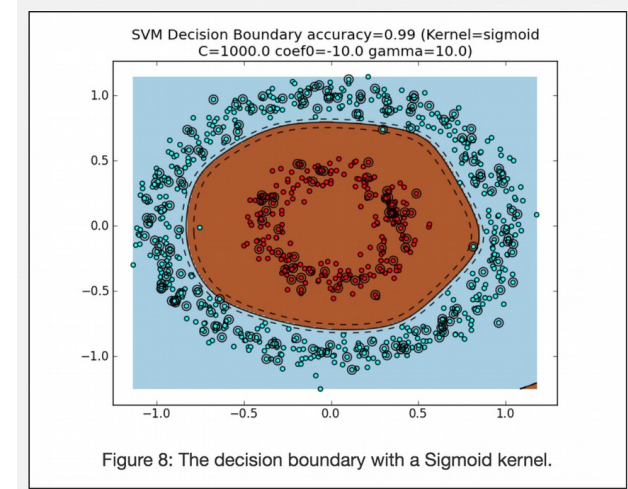
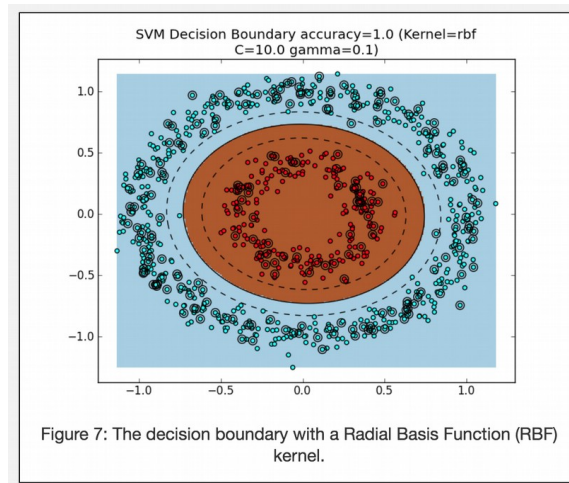
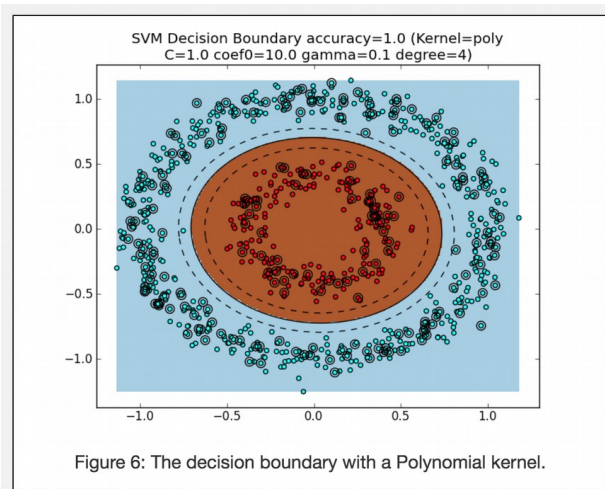


Figure 6: (Left) The decision boundary \vec{w} shown to be linear in \mathbb{R}^3 . (Right) The decision boundary \vec{w} , when transformed back to \mathbb{R}^2 , is nonlinear.

Different kernels



linear:

$$u'v$$

polynomial:

$$(\gamma u'v + \text{coef0})^{\text{degree}}$$

radial basis:

$$\exp(-\gamma \|u-v\|^2)$$

sigmoid:

$$\tanh(\gamma u'v + \text{coef0})$$

Boosting

10.1 Boosting Methods

Boosting is one of the most powerful learning ideas introduced in the last twenty years. It was originally designed for classification problems, but as

AdaBoost, Freund and Schapire 1997

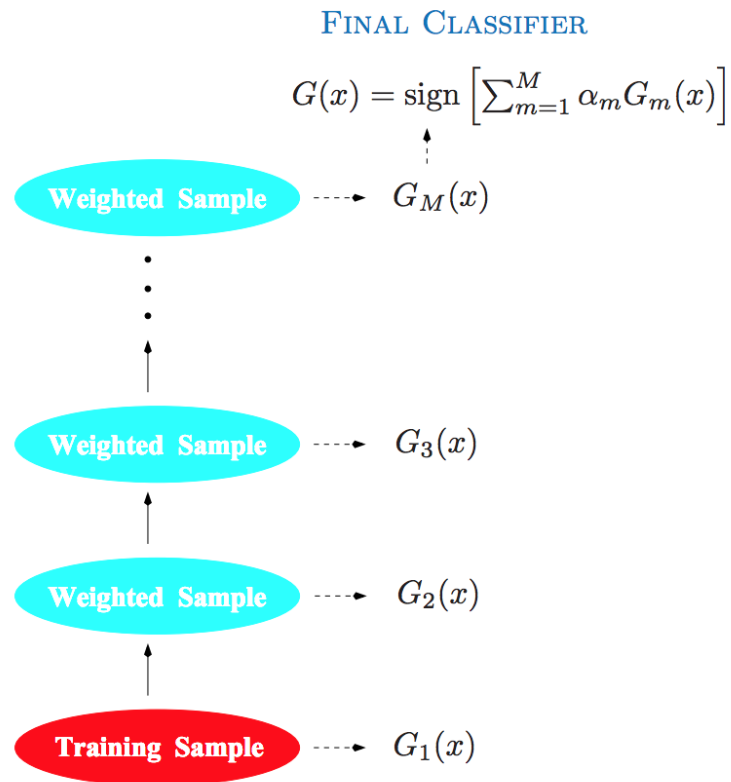
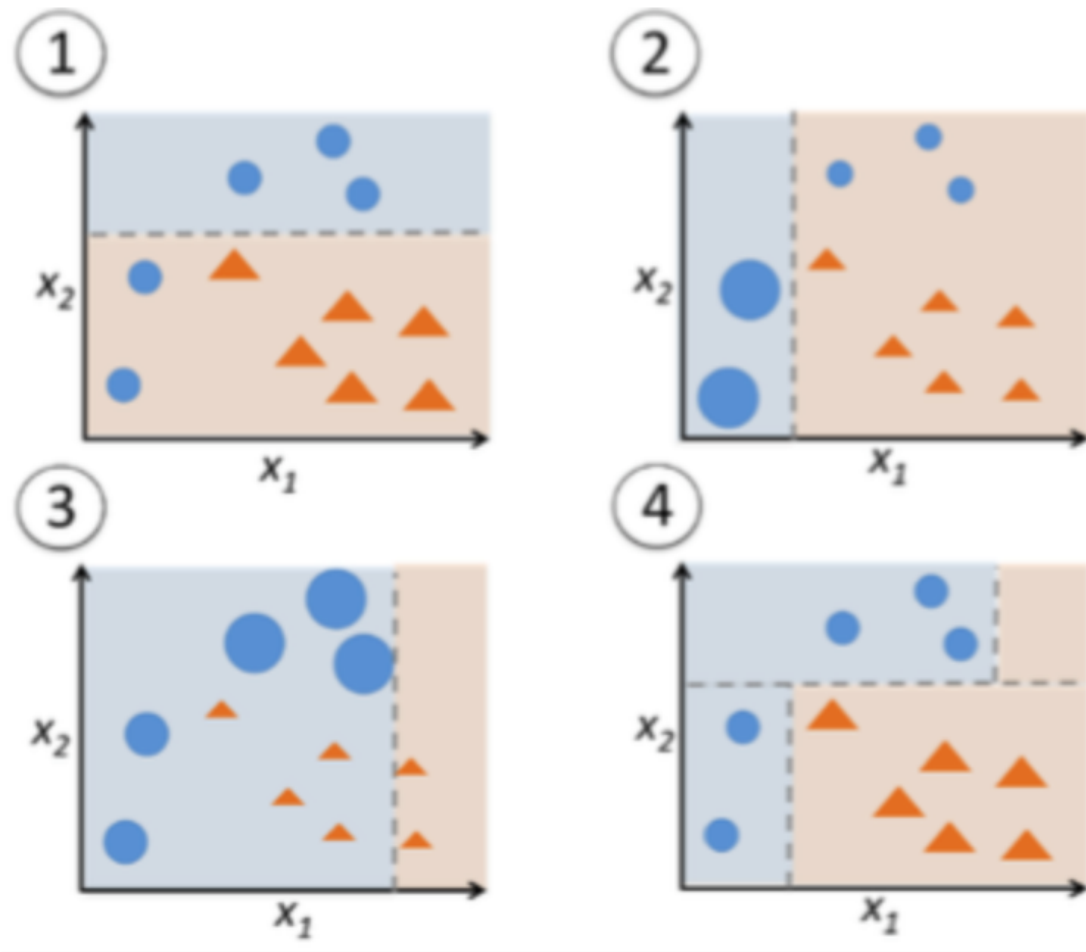
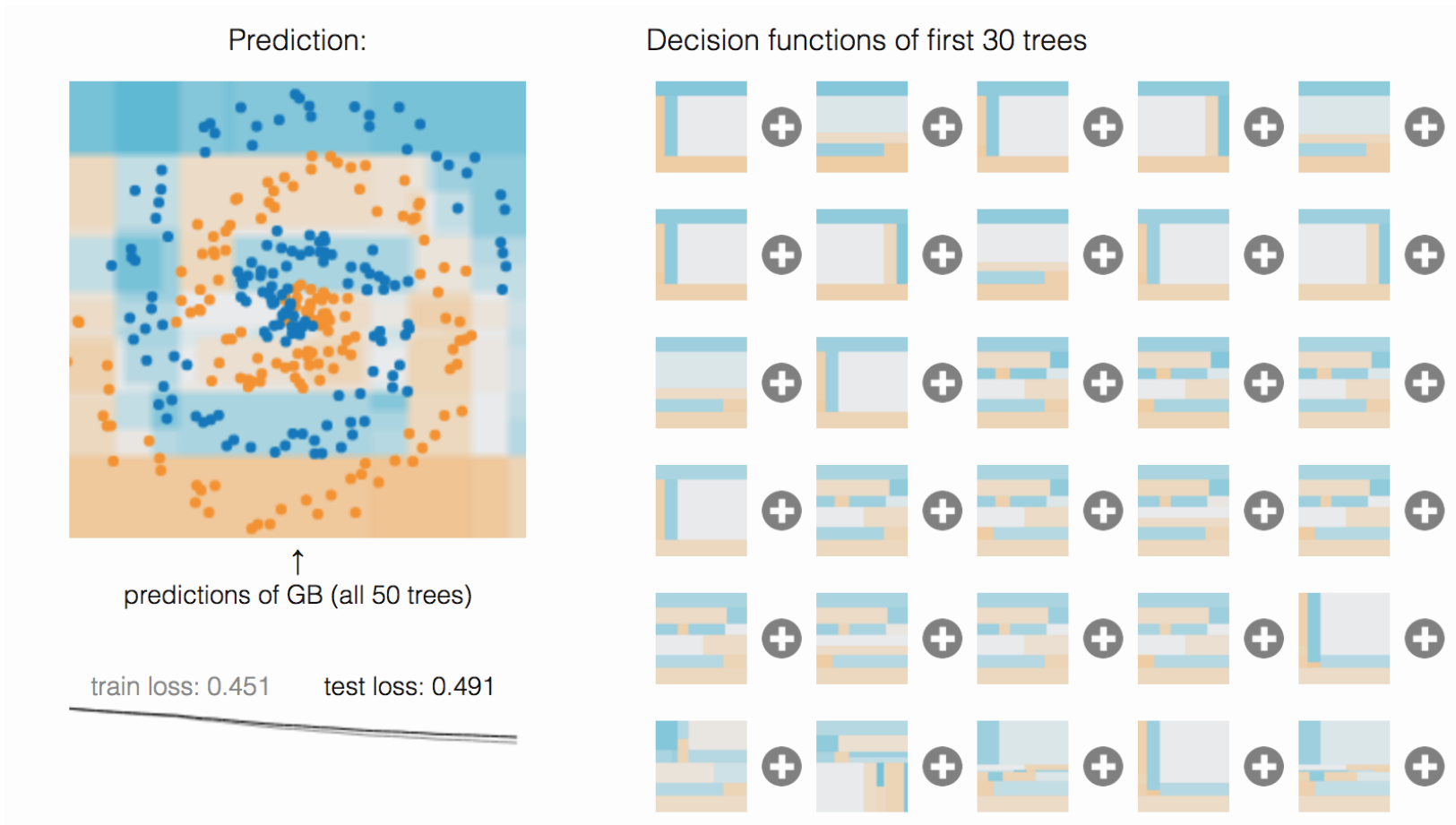


FIGURE 10.1. Schematic of AdaBoost. Classifiers are trained on weighted versions of the dataset, and then combined to produce a final prediction.

Example



Gradient Boosting Models



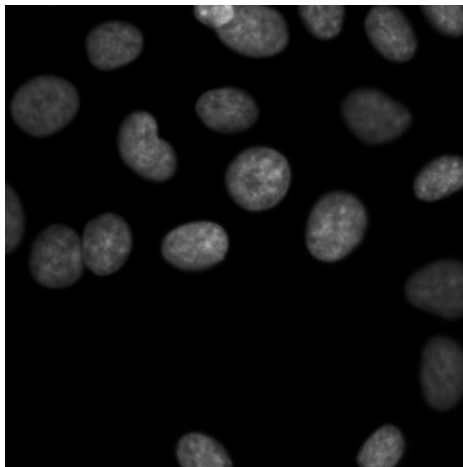
EXtreme Gradient Boosting (XGBoost)

- Currently one of the best performing method in Kaggle competition
- <http://xgboost.readthedocs.io/en/latest/>
- You should have a look

Image Analysis :

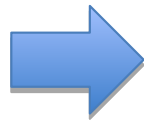
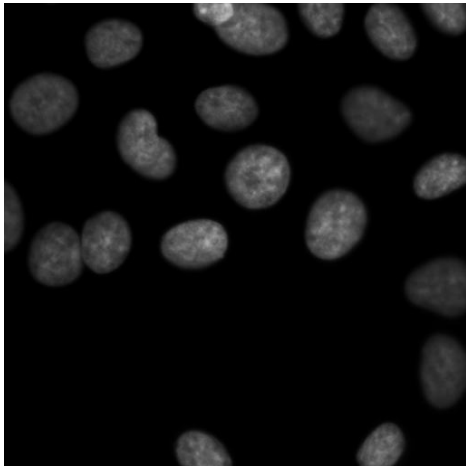
Mostly how do you extract
features to feed your ML algorithm

ML base on images



Classification

ML base on images



Etract features
from image

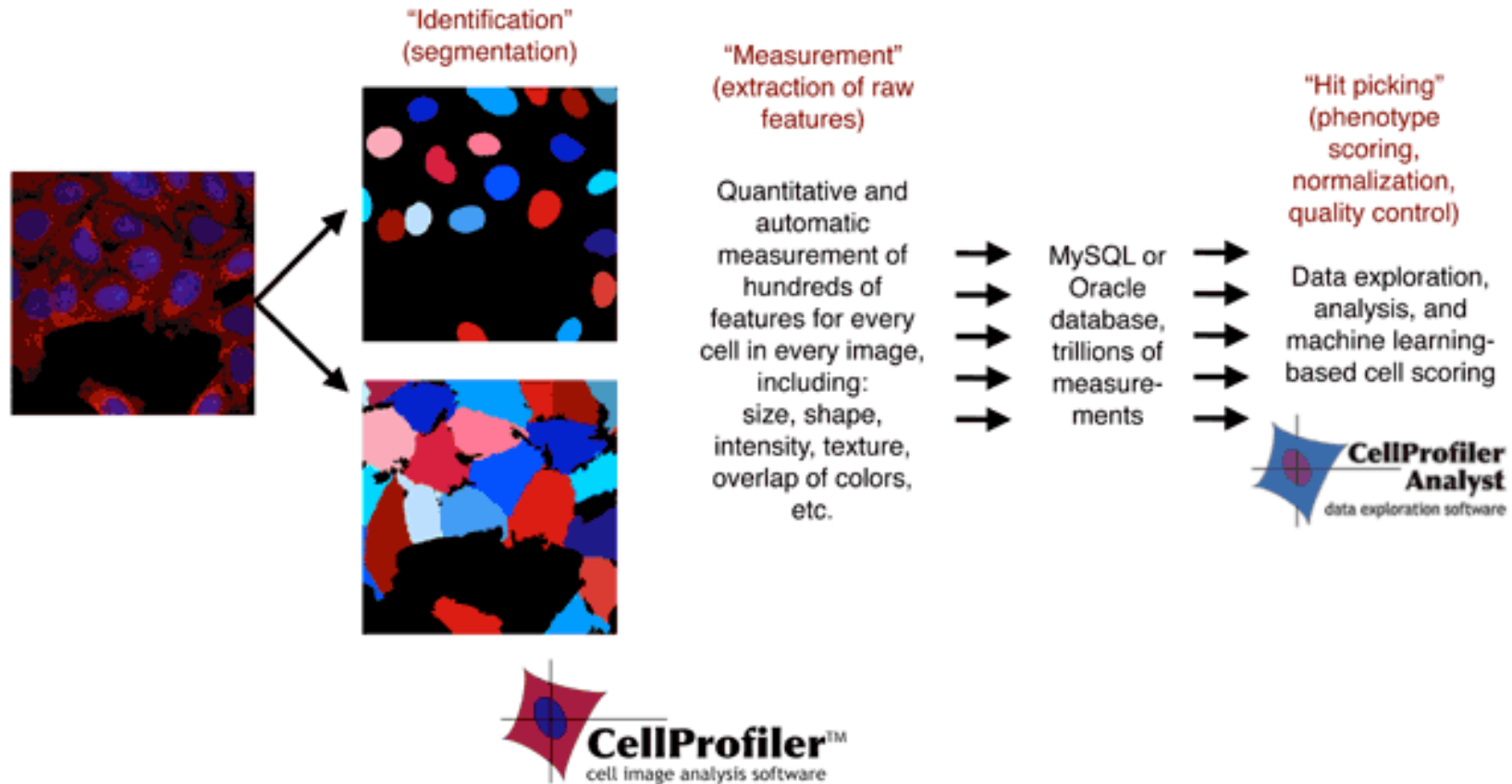


Classification

Different tools to extract features

- Cell profiler
 - Mostly for cells
- Matlab
 - Powerful image processing toolbox. Not specific for systems biology.
Might take time
- Ilastik
 - Machine learning for images
- Phenoripper
 - Segmentation free
- Directly in R:
 - EBImage
 - imageHTS

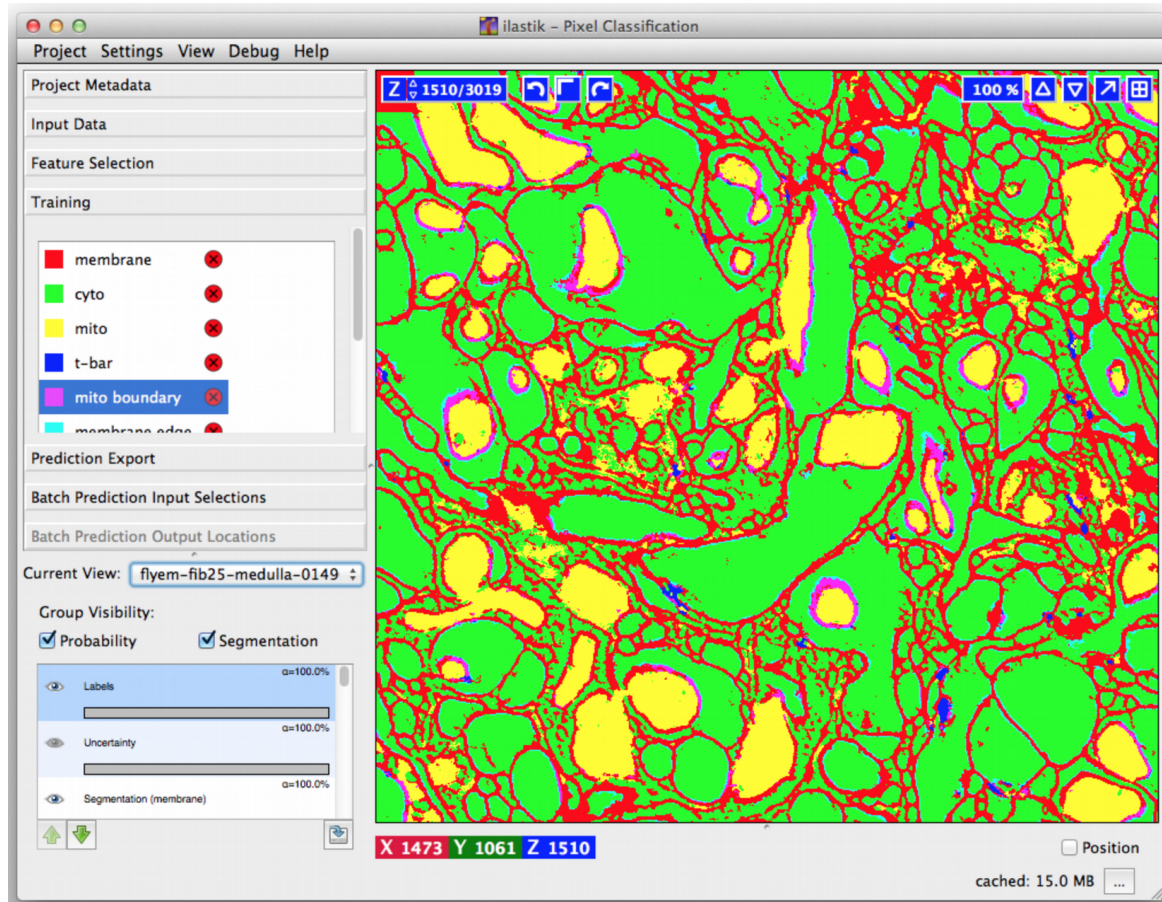
Cell Profiler



<http://cellprofiler.org/>

<http://cellprofiler.org/cp-analyst/>

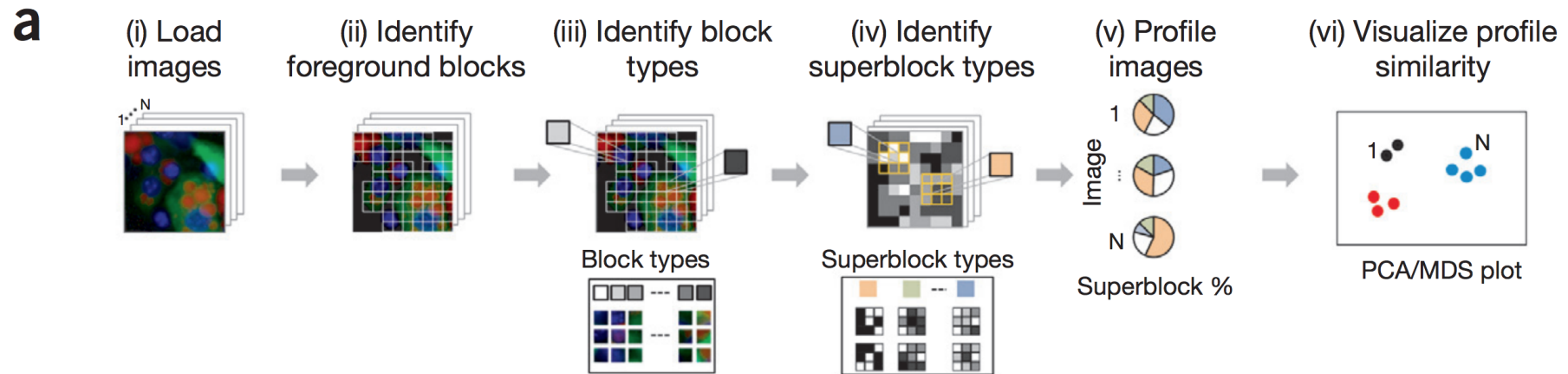
ilastik



<http://ilastik.org/>

PhenoRipper

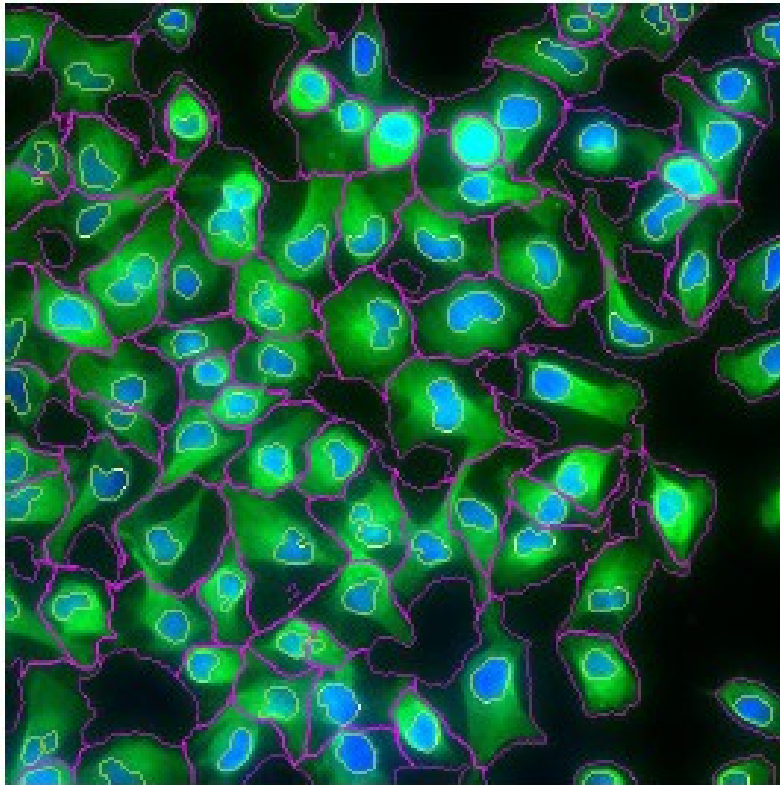
- Segmentation free image analysis
 - Just extract block features (composition in colors) and co-occurrence within 3 by 3 grids.



http://awlab.ucsf.edu/Web_Site/PhenoRipper/default.htm

EImage

- Matlab “like” but in R



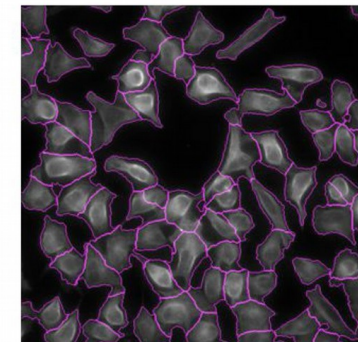
Feature extraction



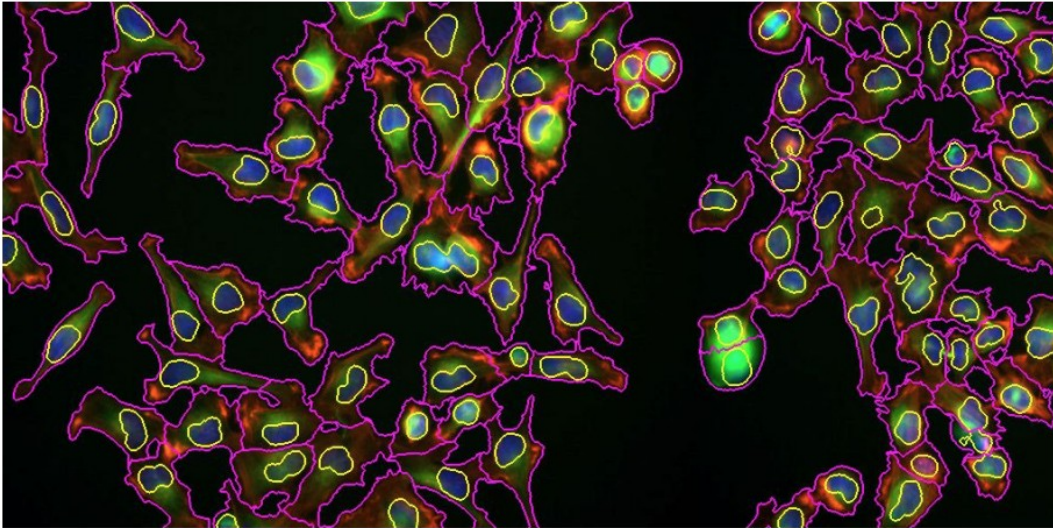
- Function `getFeatures()`
 - Extracts features from image objects
 - Geometric, image moment based features
 - Texture based features (Zernike moments, Haralick features)

100 features

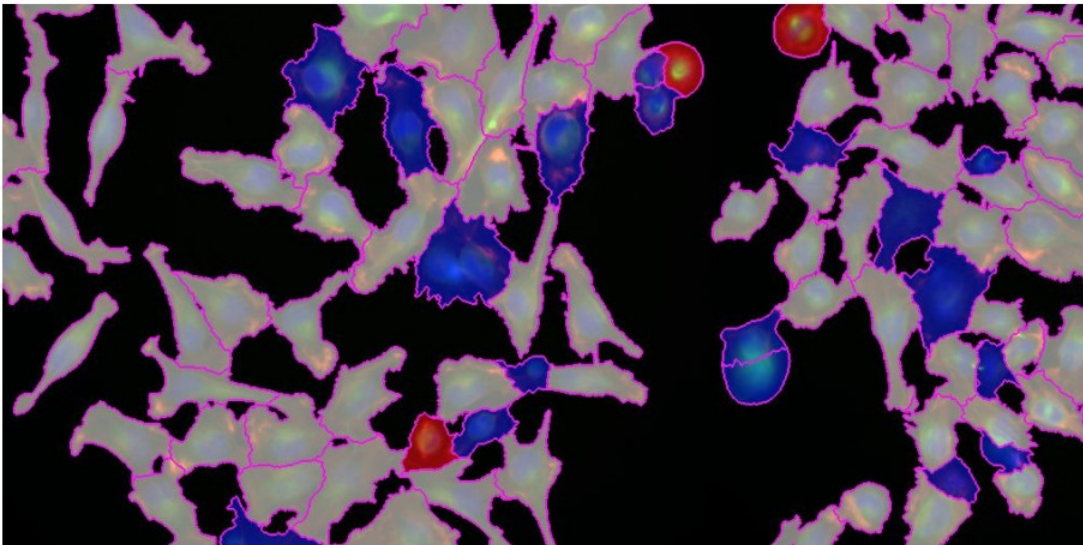
```
76 cells
      g.x      g.y      g.s g.p      g.pdm      g.pdad      g.effr      g.acirc
[1,] 123.1391  3.288660  194 67  9.241719  4.165079  7.858252  0.417525
[2,] 206.7460  9.442248  961 153 20.513190  7.755419  17.489877  0.291363
[3,] 502.9589  7.616438  219  60  8.286918  1.954156  8.349243  0.155251
[4,]  20.1919 22.358418 1568 157 22.219461  3.139197 22.340768  0.116709
[5,] 344.7959 45.501992 2259 233 35.158966 15.285795 26.815332  0.501106
[6,] 188.2611 50.451863 2711 249 28.732680  6.560911 29.375808  0.168941
[7,] 269.7996 46.404036 2131 180 26.419631  5.529232 26.044546  0.193505
[8,] 106.6127 58.364243 1348 143 21.662879  6.555683 20.714288  0.264536
[9,] 218.5582 77.299007 1913 215 25.724580  6.706719 24.676442  0.243073
[10,] 19.1766 81.840147 1908 209 26.303760  7.864686 24.644173  0.304507
[11,]  6.3558 62.017647  340  68 10.314127  2.397136 10.403142  0.188235
[12,]  88.9873 86.034128 2139 214 27.463158  6.525559 26.093387  0.207106
[13,] 245.1087 94.387405 1048 123 18.280901  2.894758 18.264412  0.112595
[14,] 411.2741 109.198678 2572 225 28.660816  7.914664 28.612812  0.224727
[15,] 167.8151 107.966014 1942 160 24.671533  2.534342 24.862779  0.084963
[16,] 281.7084 121.609892 2871 209 31.577270  6.470787 30.230245  0.128874
[17,] 479.2334 143.098241 1649 183 23.913630  6.116630 22.910543  0.248635
[18,] 186.5930 146.693122 2079 199 27.280908  6.787508 25.724818  0.193286
[19,] 356.7303 148.253418 3145 285 34.746206 11.297632 31.639921  0.313513
[20,] 449.2436 147.798319  119  37  5.873578  1.563280  6.154582  0.243697
...
```



imageHTS



Segmentation + feature
extraction



Can do some supervised learning
Example : SVM with radial kernel

Figure 5: Predicted cell labels (grey: interphase, red: mitotic, blue: debris) in well '001-02-C03'

Example in breast cancer C-Path

RESEARCH ARTICLE | IMAGING

Systematic Analysis of Breast Cancer Morphology Uncovers Stromal Features Associated with Survival

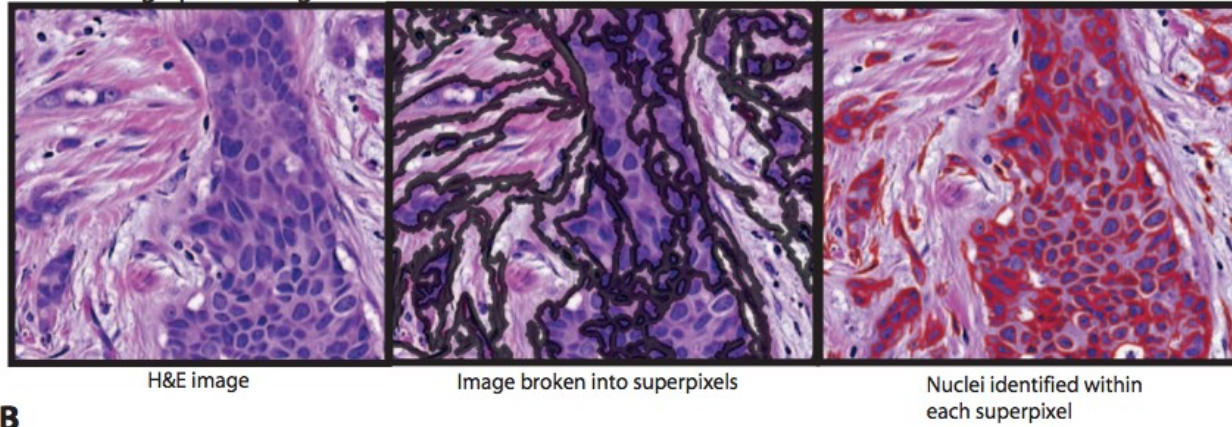
Andrew H. Beck^{1,2,*}, Ankur R. Sangoi^{1,3}, Samuel Leung⁴, Robert J. Marinelli⁵, Torsten O. Nielsen⁴, Marc J. van de Vijver⁶, R...

+ See all authors and affiliations

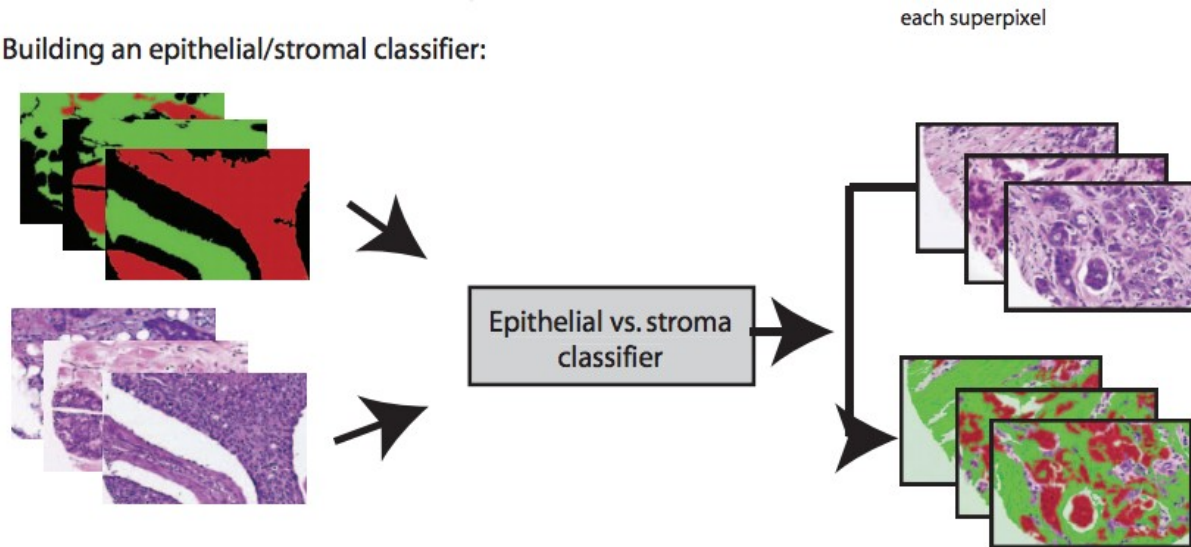
Science Translational Medicine 09 Nov 2011:
Vol. 3, Issue 108, pp. 108ra113
DOI: 10.1126/scitranslmed.3002564

C-path

Basic image processing and feature construction:



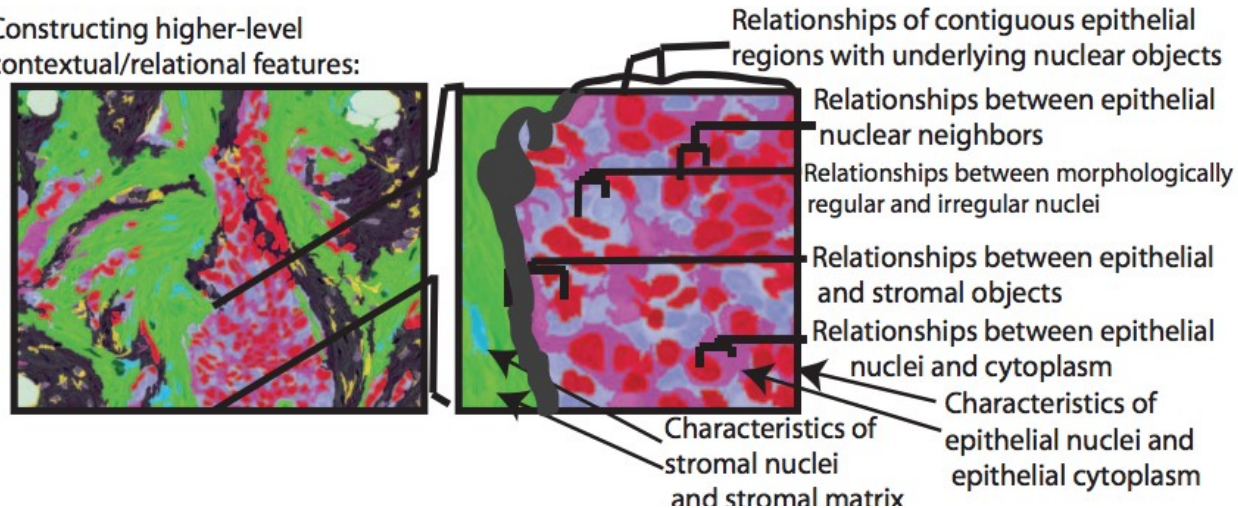
B Building an epithelial/stromal classifier:



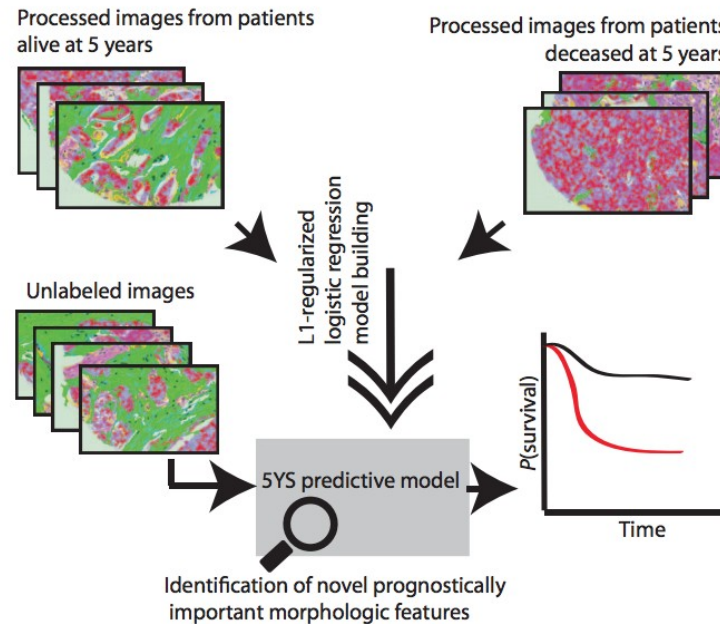
C-path

C

Constructing higher-level contextual/relational features:



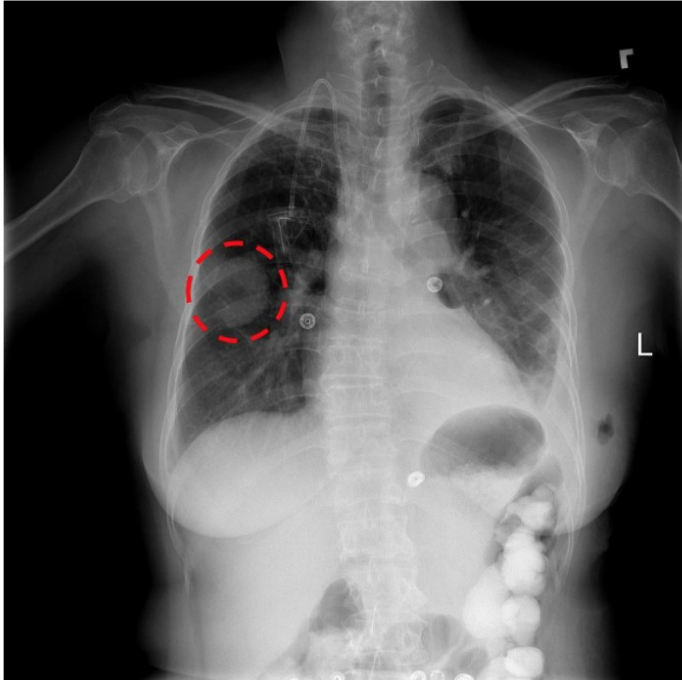
D Learning an image-based model to predict survival



Deep learning (Chest X-ray)

NIH Clinical Center provides one of the largest publicly available chest x-ray datasets to scientific community

The dataset of scans is from more than 30,000 patients, including many with advanced lung disease.



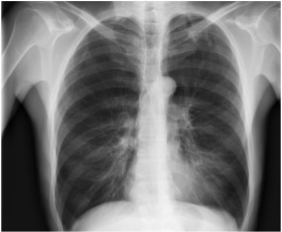
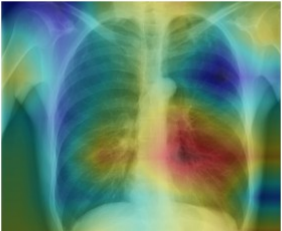
A chest x-ray identifies a lung mass.

<https://nihcc.app.box.com/v/ChestXray-NIHCC>

Dataset published in September 2017

CheXNet: Radiologist-Level Pneumonia Detection on Chest X-Rays with Deep Learning

Pranav Rajpurkar^{*1} Jeremy Irvin^{*1} Kaylie Zhu¹ Brandon Yang¹ Hershel Mehta¹
Tony Duan¹ Daisy Ding¹ Aarti Bagul¹ Curtis Langlotz² Katie Shpanskaya²
Matthew P. Lungren² Andrew Y. Ng¹


Input Chest X-Ray Image
CheXNet 121-layer CNN
Output Pneumonia Positive (85%)


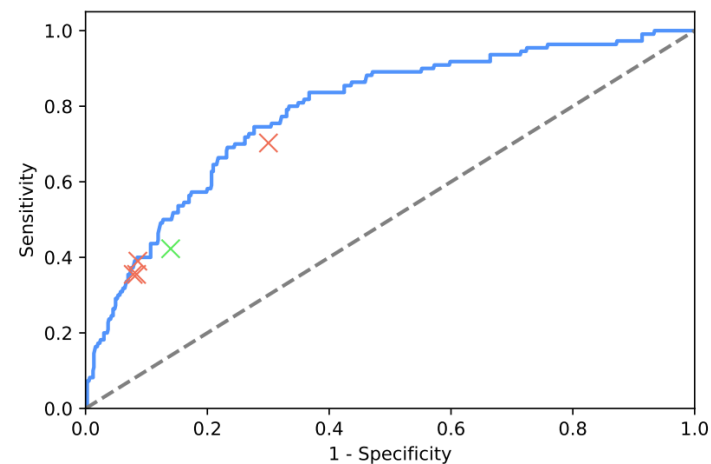
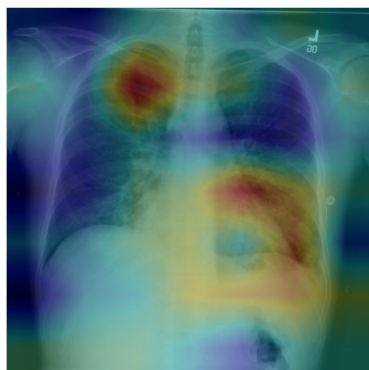


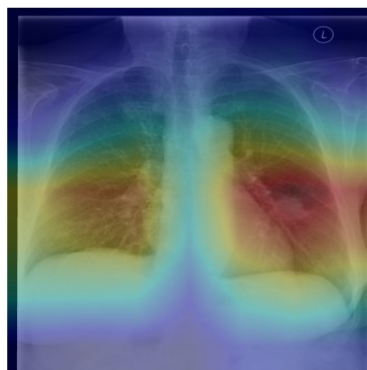
Figure 2. CheXNet outperforms the average of the radiologists at pneumonia detection using X-ray images. CheXNet

Pathology	Wang et al. (2017)	Yao et al. (2017)	CheXNet (ours)
Atelectasis	0.716	0.772	0.8209
Cardiomegaly	0.807	0.904	0.9048
Effusion	0.784	0.859	0.8831
Infiltration	0.609	0.695	0.7204
Mass	0.706	0.792	0.8618
Nodule	0.671	0.717	0.7766
Pneumonia	0.633	0.713	0.7632
Pneumothorax	0.806	0.841	0.8932
Consolidation	0.708	0.788	0.7939
Edema	0.835	0.882	0.8932
Emphysema	0.815	0.829	0.9260
Fibrosis	0.769	0.767	0.8044
Pleural Thickening	0.708	0.765	0.8138
Hernia	0.767	0.914	0.9387

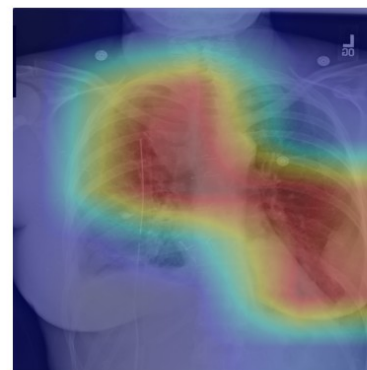
Table 1. CheXNet outperforms the best published results on all 14 pathologies in the ChestX-ray14 dataset. In detecting Mass, Nodule, Pneumonia, Pneumothorax, and Emphysema, CheXNet has a margin of >0.05 AUROC over previous state of the art results.



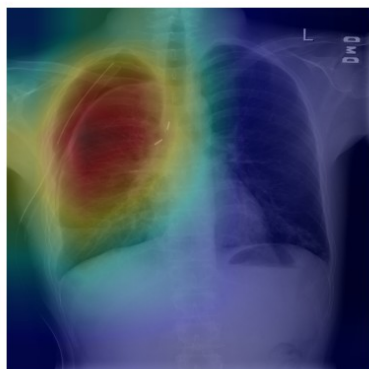
(a) Patient with multifocal community acquired pneumonia. The model correctly detects the airspace disease in the left lower and right upper lobes to arrive at the pneumonia diagnosis.



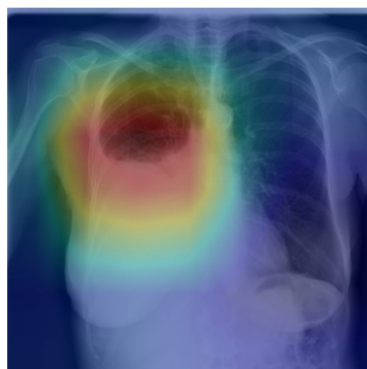
(b) Patient with a left lung nodule. The model identifies the left lower lobe lung nodule and correctly classifies the pathology.



(c) Patient with primary lung malignancy and two large masses, one in the left lower lobe and one in the right upper lobe adjacent to the mediastinum. The model correctly identifies both masses in the X-ray.



(d) Patient with a right-sided pneumothorax and chest tube. The model detects the abnormal lung to correctly predict the presence of pneumothorax (collapsed lung).



(e) Patient with a large right pleural effusion (fluid in the pleural space). The model correctly labels the effusion and focuses on the right lower chest.



(f) Patient with congestive heart failure and cardiomegaly (enlarged heart). The model correctly identifies the enlarged cardiac silhouette.

Figure 3. ChexNet localizes pathologies it identifies using Class Activation Maps, which highlight the areas of the X-ray that are most important for making a particular pathology classification.

GUI machine learning

- WEKA



Machine Learning Group at the University of Waikato

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The end