

# PUMA: Propagation of Uncertainty in Microarray Analysis

Low Level and High Level Processing of Microarrays with Probabilistic Models

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University of Sheffield

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University of Manchester

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# Outline

## 1 Microarray Processing

- Affymetrix GeneChip Arrays
- Detecting Differential Gene Expression with PPLR
- Tidying up Profiles with Probabilistic PCA

## 2 Transcription Factors

- ChIP-microarray and Transcription Factor Activities
- Transcription Factor Concentrations
- From Simple to Complex Models

## 3 Conclusions

# Online Resources

All source code and slides are available online

- This talk available from my home page (see talks link on side).
- Project main page (with links to software)
  - <http://bioinf.man.ac.uk/resources/puma/>.
- Additional project homepage
  - <http://www.dcs.shef.ac.uk/~neil/projects/pipeline/>.

# PUMA Project Outline

## Noise Problems in Microarrays

- Project was motivated by the fact that microarray data is very noisy.
- The aim of the project is to:
  - Assess the level of noise in the estimated gene expression.
  - Propagate the noise through downstream analysis.
- Personnel:
  - **Investigators:** Neil Lawrence (Sheffield), Magnus Rattray (Manchester)
  - **Fellows/Post-docs:** Marta Milo (Sheffield), Guido Sanguinetti (Sheffield)
  - **PhD Students:** Xuejun Liu (Manchester), Richard Pearson (Manchester)

# Central Dogma

DNA → mRNA → Protein

- Every cell has the same DNA.
- Cells produce different proteins (building blocks of life).
- Level of mRNA produced is known as *gene expression*.
- Has a downstream effect on level of Protein produced.
- Gene expression is controlled by *Transcription factors*.
- Transcription factors themselves are proteins.
  - Feedbacks in these systems lead to gene networks.

# Affymetrix Arrays

## Photolithography and Combinatorial Chemistry

- Affymetrix arrays are a technology for measuring level of mRNA.
- PM (perfect match) probes match the gene sequence.
- MM (mismatch) probes have wrong middle base.
- MM designed to measure non-specific binding.
- Approx 10,000 probe-sets per chip.

# Affymetrix Arrays

## Photolithography and Combinatorial Chemistry



Figure: Affymetrix arrays for human and mouse (image from Wikimedia Commons under GFDL).



# Affymetrix Arrays

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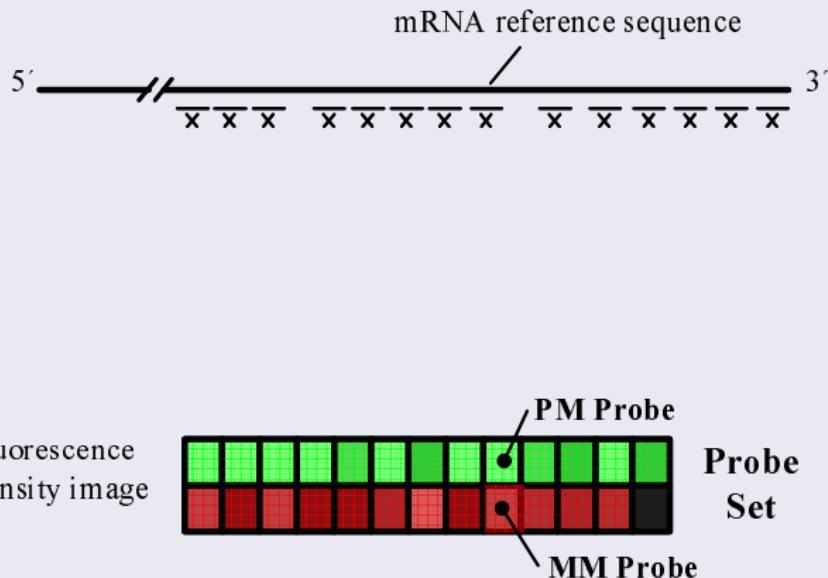


Figure: Affymetrix array schematic

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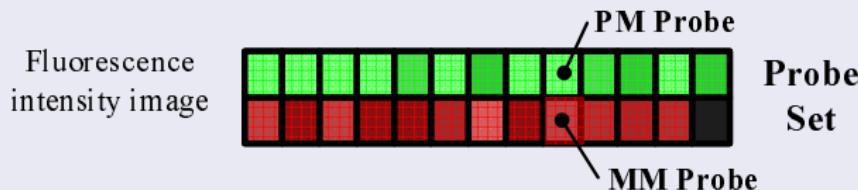
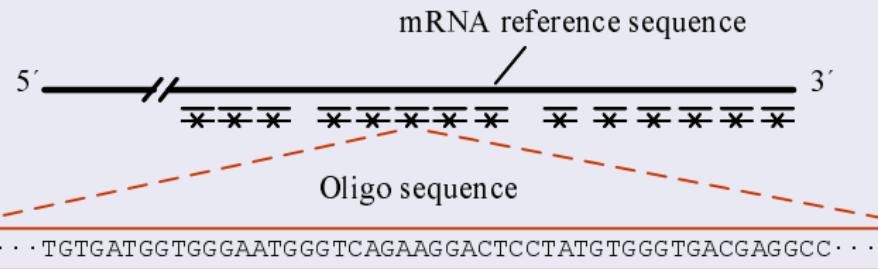


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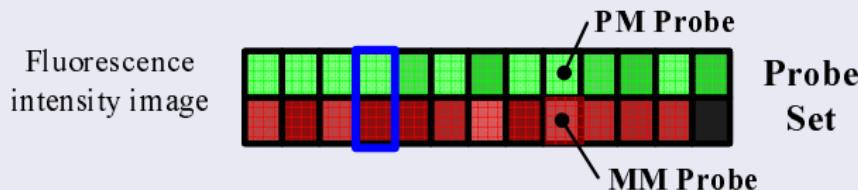
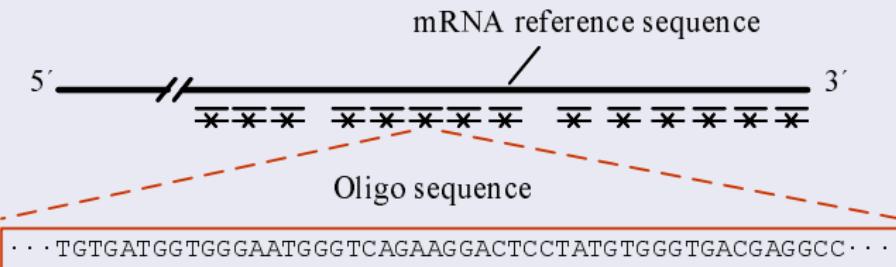


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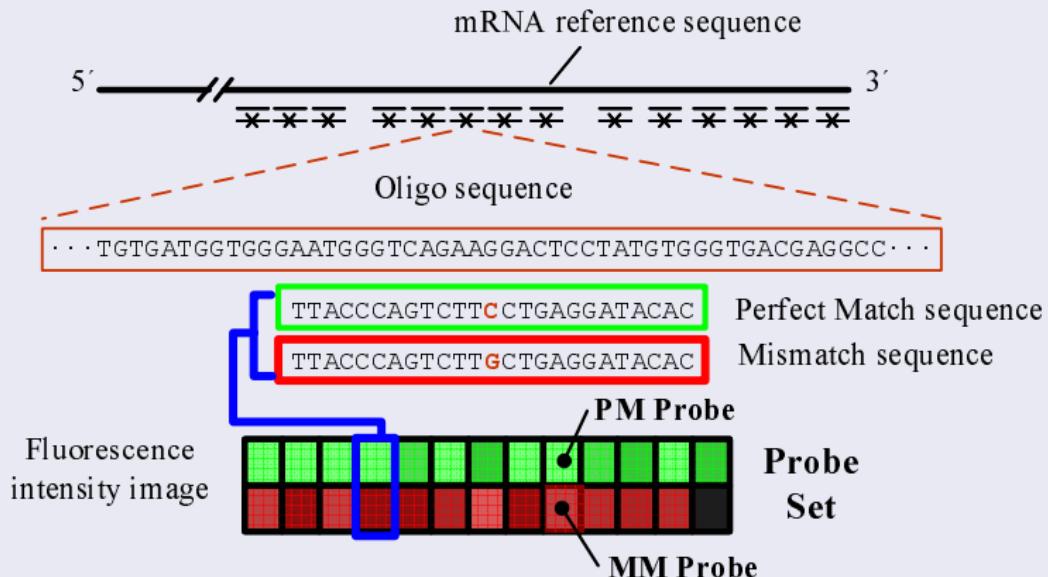


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# gMOS Family of Methods

## Gamma Model of Signal [Milo et al., 2003, Liu et al., 2005]

- Most methods return a single expression level estimate.
- The gMOS family of methods additionally provide confidence intervals.
- These confidence intervals can be propagated through higher level analysis.

## gMOS Family of Methods II

## Gamma Model of Signal

$$s_j \sim \text{Ga}(s_j | \alpha, b)$$

$$m_j \sim \text{Ga}(m_j | a, b)$$

$$y_j = m_j + s_j$$

$$y_j \sim \text{Ga}(y_j | a + \alpha, b)$$

$$\text{Ga}(x | a, b) = \frac{b^a}{\Gamma(a)} x^a \exp(-bx)$$

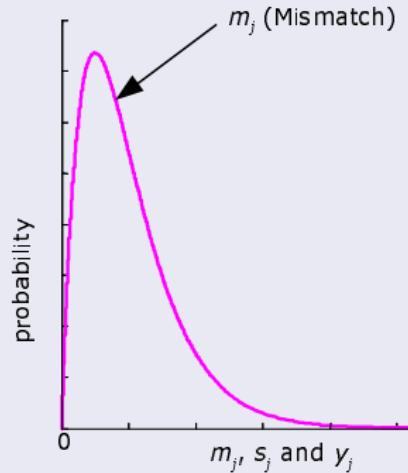


Figure: PDF of  $m_j$ ,  $s_j$  and the implied distribution for  $y_j$ .

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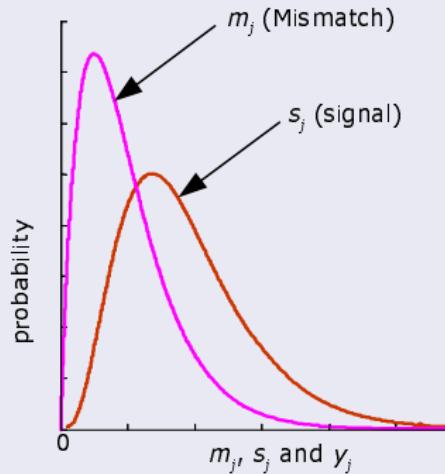


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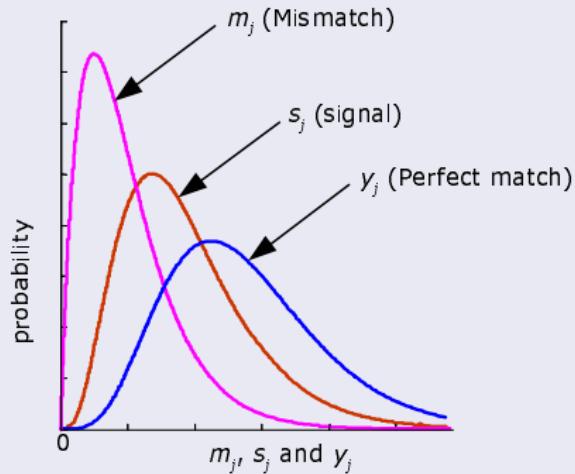


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# gMOS

## Inferring the Signal

- Maximise likelihood with respect to  $\alpha$ ,  $a$  and  $b$ .
  - Assume independence between  $y_j$  and  $m_j$ ,

$$p(y_j, m_j) = \text{Ga}(y_j | \alpha, b) \text{Ga}(m_j | a, b).$$

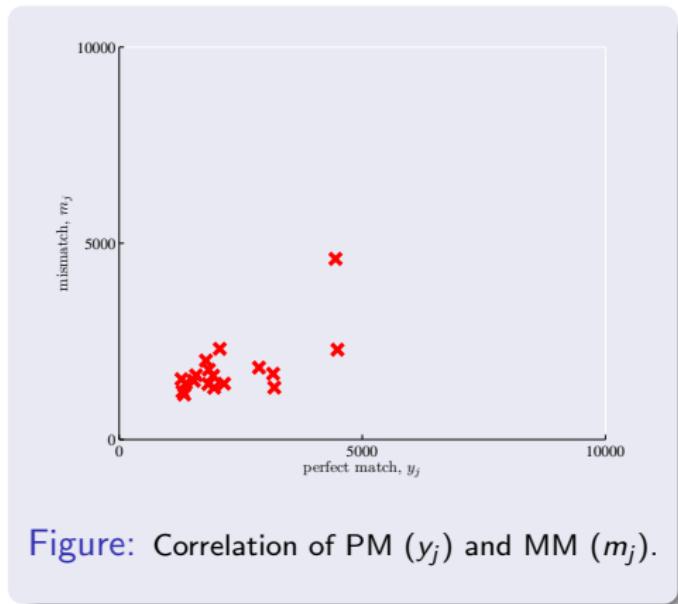
- Use resulting  $\hat{\alpha}$  and  $\hat{b}$  to give distribution over  $s_j$ .

$$p(s_j) = \text{Ga}(s_j | \hat{\alpha}, \hat{b}).$$

# Modelling Probe Pair Affinity

## mgMOS

- $y_j$  and  $m_j$  are correlated.
- gMOS makes an independence assumption.
- Correlations arise through shared binding affinity (scale).
- Assume each probe pair has a shared scale  $b_j$ .
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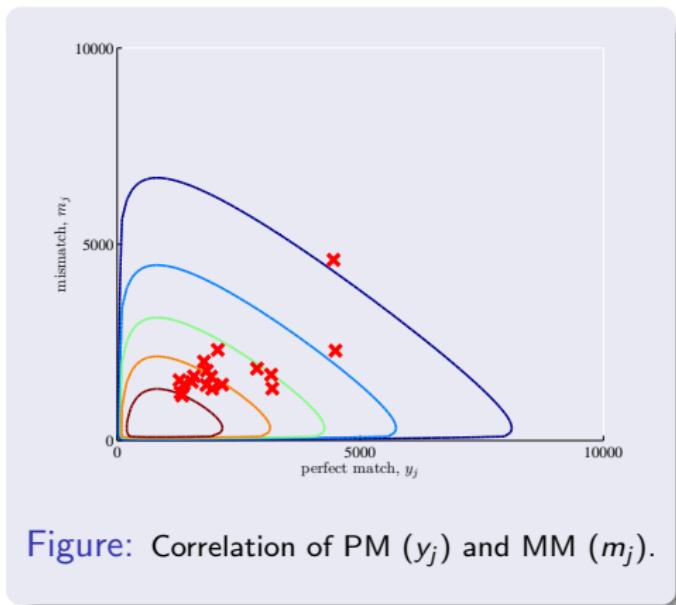
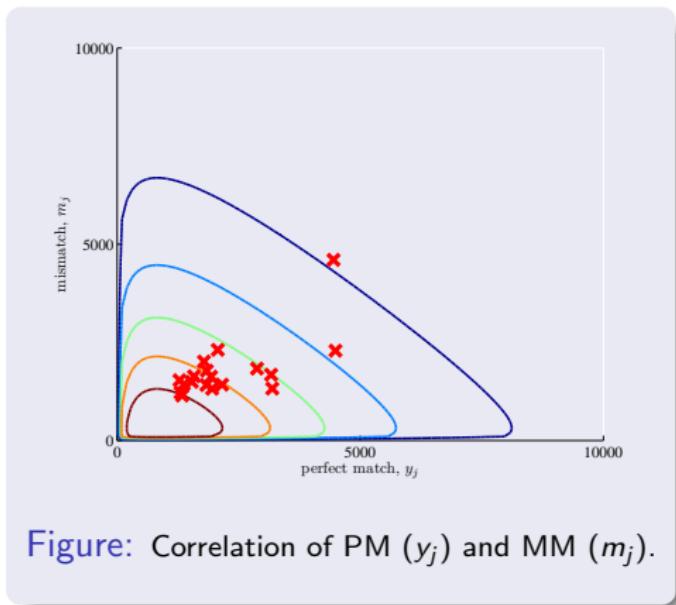


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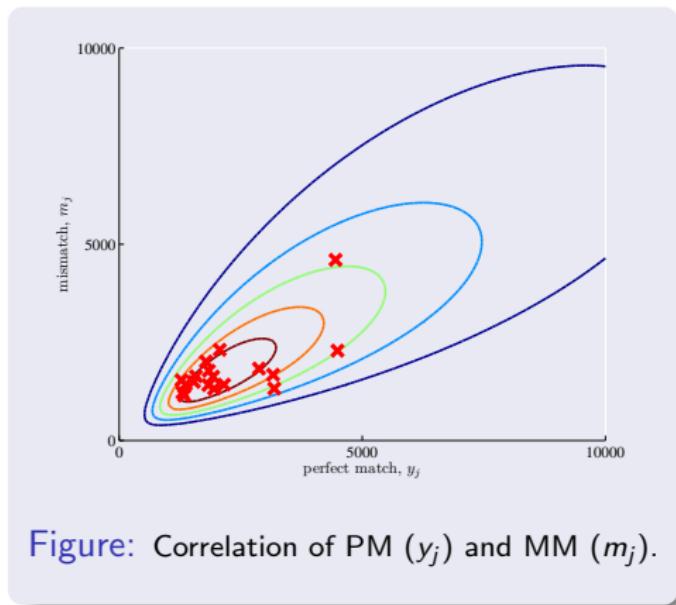
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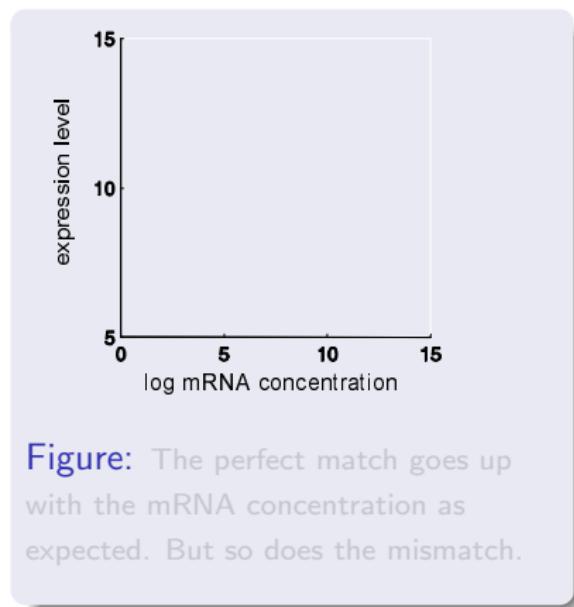
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# Specific Binding to Mismatch

## Mismatch Effected by Signal

- Affymetrix Latin Square Spike-In data set.
- The perfect match responds to increasing mRNA.
- But so does the mismatch.

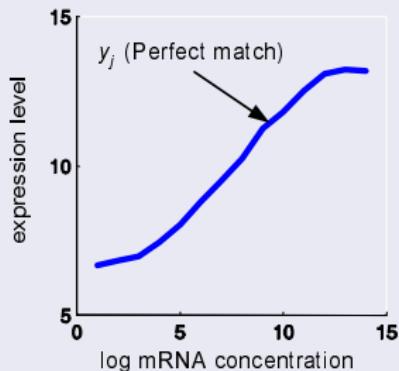


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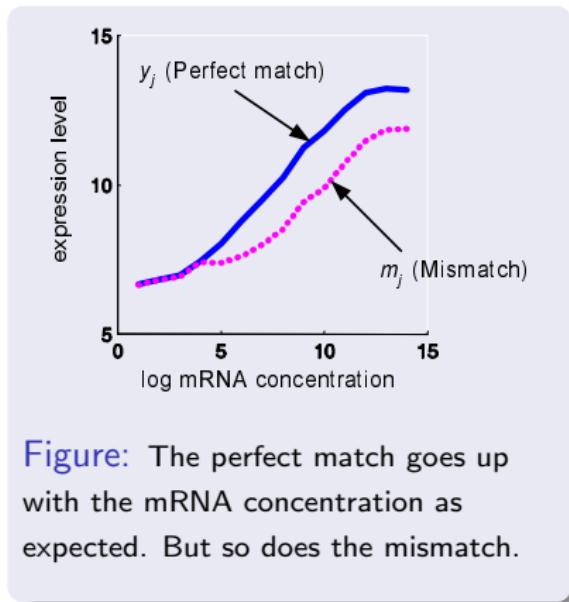


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# Specific Binding and Multiple Arrays

## multi-mgMOS

- Specific Binding to MM probe:

- Introduce parameter  $\phi$  and assume

$$y_j \sim \text{Ga}(y_j|a + \alpha, b_j), \quad m_j \sim \text{Ga}(m_j|a + \phi\alpha, b_j)$$

- Log normal prior for  $\phi$  and seek a MAP solution.

- Multiple arrays:

- Still take  $b_j \sim \text{Ga}(b_j|c, d)$  but **share  $c$  and  $d$  parameters across chips.**

# Mouse Data Set

<http://www.ncbi.nlm.nih.gov/projects/geo>

Mouse back skin mRNA expression profile for Dab2 [Lin et al., 2004].

RMSE	Root Mean Square Error	
	qr-PCR	x-probe set
MAS 5.0	0.656	0.360
GCRMA	0.694	0.370
multi-mgMOS	0.601	0.233



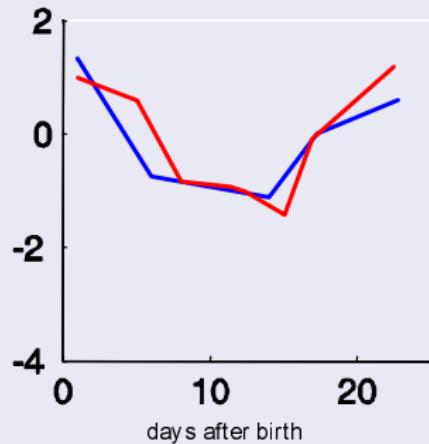
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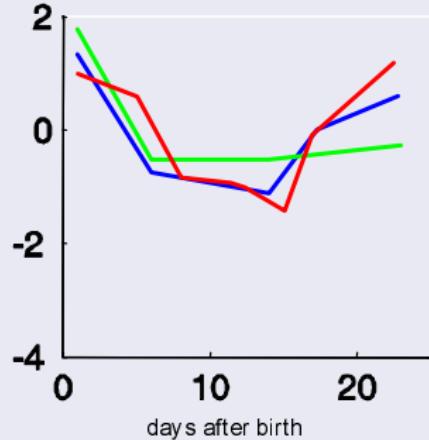
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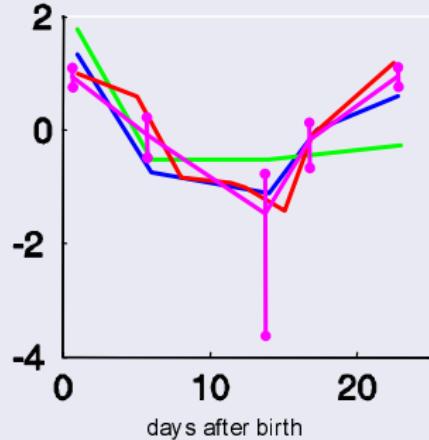
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# Differential Gene Expression

## Probability of Positive Log Ratio[Liu et al., 2006]

- Differential gene expression is normally assessed with log ratios of gene expression.

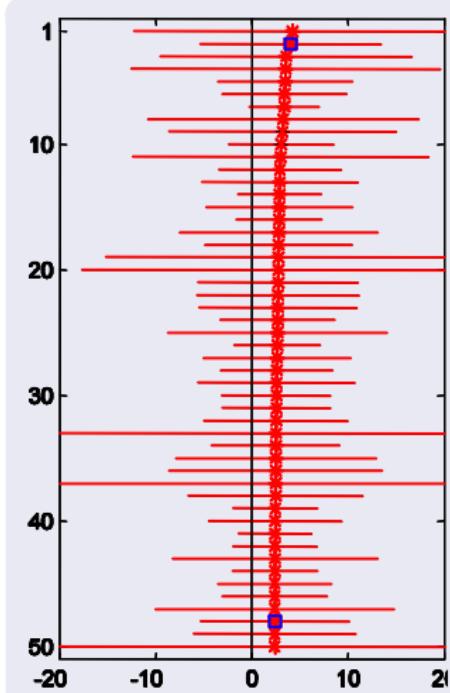
$$r_{ij} = \log \frac{s_i}{s_j}$$

- This measure is very sensitive to noise at low expression levels.
- Use variance of expression to obtain Probability of Positive Log Ratio (PPLR).

# PPLR Results

Golden spike-in dataset [Choe et al., 2005]

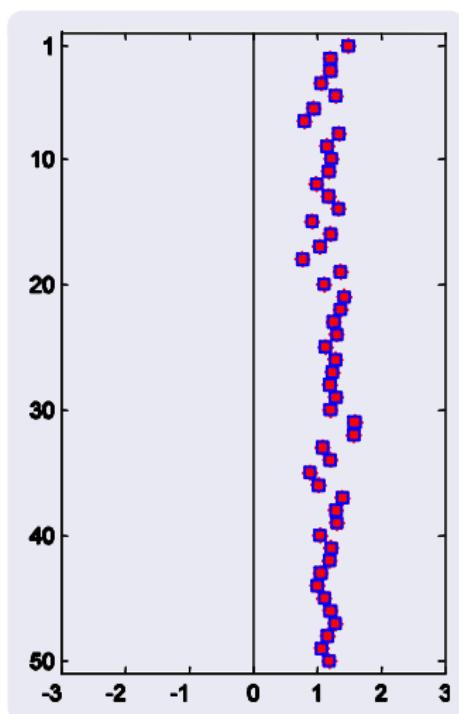
- Ranking ( $y$ -axis) against log ratio ( $x$ -axis) for:
  - Ranking by Expected Log Ratio.**
  - Ranking by PPLR.**
- Red stars indicate expected log ratio.
- Red lines indicate error bars.
- Blue squares indicates genes that were spiked-in.



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# Cleaning up Profiles

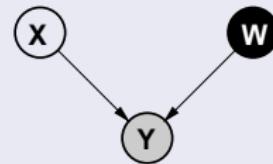
## Converting Noisy Profiles to Clean

- If we can 'clean up' the profiles we can use in other methods.
- Construct a probabilistic model for the data and corruption process.
- Work with posterior distribution over cleaned up profile.
- We designed a heteroschedastic Probabilistic PCA for doing this [Sanguinetti et al., 2005].

# Probabilistic PCA

## Probabilistic PCA

- Define *linear-Gaussian relationship* between latent variables and data.
- Latent variable approach:
  - Define Gaussian prior over *latent space*,  $X$ .
  - Integrate out *latent variables*.



$$p(\mathbf{Y}|\mathbf{X}, \mathbf{W}) = \prod_{i=1}^n N(\mathbf{y}_{i,:} | \mathbf{W}\mathbf{x}_{i,:} + \boldsymbol{\mu}, \sigma^2 \mathbf{I})$$

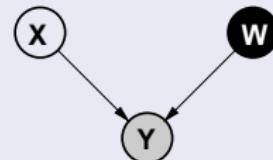
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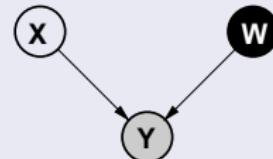
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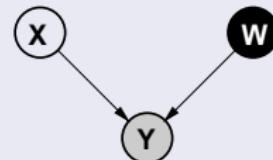
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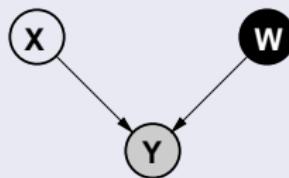
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# Probabilistic PCA II

## Probabilistic PCA Max. Likelihood Soln [Tipping and Bishop, 1999]



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$$p(\mathbf{Y}|\mathbf{W}) = \prod_{i=1}^n N(\mathbf{y}_{i,:}|\boldsymbol{\mu}, \mathbf{C}), \quad \mathbf{C} = \mathbf{W}\mathbf{W}^T + \sigma^2\mathbf{I}$$

$$\log p(\mathbf{Y}|\mathbf{W}) = -\frac{n}{2} \log |\mathbf{C}| - \frac{1}{2} \text{tr}(\mathbf{C}^{-1} \tilde{\mathbf{Y}}^T \tilde{\mathbf{Y}}) + \text{const.}$$

Where  $\tilde{\mathbf{Y}}$  is the matrix  $\mathbf{Y}$  with  $\boldsymbol{\mu}$  removed. If  $\mathbf{U}_q$  are first  $q$  principal eigenvectors of  $n^{-1} \tilde{\mathbf{Y}}^T \tilde{\mathbf{Y}}$  and the corresponding eigenvalues are  $\Lambda_q$ ,

$$\mathbf{W} = \mathbf{U}_q \mathbf{L} \mathbf{V}^T, \quad \mathbf{L} = (\Lambda_q - \sigma^2 \mathbf{I})^{\frac{1}{2}}$$

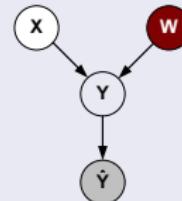
where  $\mathbf{V}$  is an arbitrary rotation matrix.

$$\boldsymbol{\mu} = n^{-1} \sum_{i=1}^n \mathbf{y}_{i,:}$$

# Heteroschedastic Probabilistic PCA

## Heteroschedastic PPCA

- Define *linear-Gaussian relationship* between latent variables and  $\mathbf{Y}$ .
- Define a *further Gaussian relationship* to corrupted profiles  $\hat{\mathbf{Y}}$ .
  - $\mathbf{D}_i$  is a diagonal matrix of estimated variances.
- Integrate out *latent variables*.



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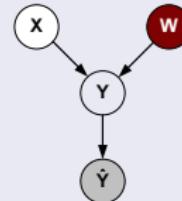
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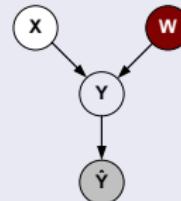
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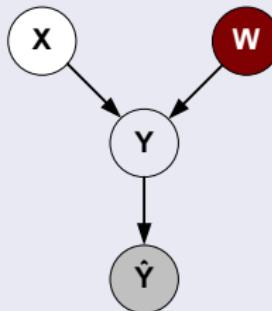
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# Heteroschedastic PPCA II

Heteroschedastic PPCA Max. Likelihood Soln [Sanguinetti et al., 2005]



$$p(\mathbf{Y}|\mathbf{W}) = \prod_{i=1}^n N \left( \mathbf{y}_{i,:} | \boldsymbol{\mu}, \mathbf{W}\mathbf{W}^T + \sigma^2 \mathbf{I} + \mathbf{D}_i \right)$$

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- Can no longer solve via eigenvalue problem.
- We use an EM algorithm.
  - A major problem is the strong correlation between  $\mathbf{W}$  and  $\boldsymbol{\mu}$ .
  - We use some tricks to speed up convergence.
- Software available in R and MATLAB.

# Heteroschedastic PPCA Results

## Mouse Cochlear Dataset

- Data from a conditionally immortal cell line extracted from mouse cochlear epithelial cells.
- Twelve samples from 14 days of differentiation after extraction at E13.5 [Rivolta et al., 2002].
- Experimental setup:
  - Perform HPPCA/PCA on the data.
  - Extract 50 genes most associated with 2nd principal component
  - Cluster original profiles and reconstructed profiles.

# Heteroschedastic PPCA Results

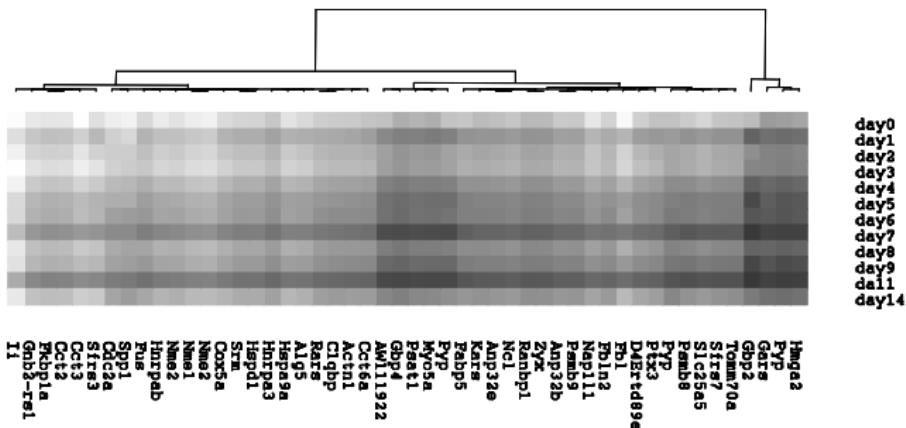


Figure: Hierarchical Clustering on Corrected Profiles.

## Heteroschedastic PPCA Results

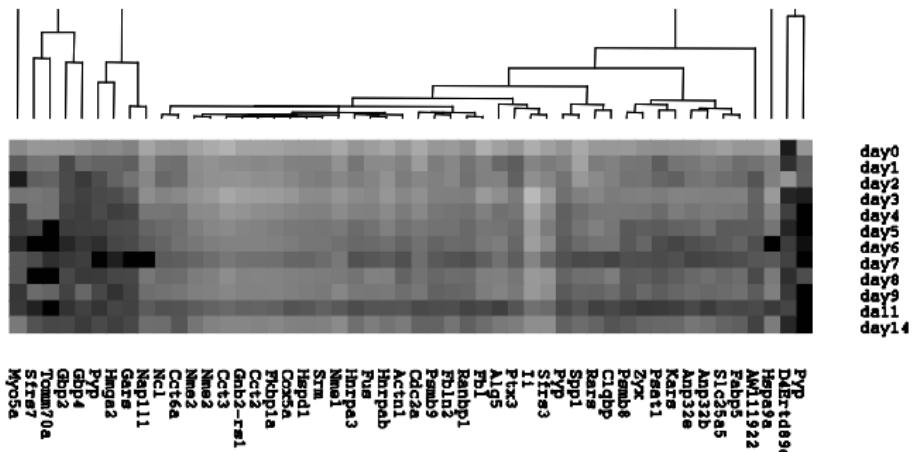


Figure: Hierarchical Clustering on Uncorrected Profiles.

# Heteroschedastic PPCA Results

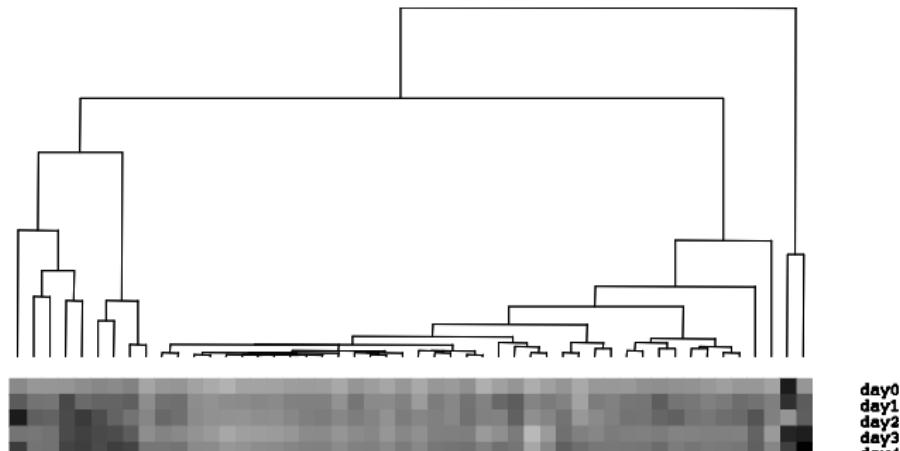


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## Heteroschedastic PPCA Results



Figure: Hierarchical Clustering on genes selected by normal PCA.

# Heteroschedastic PPCA Results

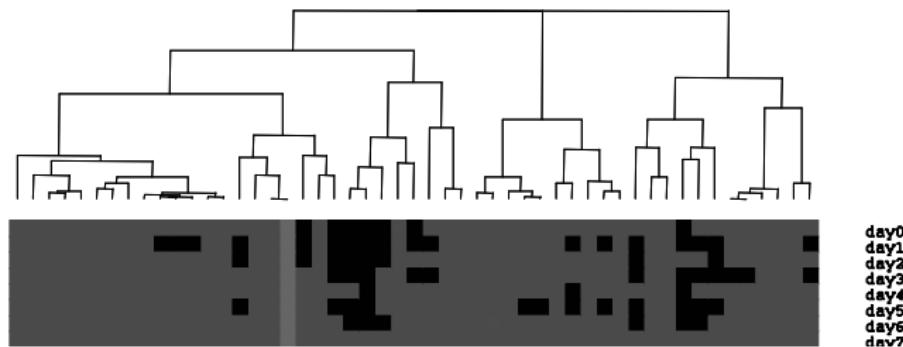


Figure: Hierarchical Clustering on genes selected by normal PCA.

# Transcription Factor Activities

## Inferring Activity of Transcription Factors

- Transcription factors control the expression of genes.
- Knowledge of their 'activity' is key to understanding the mechanism behind biological processes.
- Transcription factors are proteins — activity is a combination of their concentration and effect.
- The mRNA concentration of a given transcription factor may be known but:
  - Transcription factors are often lowly expressed — mRNA concentrations difficult to measure.
  - Transcription factors are often post-transcriptionally regulated.

# ChIP Microarrays

## Chromatine Immunoprecipitation (ChIP) Microarrays

- ChIP Microarrays tell us which TFs bind to which genes under certain conditions.
- In effect this gives a structure for the regulatory network.
- Combine this information with gene expression data to obtain transcription factor activities (TFA).

# Transcription Factor Activities

## Evaluating Activities of Transcription Factors

- Several approaches based on regression [Liao et al., 2003, Gao et al., 2004, Boulesteix and Strimmer, 2005, Alter and Golub, 2004]
- Assume a gene's expression is given by a linear relationship

$$\mathbf{y}_i = \mathbf{B}\mathbf{x}_i + \epsilon_i.$$

$\mathbf{y}_i \in \mathbb{R}^{T \times 1}$  is the expression profile of the  $i$ th gene,

$\mathbf{x}_i \in \{0, 1\}^{q \times 1}$  indicates which transcription factors bind to the  $i$ th gene

$\mathbf{B} \in \mathbb{R}^{T \times q}$  is the matrix of TFAs.

$$\epsilon_i \sim N(\mathbf{0}, \sigma^2 \mathbf{I})$$

- Problem: the matrix  $\mathbf{B}$  is *not* gene specific. It gives average TFA across genes.

## Gene Specific TFAs

Associate TFAs to Genes [Sanguinetti et al., 2006]

- Introduce gene specific TFAs,

$$\mathbf{y}_i = \mathbf{B}_i \mathbf{x}_i + \boldsymbol{\epsilon}_i.$$

- Parameter Explosion

- Assume prior distribution for  $\mathbf{B}_i$ .

$$p(\mathbf{B}) = \prod_{i=1}^N p(\mathbf{B}_i) = \prod_{i=1}^N \prod_{t=1}^T p(\mathbf{b}_{i,t})$$

$$p(\mathbf{b}_{i,t}) = N(\mathbf{b}_{i,t} | \mathbf{0}, \Sigma)$$

$\mathbf{b}_{i,t} \in \mathbb{R}^{q \times 1}$  is the vector of TFAs for each TF associated with the  $i$ th gene at time  $t$ .

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# Temporal Continuity of TFAs

## Time Course Experiments

- Introduce concept of temporal continuity with Gaussian distribution.

$$p(\mathbf{b}_{i,t} | \mathbf{b}_{i,t-1}) = N(\mathbf{b}_{i,t} | \gamma \mathbf{b}_{i,t-1} + (1 - \gamma) \boldsymbol{\mu}, (1 - \gamma^2) \boldsymbol{\Sigma})$$

The temporal continuity,  $\gamma$  is between 0 and 1.

# Temporal Continuity of TFAs II

## Effect of $\gamma$

- When  $\gamma = 0$  we recover

$$p(\mathbf{b}_{i,t}) = N(\mathbf{b}_{i,t} | \boldsymbol{\mu}, \boldsymbol{\Sigma})$$

which is equivalent to the original independent model.

- As  $\gamma \rightarrow 1$  we recover

$$p(\mathbf{b}_{i,t} | \mathbf{b}_{i,t-1}) = \lim_{\sigma^2 \rightarrow 0} N(\mathbf{b}_{i,t} | \mathbf{b}_{i,t-1}, \sigma^2 \mathbf{I})$$

which is appropriate if the 'time points' are in fact biological replicates.

# Results on TFAs

## Yeast Cell Cycle Data with ChIP-on-chip 204 TFs

- Yeast cell cycle *cdc15* data set [Spellman et al., 1998].
- ChIP on chip from 113 TFs [Lee et al., 2002].
- 24 experimental points in time series data.
- Compare with non-specific TFAs obtained by Regression.

## Results on TFAs II

### Graphs of TFAs

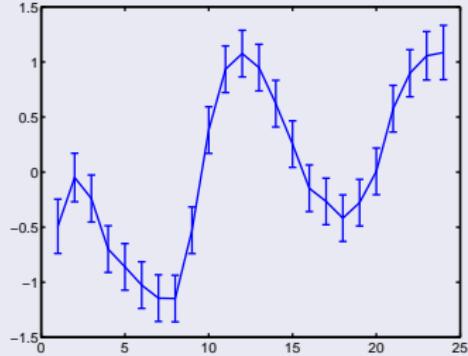
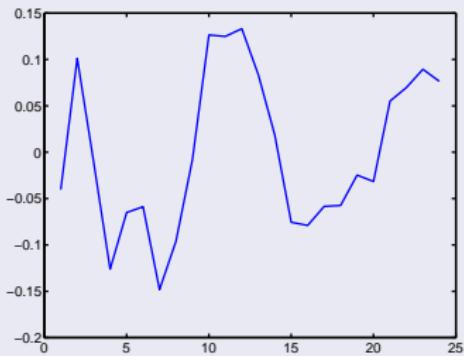


Figure: TFAs of ACE2 from the Spellman data. *Left:* TFA obtained by regression *Right:* gene specific TFA for average of  $\mathbf{B}_i$  across genes.

## Results on TFAs II

### Graphs of TFAs

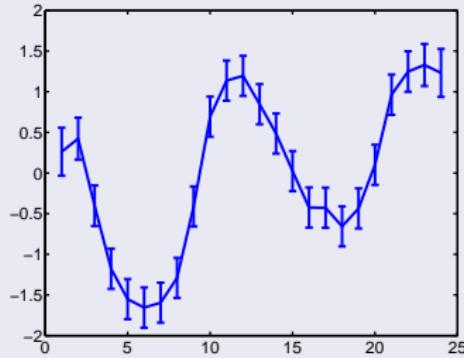
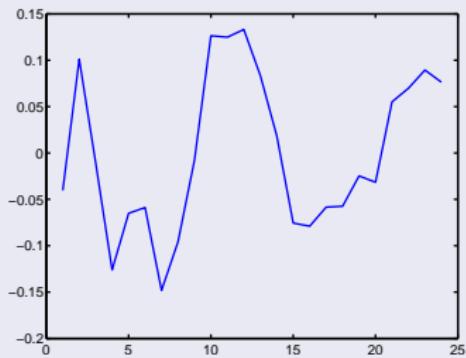


Figure: TFAs of ACE2 from the Spellman data. *Left:* TFA obtained by regression *Right:* gene specific TFA SCW11.

# Results on TFAs II

## Graphs of TFAs

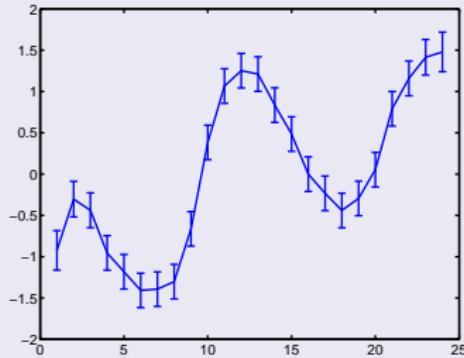
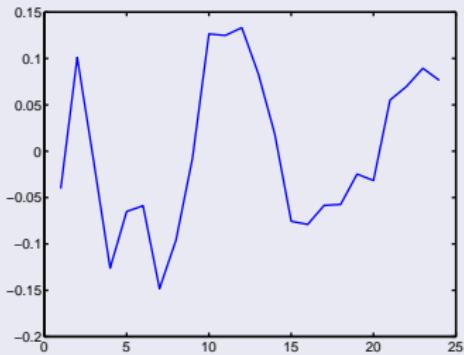


Figure: TFAs of ACE2 from the Spellman data. *Left:* TFA obtained by regression *Right:* gene specific TFA CTS1.

## Results on TFAs II

### Graphs of TFAs

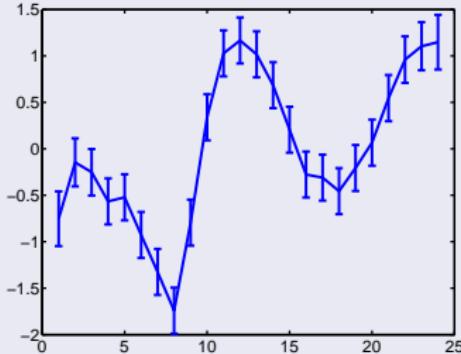
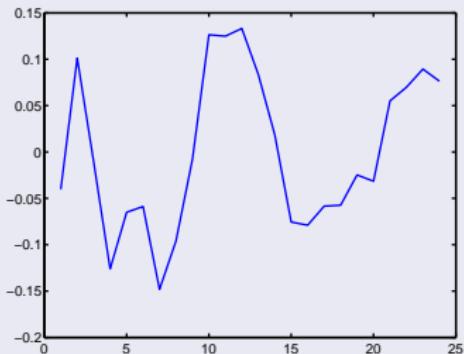
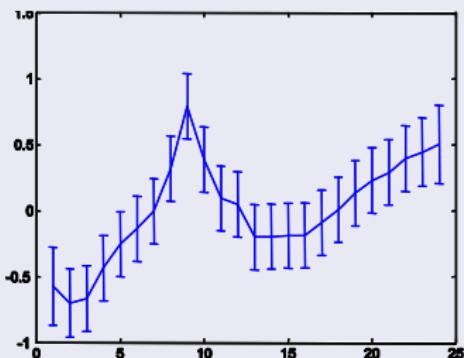
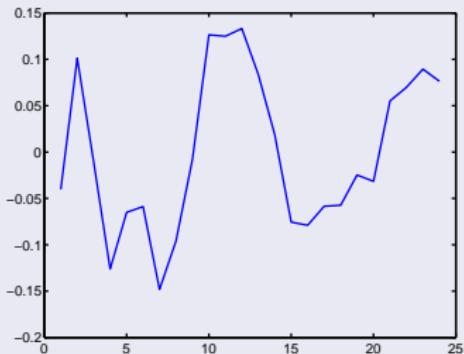


Figure: TFAs of ACE2 from the Spellman data. *Left:* TFA obtained by regression *Right:* gene specific TFA YER124C.

## Results on TFAs II

### Graphs of TFAs



**Figure:** TFAs of ACE2 from the Spellman data. *Left:* TFA obtained by regression *Right:* gene specific TFA YKL51C.

# Separation of Concentration and Effect

## Splitting the Activity into Component Parts

- TFA is a combination of:
  - TF concentration.
  - TF effect.
- Model expression by splitting the two:

$$\mathbf{y}_i = (\mathbf{B} \odot \mathbf{X}) \mathbf{c}_t + \epsilon_t$$

where  $\odot$  is the Hadamard (element by element) product.

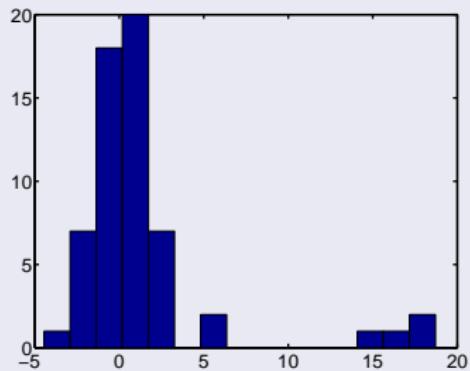
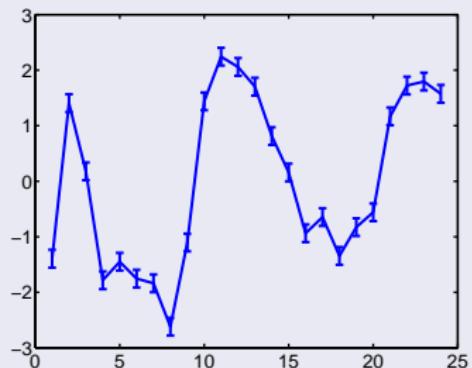
$\mathbf{B} \in \mathbb{R}^{N \times q}$  is a matrix of each TFs effect on each gene.

$\mathbf{c}_t \in \mathbb{R}^{q \times 1}$  is concentration of each TF at time  $t$ .

- Bayesian treatment of  $\mathbf{c}$  and  $\mathbf{B}$  through a variational approach.

# TF Concentration Results

## Concentration of ACE2



**Figure:** *Left:* concentration of ACE2 and *right:* effect of ACE2 on its target genes as a histogram.

# TF Concentration Results II

## Nice ACE2 Stories in Results

- ACE2 four most significant targets: CTS1, DSE1, DSE2, SCW11.
  - Evidence to back this up comes from CO data base.
  - CTS1 relationship is known.
  - DSE1 and DSE2 are involved in cell wall degradation causing daughter to separate from parent.
  - SCW11's function is unclear but protein is localised at cell wall.
- Negative regulation of NCE4
  - Not documented, but ACE2 terminates mitosis & NCE4 ensures DNA stability during replication

# More Complex Model

## Complex Models on Small Networks

- Simple linear models allow genome wide analysis of TFAs.
- We now consider a more complex model on a much smaller network.

# Differential Equation Model

## Inference of p53 Concentration

- p53 is an important in cancer.
- Many targets of p53 are not shared with other TFs.
- Consider more complex model in the simple p53 network.

## Differential Equation model

- Simple linear model differential equation model recently used by Barenco et al. [2006].
- They inferred transcription factor concentrations using Markov Chain Monte Carlo ( $10^7$  iterations).
- We repeat their experiments with Gaussian processes.

# Simple Linear Model

## Linear model of regulation

$$\frac{dy_i(t)}{dt} = B_i + S_i f(t) - D_i y_i(t)$$

where:

- $y_i(t)$  — expression of the  $i$ th gene at time  $t$ .
- $f(t)$  — concentration of the transcription factor at time  $t$ .
- $D_i$  — gene's decay rate.
- $B_i$  — basal transcription rate.
- $S_i$  — sensitivity to the transcription factor.

# Equation Solution

## Solve via Laplace Transforms

- Solution to the equation:

$$y_i(t) = \frac{B_i}{D_i} + S_i \exp(-D_i t) \int_0^t f(u) \exp(D_i u) du.$$

If  $f(t)$  is a zero mean Gaussian process then  $y_i(t)$  is also a Gaussian process with mean  $\frac{B_i}{D_i}$ .

# Two Properties of GPs

## Integral of Gaussian Process

The integral of a GP is also a GP,

$$f(t) \sim N(\mathbf{0}, \mathbf{K}_{ff})$$

and

$$g(t) = \int_0^t f(u) du$$

then

$$g(t) \sim N(\mathbf{0}, \mathbf{K}_{gg}),$$

where

$$k_{gg}(t, t') = \int_0^t \int_0^{t'} k_{ff}(u, u') du du'$$

# Two Properties of GPs

Product with deterministic function

The integral of a GP is also a GP,

$$f(t) \sim N(\mathbf{0}, \mathbf{K}_{ff}),$$

and

$$g(t) = f(t) h(t)$$

where  $h(t)$  is a deterministic function then,

$$g(t) \sim N(\mathbf{0}, \mathbf{K}_{gg}),$$

where

$$k_{gg}(t, t') = h(t) k_{ff}(t, t') h(t')$$

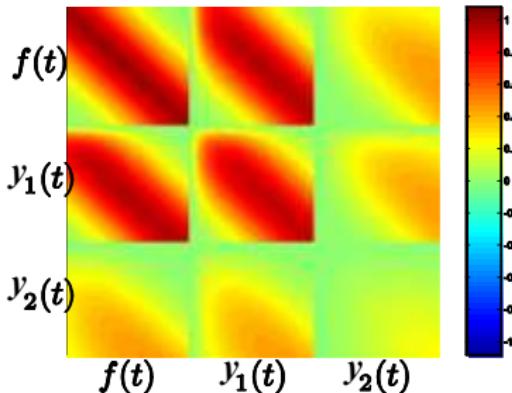
# Covariance for Transcription Model

## RBF Kernel function for $f(t)$

$$y_i(t) = \frac{B_i}{D_i} + S_i \exp(-D_i t) \int_0^t f(u) \exp(D_i u) du.$$

- Joint distribution for  $x_1(t)$ ,  $x_2(t)$  and  $f(t)$ .
- Here:

$D_1$	$S_1$	$D_2$	$S_2$
5	5	0.5	0.5



Joint Sampling of  $y(t)$  and  $f(t)$  from Covariance

gpsimTest

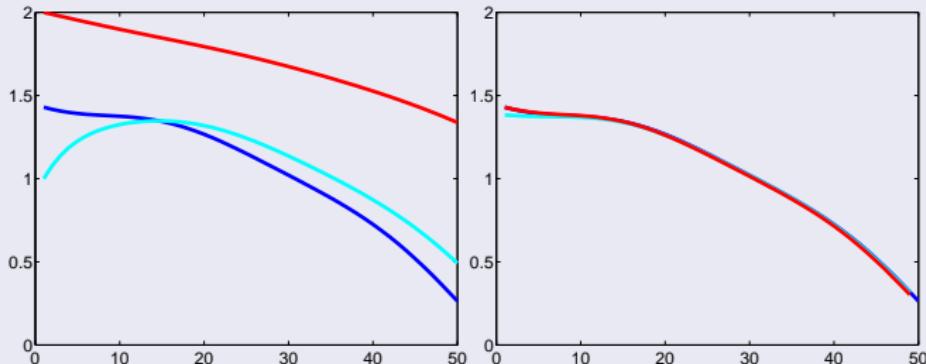


Figure: Left: joint samples from the transcription covariance, blue:  $f(t)$ , cyan:  $y_1(t)$  and red:  $y_2(t)$ . Right: numerical solution for  $f(t)$  of the differential equation from  $y_1(t)$  and  $y_2(t)$  (blue and cyan). True  $f(t)$  included for comparison.

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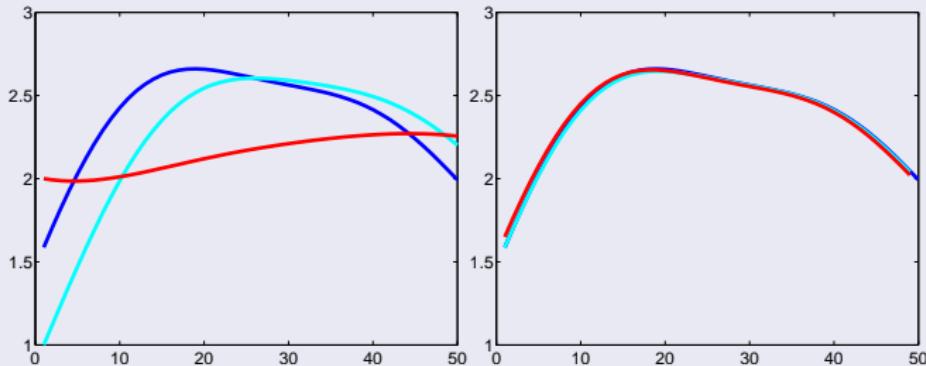


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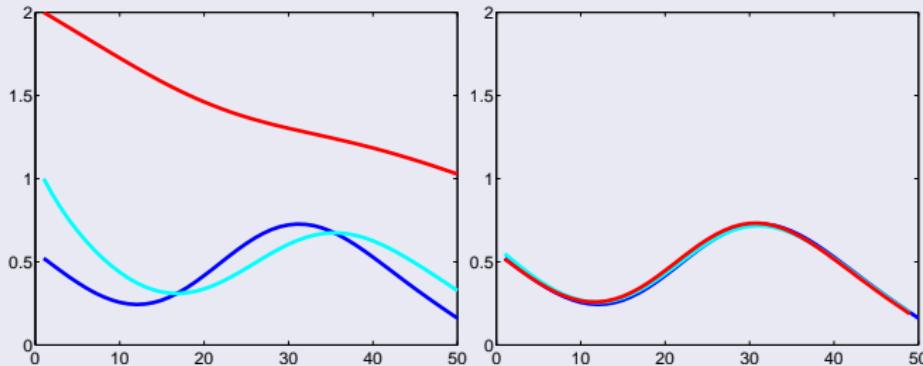


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## Results — Transcription Rates

## Estimation of Equation Parameters demBarenc01

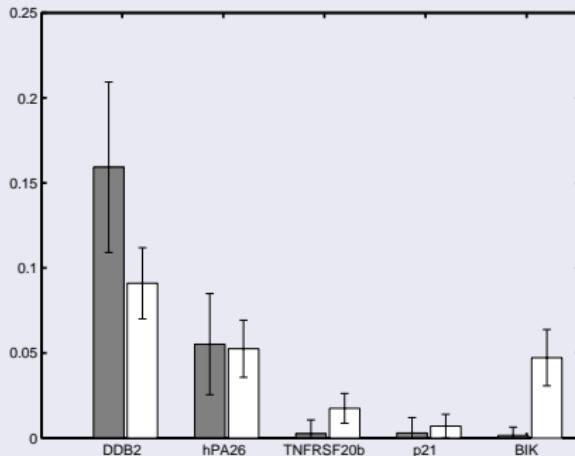


Figure: Basal transcription rates. Our results (black) compared with Barenco et al. [2006] (white).

# Results — Transcription Rates

## Estimation of Equation Parameters demBarenco1

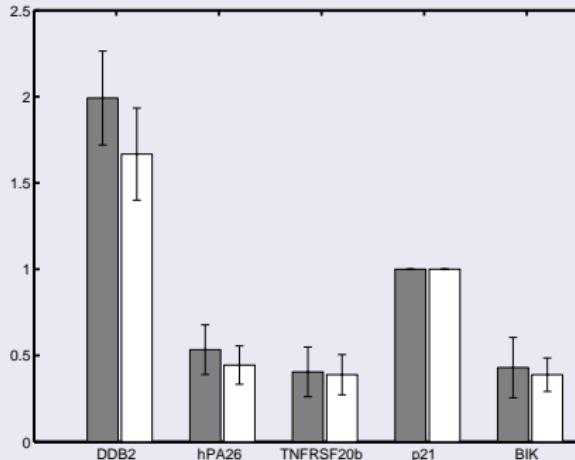


Figure: Sensitivities. Our results (black) compared with Barenco et al. [2006] (white).

## Results — Transcription Rates

## Estimation of Equation Parameters demBarenc01

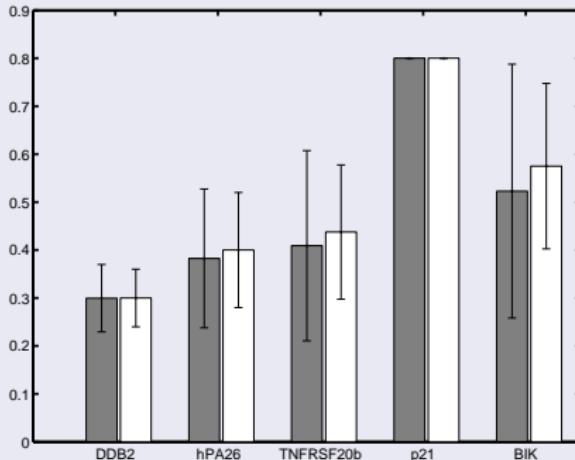


Figure: Decays. Our results (black) compared with Barenco et al. [2006] (white).

## Results — Protein Concentration

Prediction with error bars of protein concentration:  
 $p(\mathbf{f} | \mathbf{y}_1, \mathbf{y}_2, \mathbf{y}_3, \mathbf{y}_4, \mathbf{y}_5)$

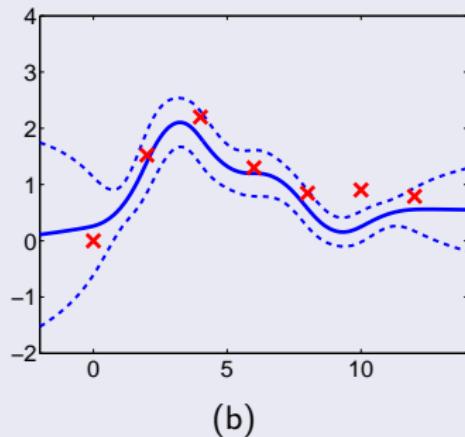
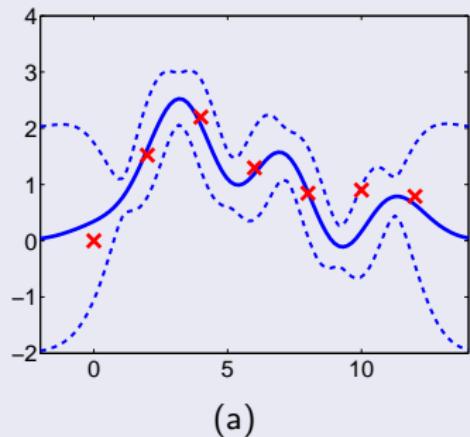


Figure: (a) RBF covariance function (b) MLP covariance function. Also included are results from Barenco et al. [2006] as crosses.

# Results — Positive Constrained

GP predictions in log space.

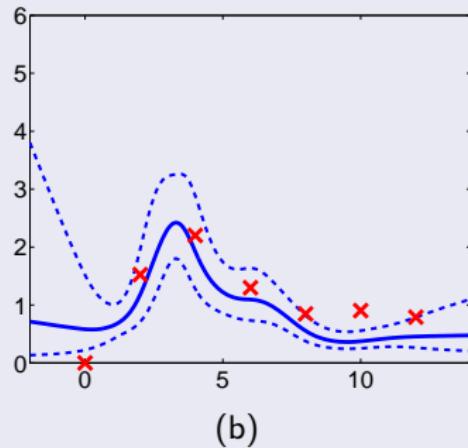
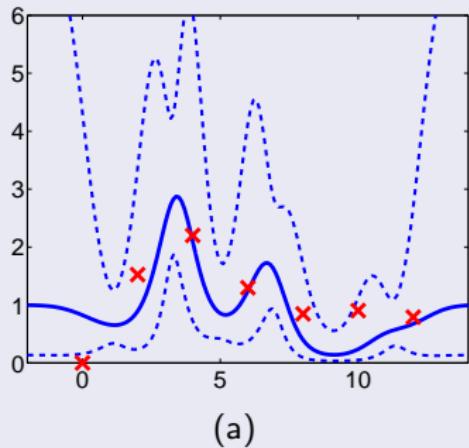


Figure: (a) RBF covariance function (b) MLP covariance function. Also included are results from Barenco et al. [2006] as crosses.

# Transcription Model Summary

## Progress so far and Future work

- Elegant solution of a problem with indirect observations.
- Already extended to non-linear response equations (using Laplace approximation).
- Expect to extend it to systems with *multiple transcription factors*.
- Gives results in 13 minutes vs  $10^7$  Monte-Carlo iterations.

# Summary

## PUMA: Propagation of Uncertainty in Microarray Analysis

- Level of Noise in the Array can be Assesed (gMOS methods).
- Probabilistic Models can:
  - Improve selection of over-expressed genes (PPLR).
  - Clean up gene expression profiles (NPPCA).
- Simple (log-linear) probabilistic models can be used with network connectivity data to
  - To infer *genome wide* transcription factor activities (chipdyno).
  - To infer *genome wide* transcription factor protein concentrations (chipvar).
- Gaussian processes & differential equations for complex interations.
- And finally ...

# Acknowledgements

## Team:

- Principal Investigators
  - Neil Lawrence and Magnus Rattray
- gMOS family of Methods and PPLR
  - Xuejun Liu and Marta Milo
- Uncertainty Propagation through PCA
  - Marta Milo and Guido Sanguinetti
- Inference of Transcription Factor Activities
  - Guido Sanguinetti

## References

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# First Frame