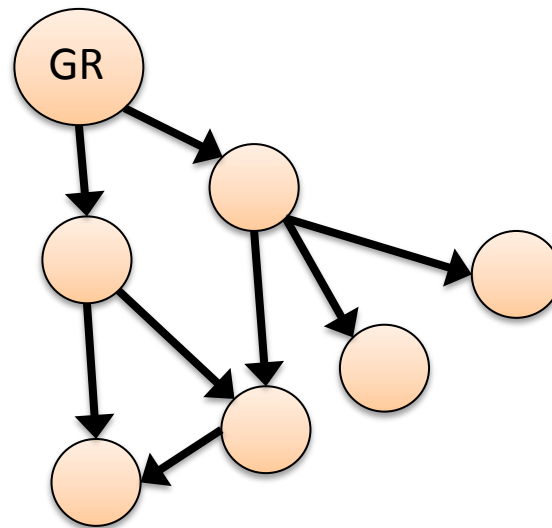


# A Robust Causal Network Pipeline for Gene Expression Time Series



Jonathan Lu, Bianca Dumitrascu, Brian Jo, Ian McDowell  
Prof. Barbara Engelhardt

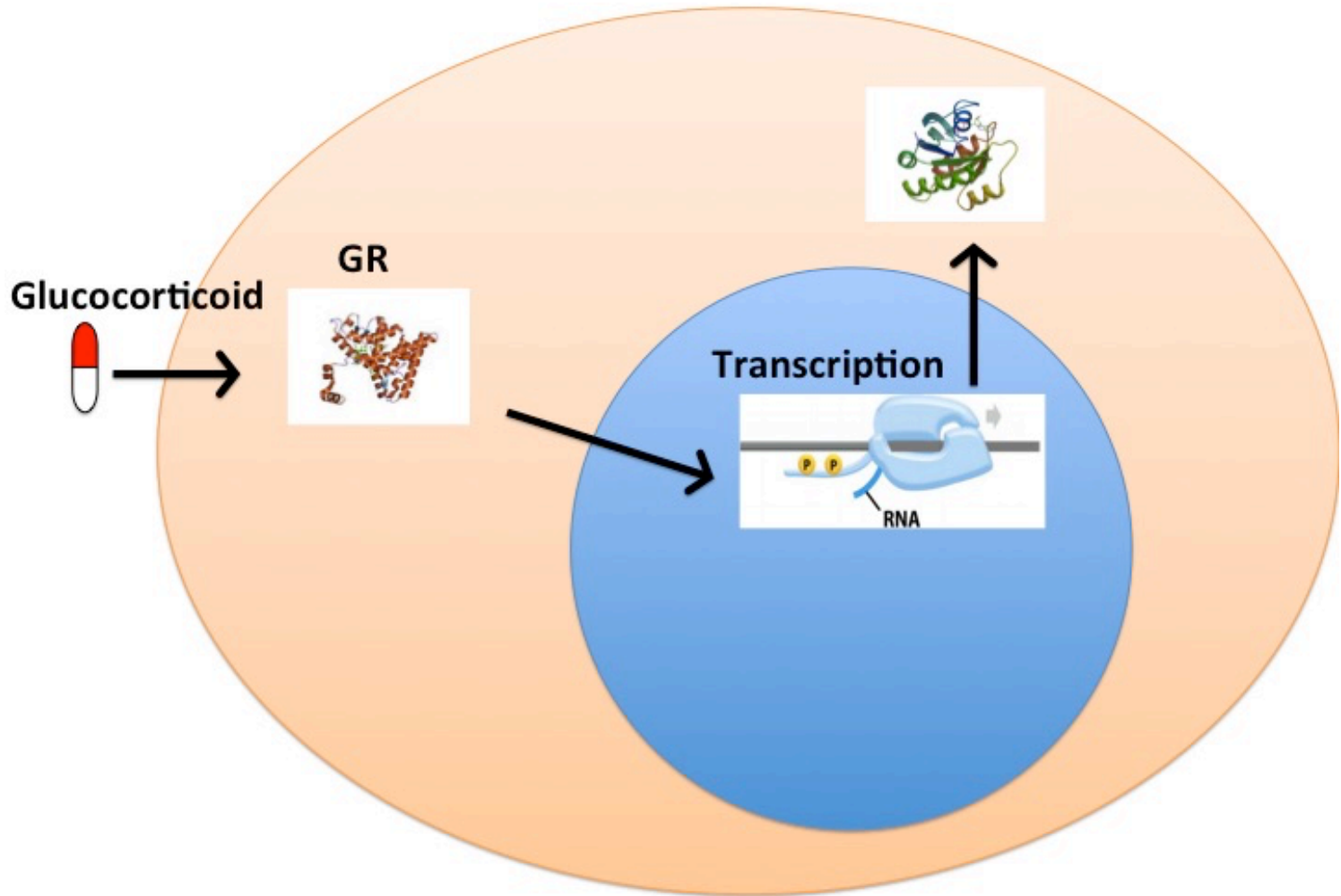
4/26/17

# Goal: Understand Glucocorticoid Response

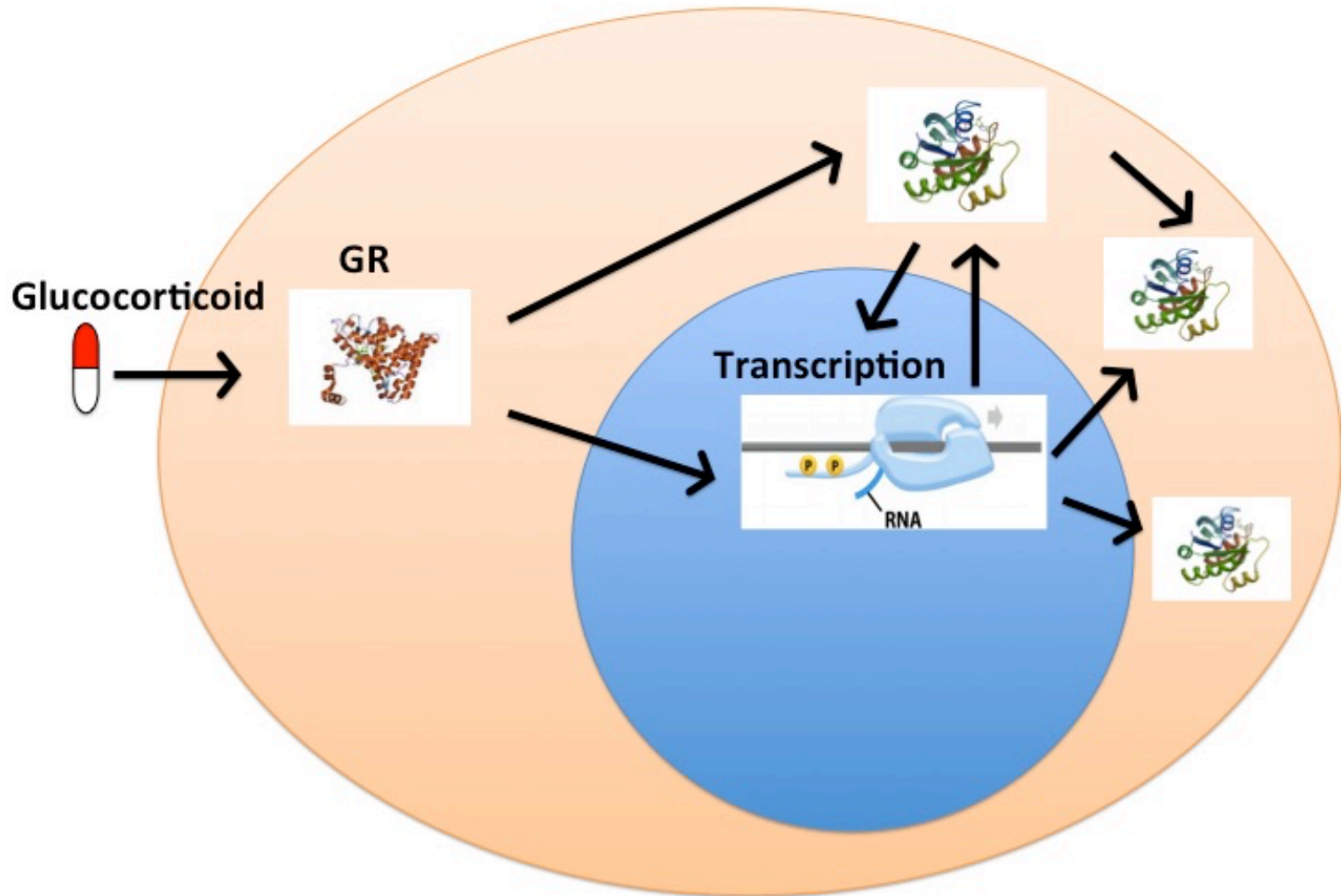
- Immunosuppressant drugs
  - Asthma, Eczema
  - Anti-inflammatory
  - Metabolic side effects
- Complex genetic response



# Glucocorticoid Transcriptional Response is Complex

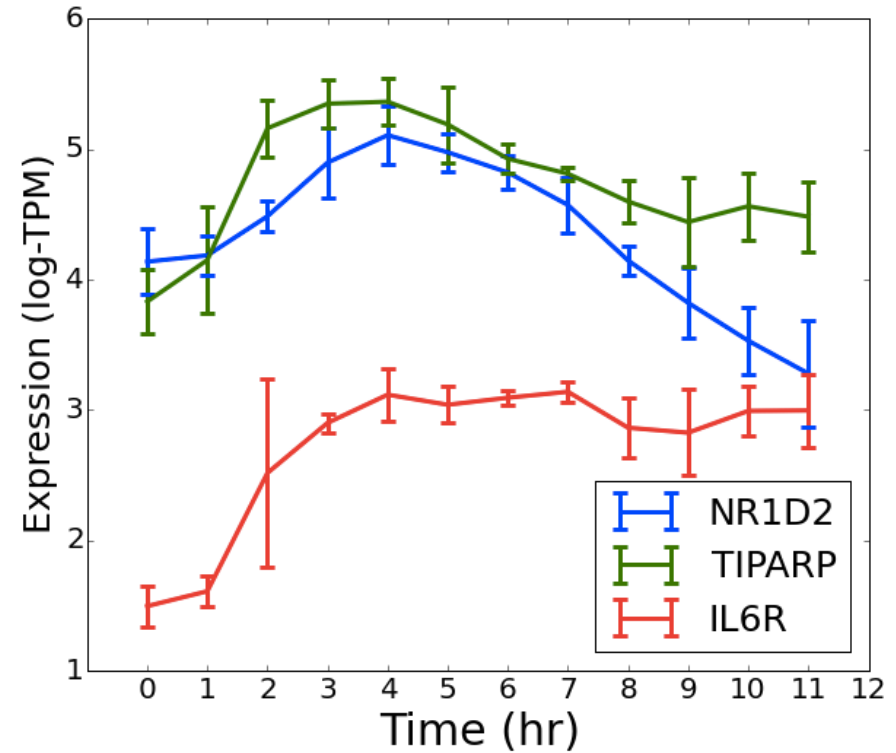


# Glucocorticoid Transcriptional Response is Complex



# Data

- Stimulated lung cell lines
- ~3-4 replicates/timepoint
- ~3k differentially expressed genes (~18k total)

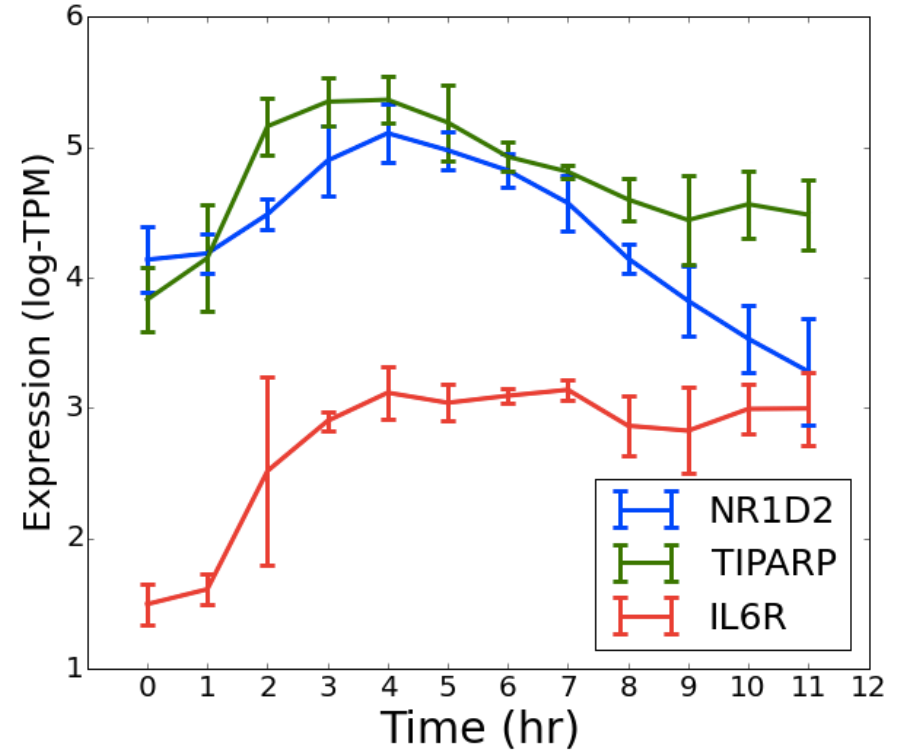


# Data

- Stimulated lung cell lines
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# Challenges

- Causal Inference
- High Dimensionality
- Statistical Significance



# Data

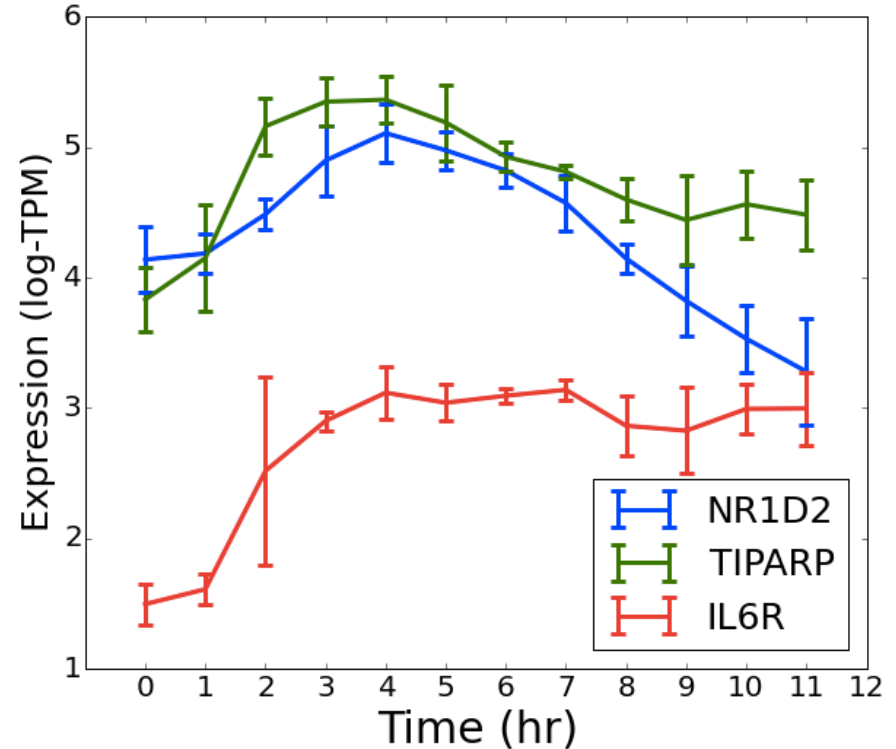
- Stimulated lung cell lines
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# Challenges



- Causal Inference
- High Dimensionality
- Statistical Significance

# Goal

1. Build robust causal pipeline that overcomes challenges
2. Validate causal networks using external data



# Previous Work

	Mukhopadhyay 2007, Tam 2012, ...	Lozano 2009, Shojaie 2010, Yao 2015,...	Our Work
High-Dimensional Causal Fit			
Statistical Significance			
External Validation			



# Approach

	Our Work
High-Dimensional Causal Fit	Regularized Vector Autoregression
Statistical Significance	Statistical Null and False Discovery Control from Permuted Data
External Validation	Association Test in Lung Gene Expression Data

# Pipeline Workflow

Preprocess Data



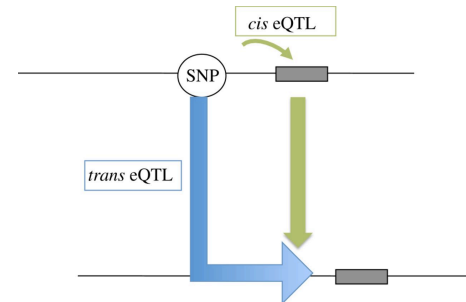
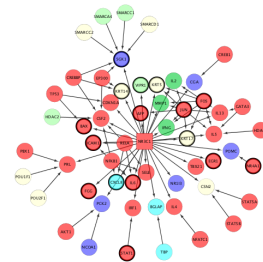
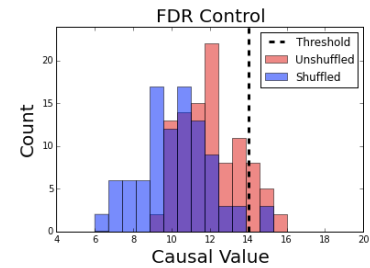
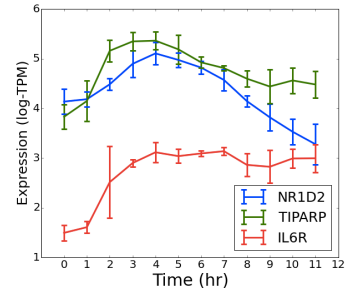
Apply Causality Tests



Build Significant Network



Validation



# Challenge: Causal Inference

- Vector Autoregression (VAR)
  - Granger Causality:  $X \rightarrow Y$  if including past values of  $X$  helps to predict  $Y$ 
    - Fast, effective, flexible lags

$$Y_t = \sum_{i=1}^k \alpha_i Y_{t-i} + \sum_{i=1}^k \beta_i X_{t-i} + \epsilon_t$$

$$H_0 : \beta_i = 0 \text{ for all } i$$

$$H_A : \beta_i \neq 0 \text{ for some } i$$

# Challenge: High Dimension

- Fit all causes simultaneously and regularize.

$$Y_t = \sum_{i=1}^k \alpha_i Y_{t-i} + \sum_{g \in G} \sum_{i=1}^k \beta_i^g X_{t-i}^g + \varepsilon_t$$

$$\hat{\beta} = \arg \min_{\beta} \|Y - X\beta\|_2^2 + \lambda f(\beta)$$

$$f_{\text{LASSO}}(\beta) = |\beta|_1$$

$$f_{\text{RIDGE}}(\beta) = |\beta|_2^2$$

$$f_{\text{ELASTIC}}(\beta) = \alpha |\beta|_1 + (1 - \alpha) |\beta|_2^2$$

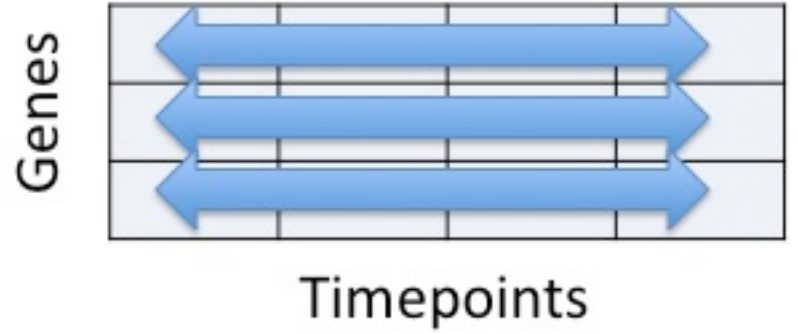
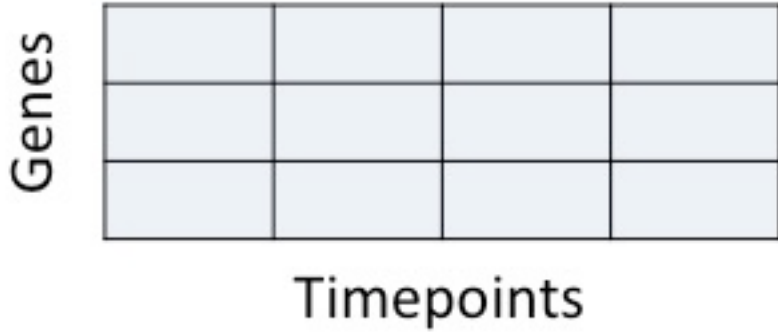
$$H_0 : \beta_i^g = 0 \text{ for given } g \in G.$$

$$H_A : \beta_i^g \neq 0 \text{ for some given } g \in G$$

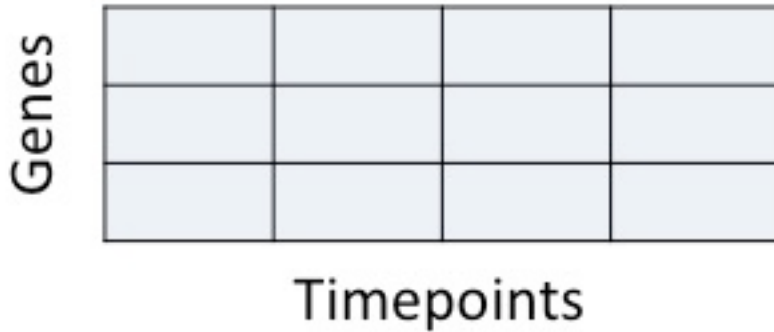
# Challenge: Statistical Significance

- Statistical Test is undefined for high dimension
- FDR Control is difficult for p-values
  - Around  $10^8$  tests
- Solution:
  - Use shuffled data as null
  - Use Coefficients instead of p-values

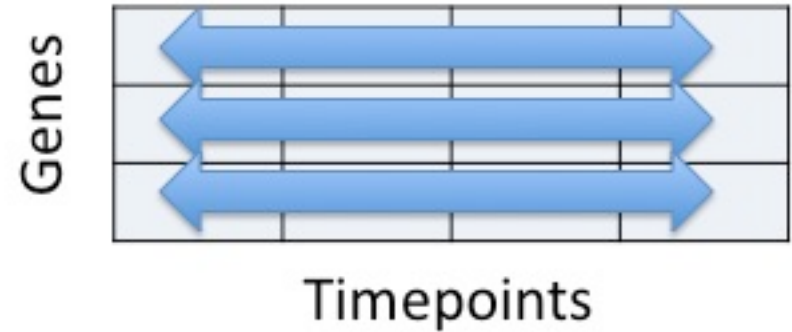
# Challenge: Statistical Significance



# Challenge: Statistical Significance

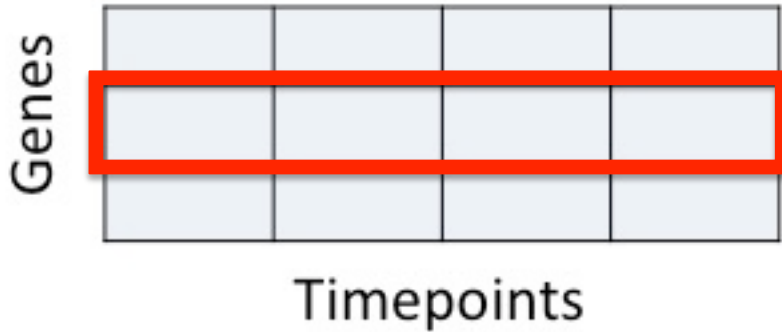


$$Y_t = \sum_{i=1}^k \alpha_i Y_{t-i} + \sum_{g \in G} \sum_{i=1}^k \beta_i^g X_{t-i}^g + \varepsilon_t$$

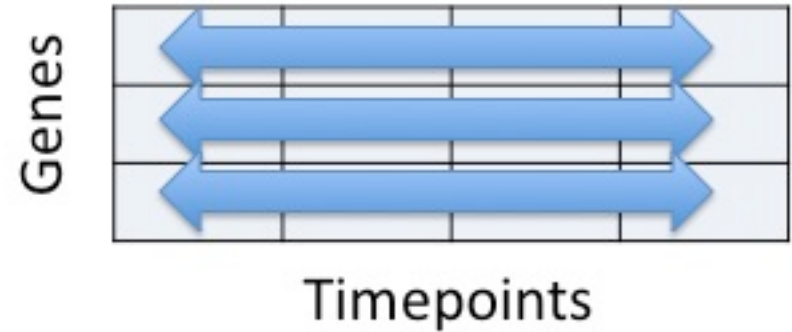


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# Challenge: Statistical Significance



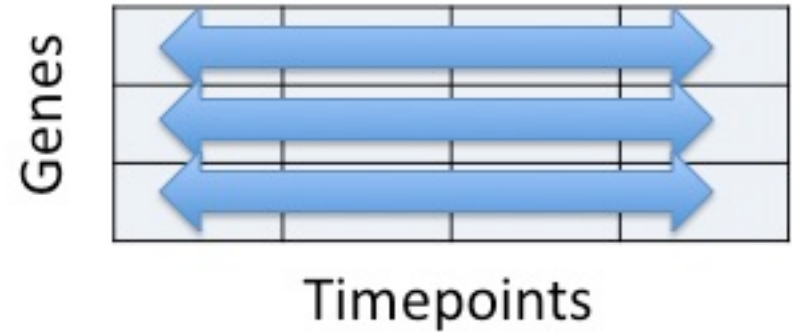
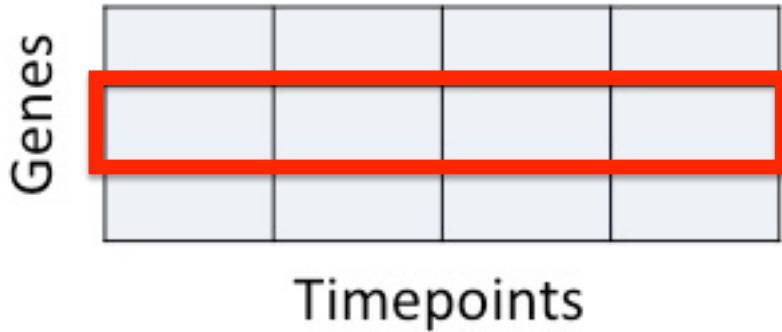
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# Challenge: Statistical Significance



$$Y_t = \sum_{i=1}^k \alpha_i Y_{t-i} + \sum_{g \in G} \sum_{i=1}^k \beta_i^g X_{t-i}^g + \varepsilon_t$$

$|\beta_i^g|$

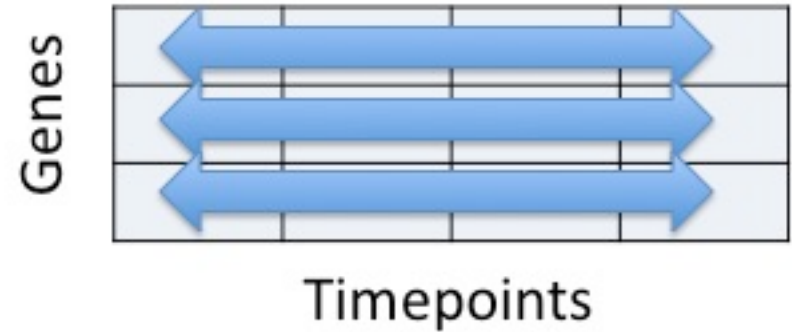
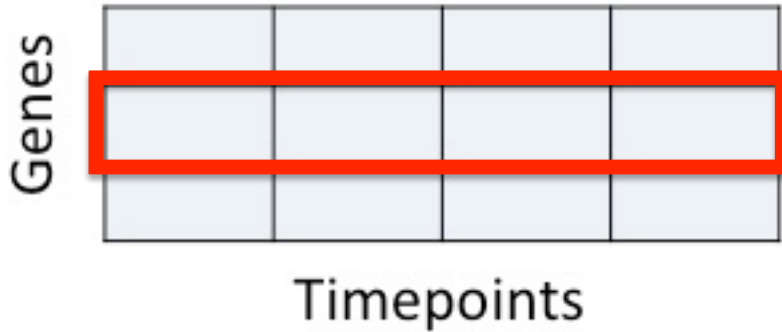
↘

$$Y_t = \sum_{i=1}^k \alpha_i Y_{t-i} + \sum_{g \in G} \sum_{i=1}^k \beta_i^g X_{t-i}^g + \varepsilon_t$$

$|\beta_i^g| = 0$

↙

# Challenge: Statistical Significance

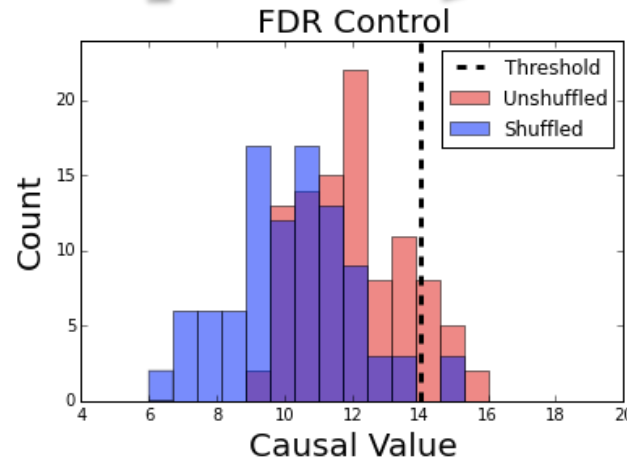


$$Y_t = \sum_{i=1}^k \alpha_i Y_{t-i} + \sum_{g \in G} \sum_{i=1}^k \beta_i^g X_{t-i}^g + \varepsilon_t$$

$$|\beta_i^g|$$

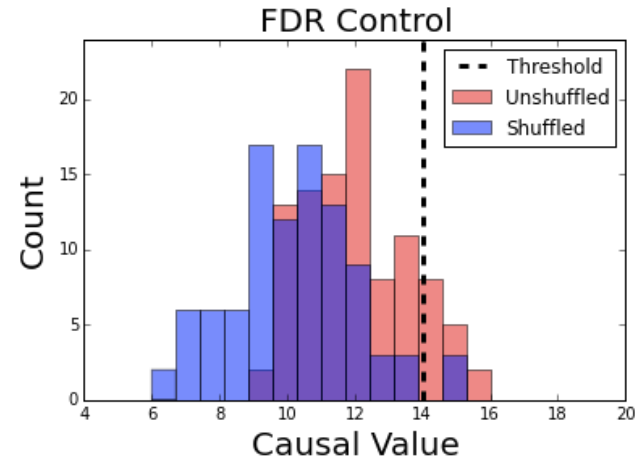
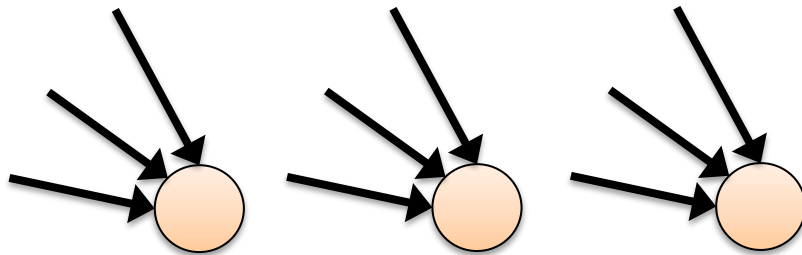
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$$|\beta_i^g| = 0$$

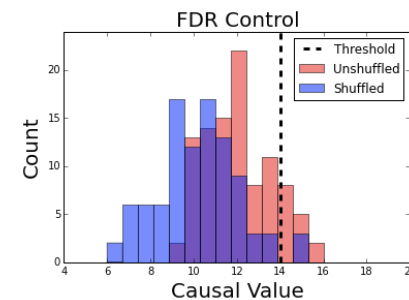
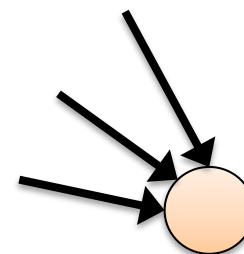
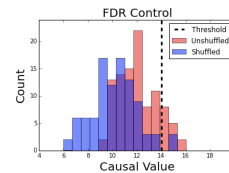
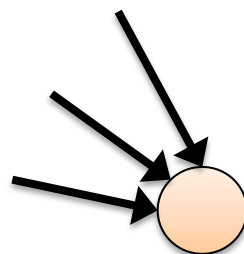
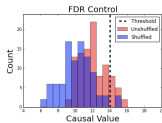
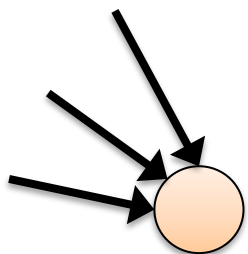


# Challenge: Statistical Significance

- Global FDR

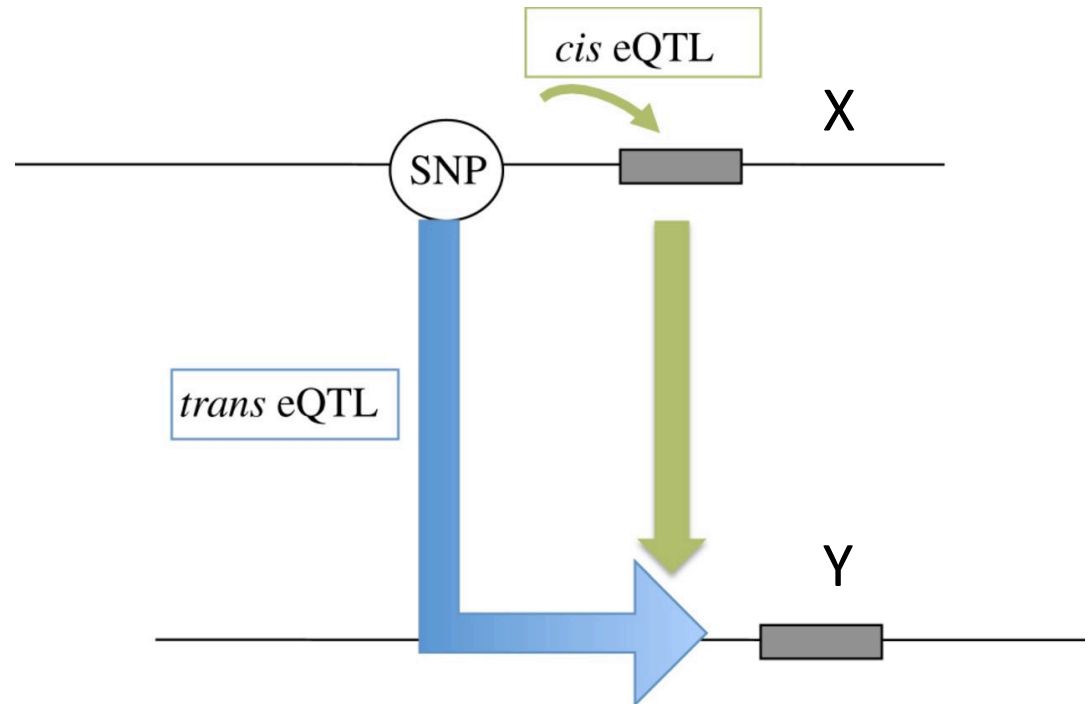


- Local FDR

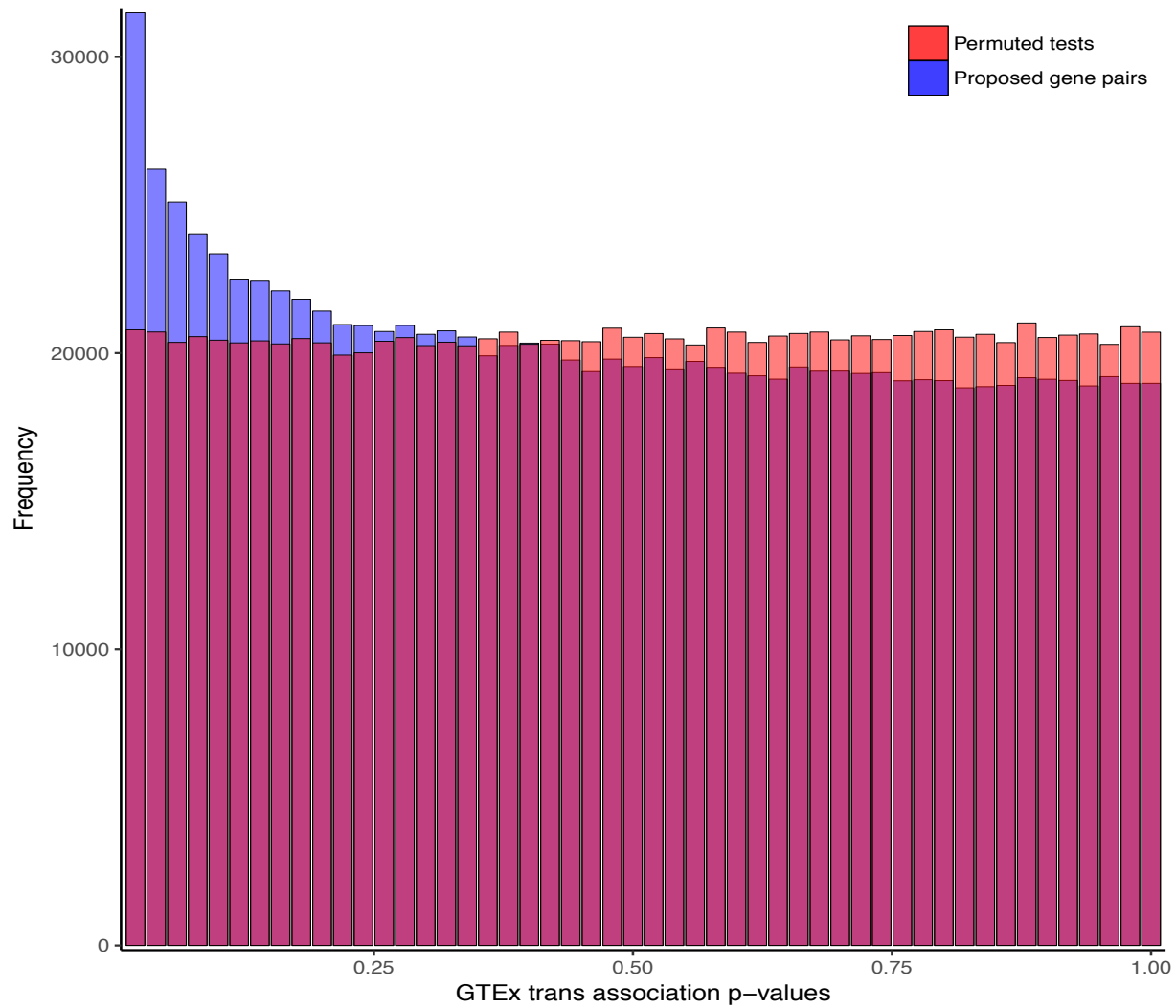


# Validation

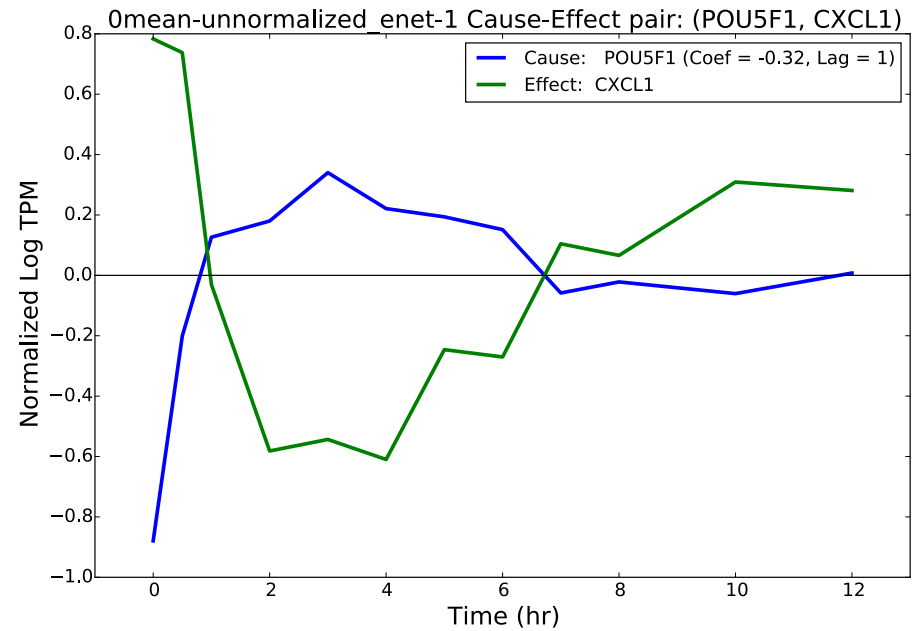
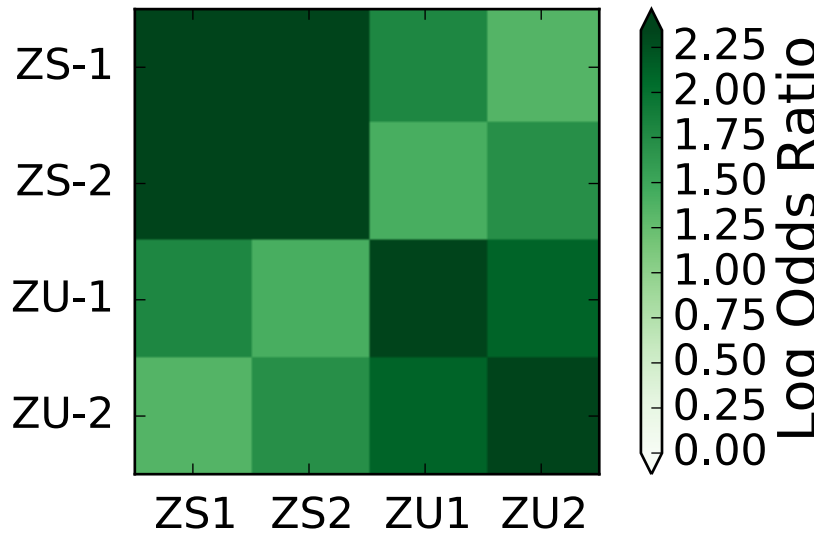
- Validate  $X \rightarrow Y$  by:
  - Trans-eQTL
    - Association test in GTEx Data



# Validation



# Results



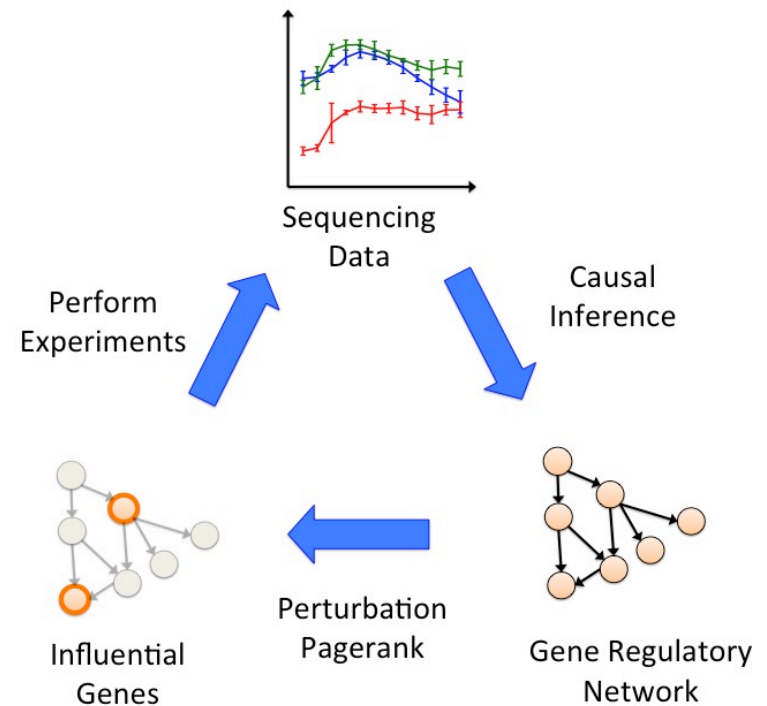
- ZS, ZU: Normalization Types
- 1, 2: Lag Numbers

# Conclusion

1. We use Vector Autoregression to build causal networks from gene expression time series.
2. We address challenges of dimensionality and statistical significance.
3. Our causal networks are robust, validating on external data and uncovering strong signals.

# Future work

1. Iteratively suggest new experiments and refine networks
  - Perturbation Pagerank
2. Learn causal relations under different perturbations





# Acknowledgments

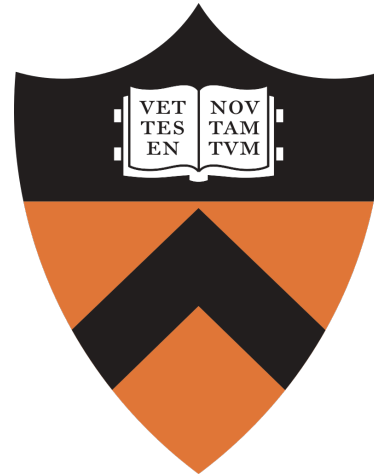
## Engelhardt Lab (Princeton)

Bianca Dumitrascu

Brian Jo

Barbara Engelhardt

Ari, Derek, Allison, Greg, Izzy, ...



## Reddy Lab (Duke)

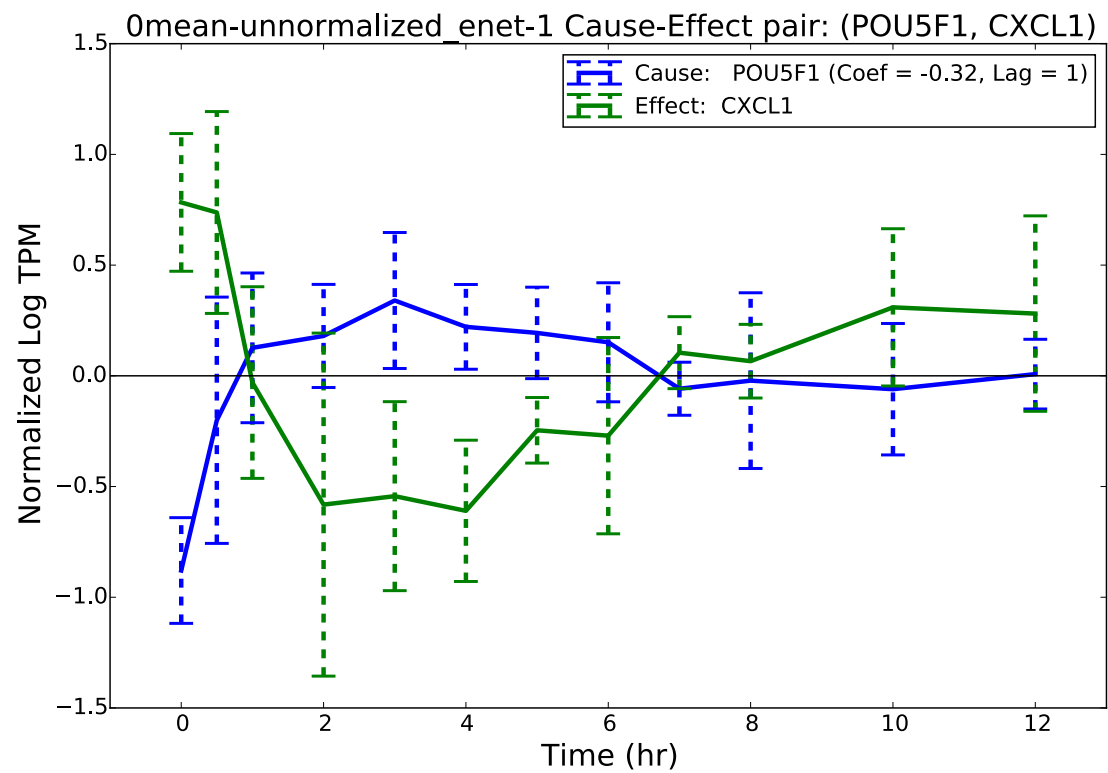
Ian McDowell

Tim Reddy

Data collection Team



Extra



# Validation

