



Model-based detection of progression-caused alterations in cellular information processing



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Chronic Liver Disease Progression - The Modeller's Perspective





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Same model structure but different behaviors

Primary hepatocytes

Smad4_ColP -2 log(L)₁₆ = -1.11873 Hepa 1-6





Parameter Estimation in Nonlinear, Partially Observed, Noisy, Non-autonomous, Stiff, Sparse Dynamical Systems

Dynamics:

$$ec{x} = ec{f}(ec{x},ec{p},ec{u}), \quad ec{x}(t_0) = ec{x}_0 \quad ec{x} \in \mathbb{R}^n_+$$

Observations:

$$ec{y}(t_i) = ec{g}(ec{x}(t_i),ec{
ho}) + ec{\epsilon}(t_i), \quad ec{\epsilon}(t_i) \sim N(0,\Sigma_i), \quad ec{y} \in \mathbb{R}^m_+$$

Negative log-likelihood:

$$\chi^{2}(\vec{p}, \vec{x}_{0}) = \sum_{i=1}^{N} \sum_{j=1}^{M} \left(\frac{(y_{j}^{D}(t_{i}) - g_{j}(\vec{x}(t_{i}; \vec{p}, \vec{x}_{0}))}{\sigma_{ij}} \right)^{2}$$

Parameters fitted on logarithmic scale



Hypothesis:

Disease progression = Alterations in cellular information processing

Hierarchy of possibilities to reflect this in the models

- Changes in initial values \vec{x}_0 : Different expression levels of involved proteins
- ► Changes in kinetic parameters p
 <sup>
 </sup>: Different expression levels of enzymes, scaffolds or transporters
- Changes in topological structure of pathway f(.): Other proteins involved

All alterations in the model can be related to biology



- ► Fit models for different stages of disease progression
- ► Look for differences in initial values, parameters, model structure
- ► Challenge: Experimental data ⇒ there will always be differences
- ► Required: A systematic procedure to detect "real" differences
- ► Since differences are related to biology:

Model-based functional genomics/proteomics



Finding the Differences

- Performing a plethora of *t*-tests is not an option
- ► Idea:

For parameter p_i^j at disease stage j write parameter $p_i^{j'}$ at disease stage j' as

$$p_i^{j'} = \tilde{r}_i p_i^j$$

On log-scale:

 $r_i = \log \tilde{r}_i, \quad r_i = 0$ means no difference for parameter p_i between stages j and j'

• Challenge: How to find the real differences



Regularisation

Extend the log-likelihood

$$\chi^2_{k,\,\lambda} = \chi^2 + \lambda \sum_i |\mathbf{r}_i|^k$$

Goal:

- The statistically minimum number of necessary differences, a sparse solution
- numerically efficient

How to choose \boldsymbol{k} and λ ?



Choosing **k**

$$\chi_{k,\lambda}^2 = \chi^2 + \lambda \sum_i |\mathbf{r}_i|^k$$

- k = 0: gives sparsity, but NP-hard
- k = 2: efficient, but not sparse
- k = 1: also sparse, but treatable

A lot of numerical details ...

- Non-differentiable objective function at $r_i = 0$: sub-gradients
- ► Constrained optimisation: Karush-Kuhn-Tucker criterion
- Uniqueness of reduction: profile likelihood





Choosing λ

$$\chi_{1,\lambda}^2 = \chi^2 + \lambda \sum_i |\mathbf{r}_i|^1$$

- Estimate parameters individually for all disease stages from $\chi^2_{1,0}$
- Scan λ from **0** to higher values
- Estimate parameters based on regularised $\chi^2_{1,\lambda}$
- Will lead to increasing number of $r_i = 0$
- Apply likelihood ratio test between $\chi^2_{1,0}$ and $\chi^2_{1,\lambda}$
- If not significant $r_i = 0$ is justified, otherwise: stop
- ► Use profile likelihood to find out whether reduction is unique

Merkle et al. 2016, PLoS Comput Biol 12(8): e1005049. Steiert et al. 2016, Bioinformatics 32, 2016, i718-i726



- ► There is still need to develop new modeling techniques in systems medicine
- ► Since differences in parameters at different disease stages reflect biology
 - understand mechanisms
 - identify biomarkers
 - identify intervention points
- Systems are non-linear: points of maximal differences are not necessarily points of most effective interactions
- ► It needs the model



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Regularization: example



Regularization: step size





Regularization: step size





Regularization: convergence



Karush-Kuhn-Tucker convergence criterion

$$\begin{cases} \nabla_i \chi^2(\hat{\boldsymbol{p}}_i) + \lambda \operatorname{sign}(\hat{\boldsymbol{p}}_i) = \mathbf{0}, & |\hat{\boldsymbol{p}}_i| > \mathbf{0} \\ |\nabla_i \chi^2(\hat{\boldsymbol{p}}_i)| \le \lambda, & \hat{\boldsymbol{p}}_i = \mathbf{0} \end{cases}$$

