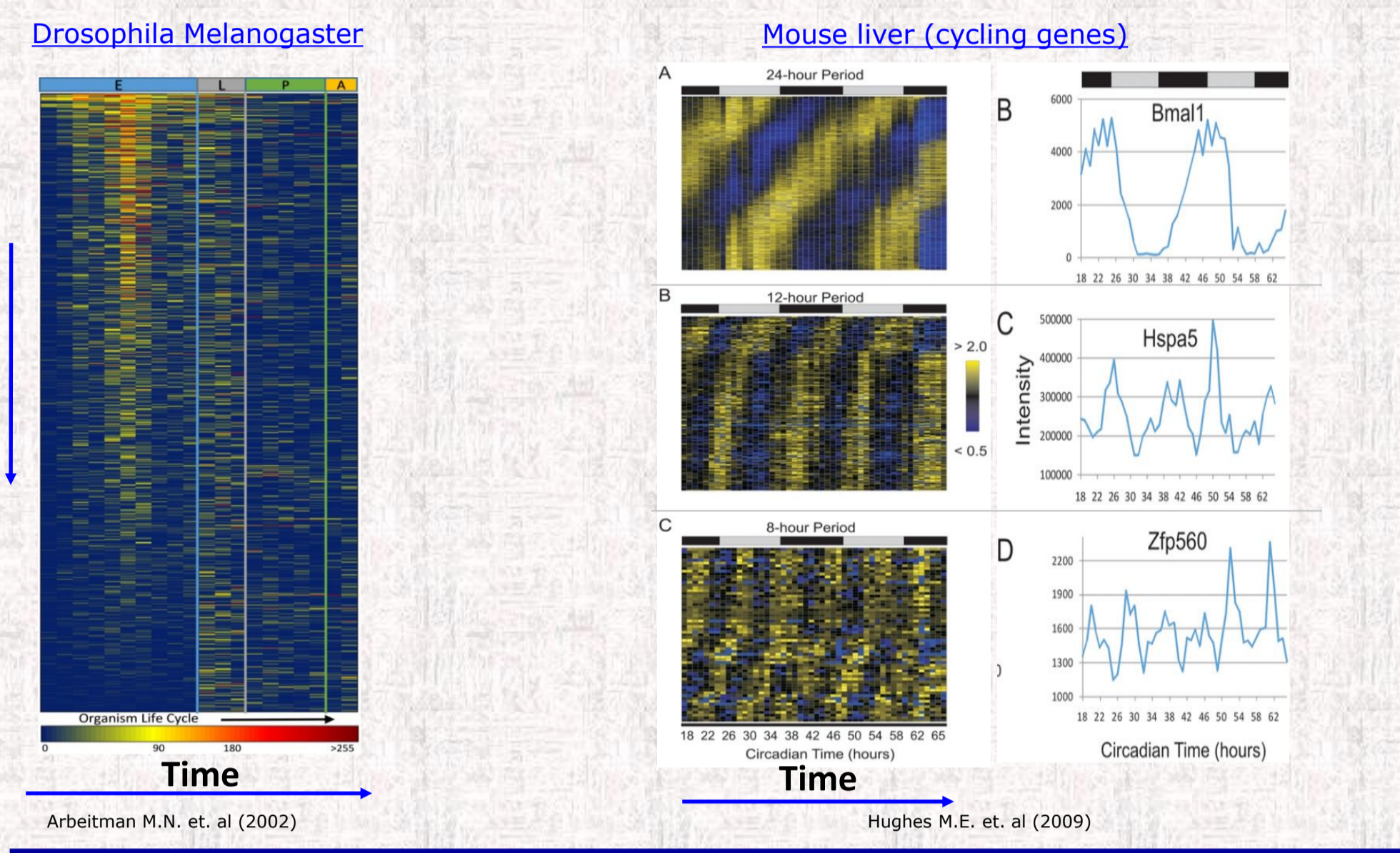


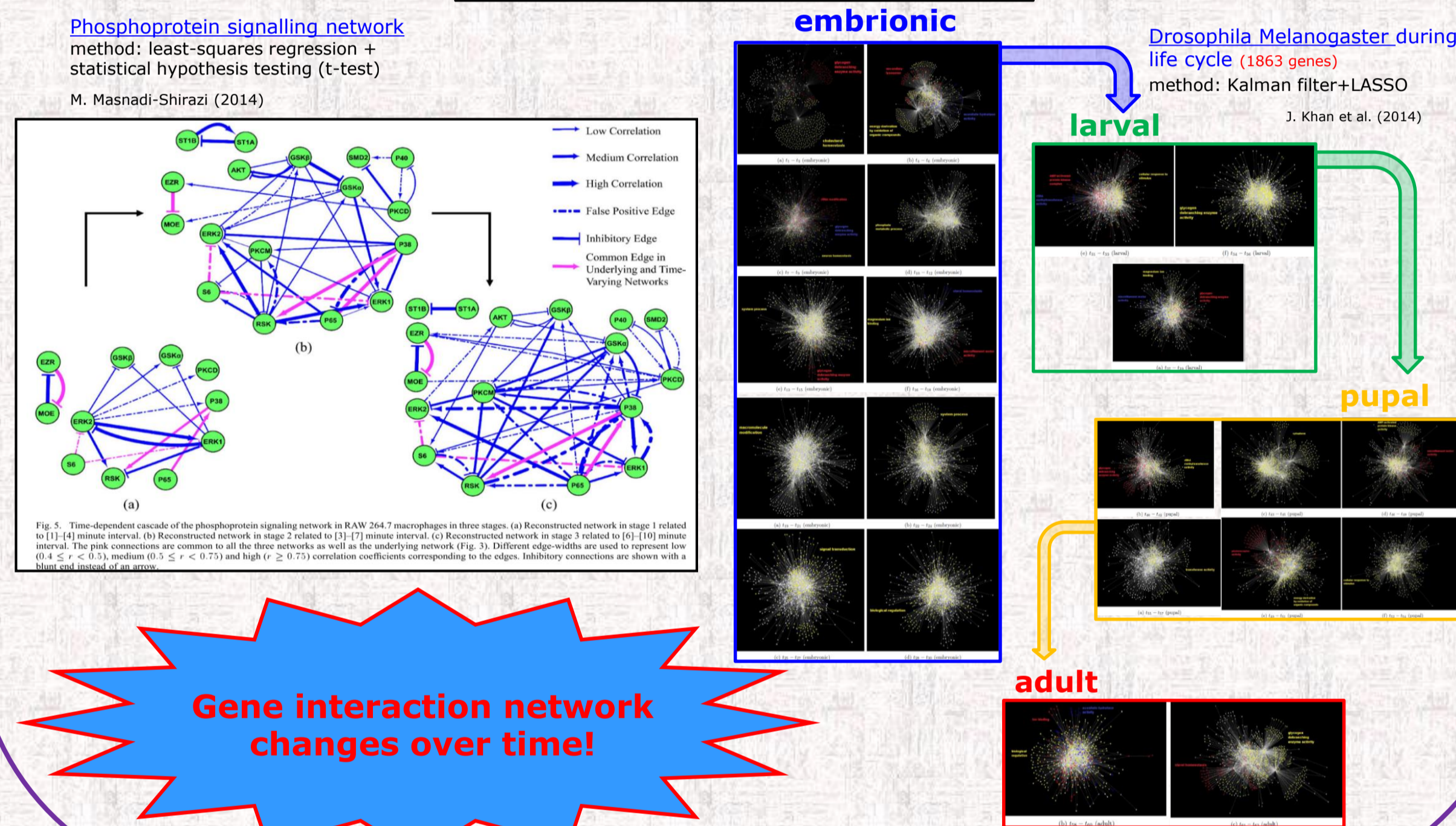
Most existing methods used for gene regulatory network modeling are dedicated to inference of steady state networks, which are prevalent over all time instants. However, gene interactions evolve over time. Information about the gene interactions in different stages of the life cycle of a cell or an organism is of high importance for biology. In the statistical graphical models literature one can find a number of methods for network modelling while the study of time varying networks is rather recent. Using synthetic time series dataset for a gene network, we show that a sequential Monte Carlo method, namely Particle Filtering method is capable of tracking gene expression data and infer time-varying networks online.

Keywords: Bayesian network, gene expression data, gene network, particle filter, sequential Monte Carlo, time series

Gene expression data over time



Gene networks over time



Gene interaction network changes over time!

Model

We have time series of expression data for N genes and want to estimate N -by- N coefficients a_{ij} which model the regulatory relations among various genes:

$$x(t) = [x_1(t) \ x_2(t) \ \dots \ x_N(t)]^T$$

$$a_{ij}(t) = [a_{11}, \dots, a_{1N}; a_{21}, \dots, a_{2N}; \dots; a_{N1}, \dots, a_{NN}]^T$$

Multivariate linear regression model relating the expression value of each gene at a given time to the gene expression values of the previous time instant:

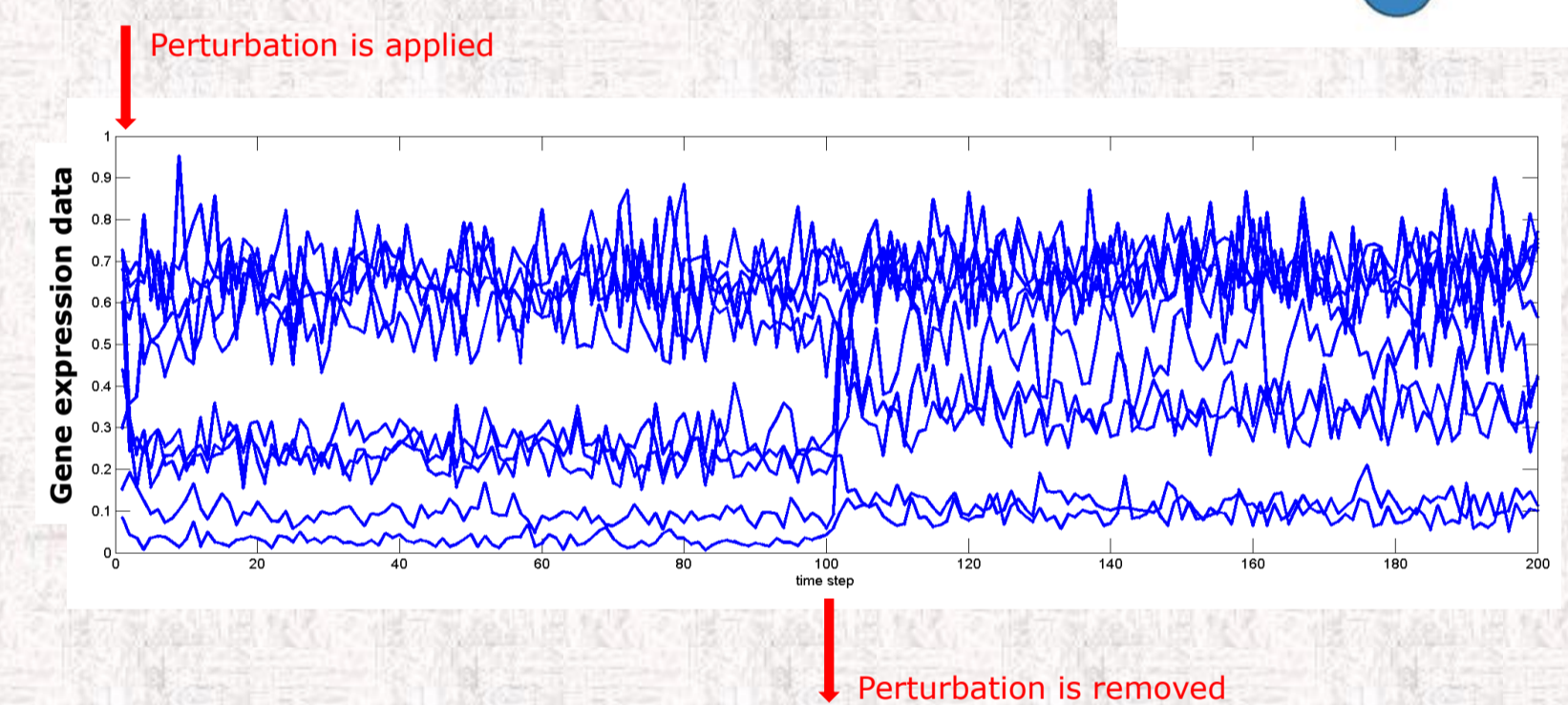
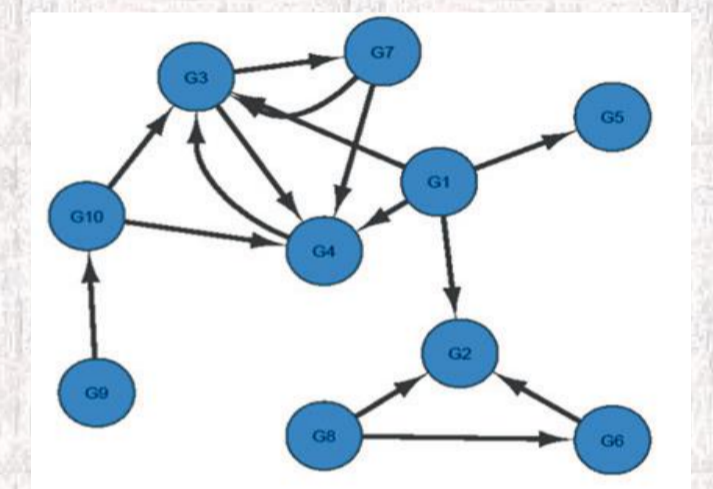
$$\text{gene expression values } x_{i,t} = a_{i1,t} \cdot x_{1,t-1} + a_{i2,t} \cdot x_{2,t-1} + \dots + a_{iI,t} \cdot x_{I,t-1} + \eta_{i,t} \quad (1)$$

$$\text{regulatory coefficients } a_{ij,t} = a_{ij,t-1} + v_{i,t} \quad (2)$$

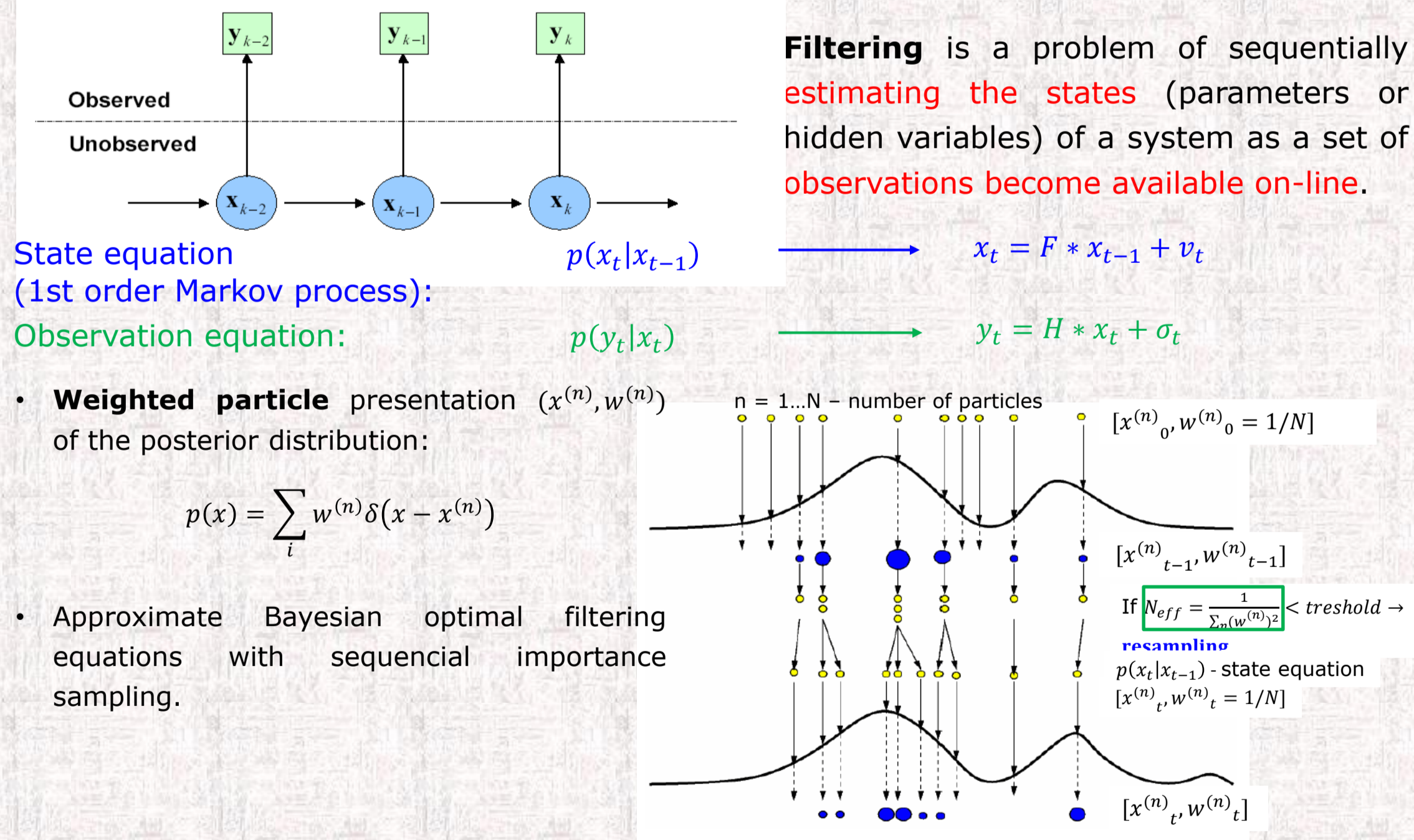
$$\text{Explicitly in a vector form } \begin{bmatrix} x_{1,t} \\ x_{2,t} \\ \vdots \\ x_{I,t} \end{bmatrix} = \begin{bmatrix} a_{11,t} & a_{12,t} & \dots & a_{1I,t} \\ a_{21,t} & a_{22,t} & \dots & a_{2I,t} \\ \vdots & \vdots & \ddots & \vdots \\ a_{I1,t} & a_{I2,t} & \dots & a_{II,t} \end{bmatrix} \begin{bmatrix} x_{1,t-1} \\ x_{2,t-1} \\ \vdots \\ x_{I,t-1} \end{bmatrix} + \begin{bmatrix} \eta_{1,t} \\ \eta_{2,t} \\ \vdots \\ \eta_{I,t} \end{bmatrix} \quad (3)$$

Data: DREAM 4, challenge 2

- Subnetwork (10 genes) from transcriptional regulatory networks of *S. cerevisiae*.
- Data are generated from known network topologies.
- Perturbation applied - the mRNA production of several genes is "slightly" perturbed at once.



Particle Filtering or Sequential Monte Carlo Method



Filtering is a problem of sequentially estimating the states (parameters or hidden variables) of a system as a set of observations become available on-line.

$$x_t = F \cdot x_{t-1} + v_t$$

$$y_t = H \cdot x_t + \sigma_t$$

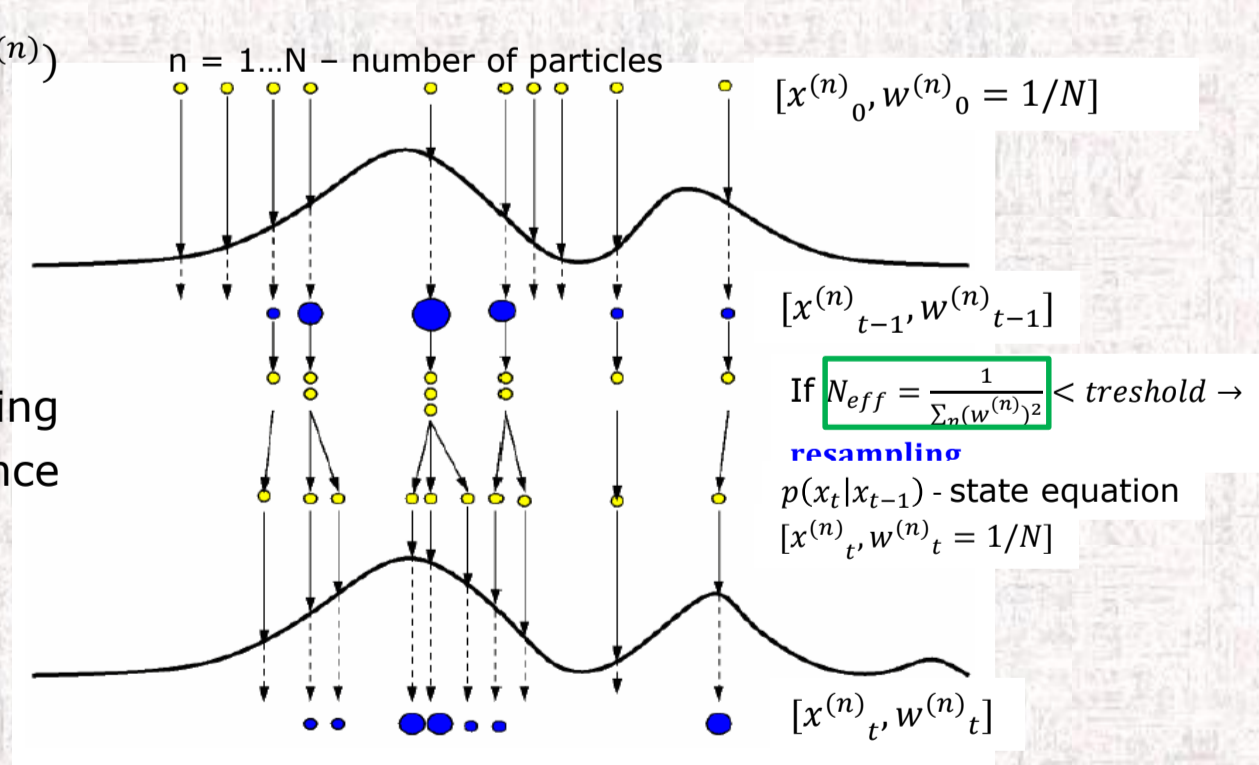
State equation (1st order Markov process): $p(x_t | x_{t-1})$

Observation equation: $p(y_t | x_t)$

Weighted particle presentation $(x^{(n)}, w^{(n)})$ of the posterior distribution:

$$p(x) = \sum_i w^{(i)} \delta(x - x^{(i)})$$

Approximate Bayesian optimal filtering equations with sequential importance sampling.



Algorithm

- Initialization:** Draw N samples $x_0^{(n)}$ from the prior $x_0^{(n)} \sim p(x_0)$ and set $w_0^{(n)} = 1/N$.
- Prediction:** Draw N new samples $x_{t+1}^{(n)}$ from importance distributions $x_{t+1}^{(n)} \sim q(x_{t+1} | x_t^{(n)}, y_{t+1})$
- Update:** Calculate new weights according to $w_{t+1}^{(n)} \sim w_t^{(n)} \frac{p(y_{t+1} | x_{t+1}^{(n)}) p(x_{t+1}^{(n)} | x_t^{(n)})}{q(x_{t+1}^{(n)} | x_t^{(n)}, y_{t+1})}$

$$w_{t+1}^{(n)} \sim w_t^{(n)} \frac{p(y_{t+1} | x_{t+1}^{(n)}) p(x_{t+1}^{(n)} | x_t^{(n)})}{q(x_{t+1}^{(n)} | x_t^{(n)}, y_{t+1})}$$

$$q(x_{t+1}^{(n)} | x_t^{(n)}, y_{t+1}) \sim p(x_{t+1}^{(n)} | x_t^{(n)}) \frac{p(y_{t+1} | x_{t+1}^{(n)}) p(x_{t+1}^{(n)} | x_t^{(n)})}{q(x_{t+1}^{(n)} | x_t^{(n)}, y_{t+1})}$$

$$w_{t+1}^{(n)} \sim w_t^{(n)} \cdot p(y_{t+1} | x_{t+1}^{(n)})$$

Results

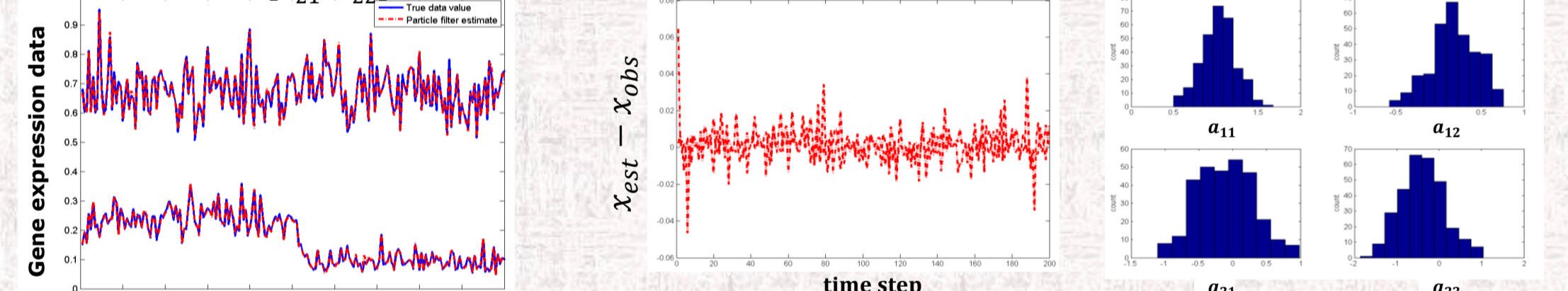
- For 2 genes network:

2-by-2 matrix of coefficients a_{ij} :

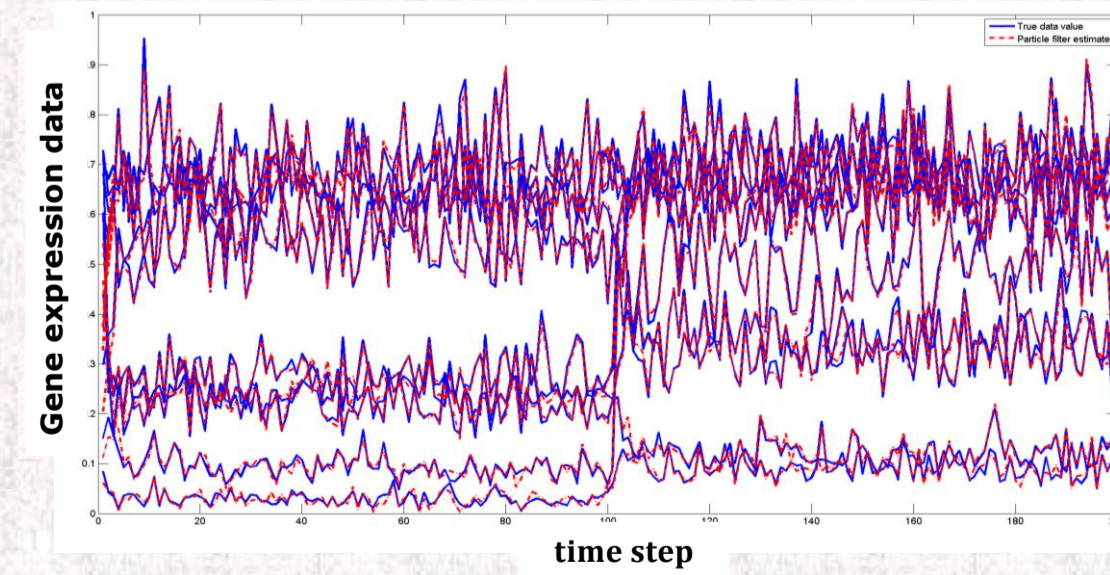
$$a_{ij}(t) = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix}$$

Residuals between synthetic gene expression data, x_{obs} , and estimated by Particle Filter, x_{est} .

A histogram of estimated values of coefficients a_{ij} at $T = 201$:



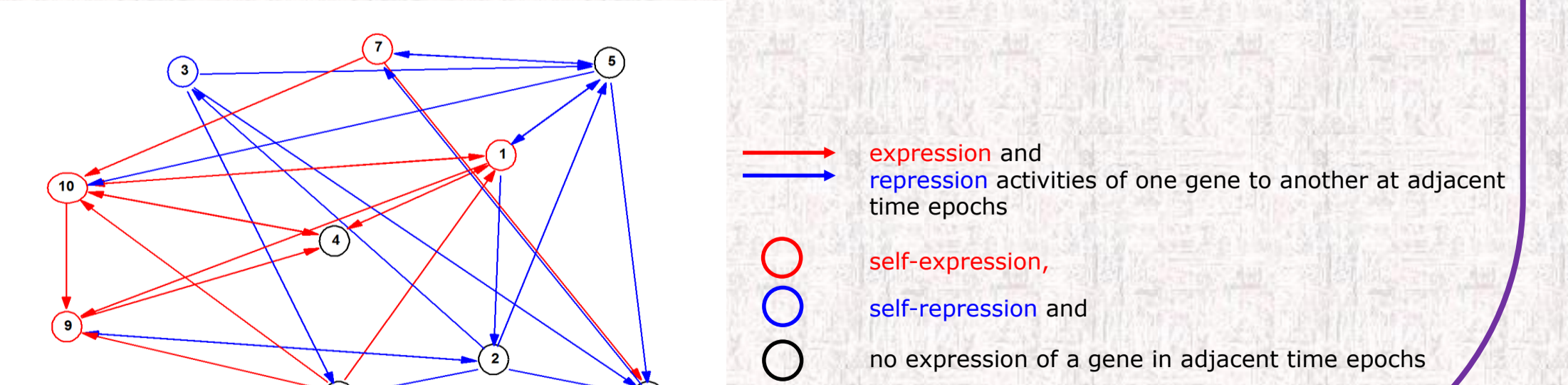
- For 10 genes network:



10-by-10 matrix of coefficients a_{ij} :

$$a_{ij}(t) = \begin{bmatrix} a_{11} & \dots & a_{1N} \\ a_{21} & \dots & a_{2N} \\ \vdots & \ddots & \vdots \\ a_{N1} & \dots & a_{NN} \end{bmatrix}$$

Time varying network structure



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