CS4220: Knowledge Discovery Methods for Bioinformatics
Unit 4: Batch Effects

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Plan

- Batch effects
- Visualization
- Normalization
- PC1 removal
- Batch effect-resistant feature selection
- Batch effect-resistant classifiers
What are batch effects?

• Batch effects are unwanted sources of variation caused by different processing date, handling personnel, reagent lots, equipment/machines, etc.

• Batch effects is a big challenge faced in biological research, especially towards translational research and precision medicine
Visualization
Principal component analysis

Credit: Alessandro Giuliani
Sometimes, a gene expression study may involve batches of data collected over a long period of time...

**PCA scatter plot**

- Samples from diff batches are grouped together, regardless of subtypes and treatment response

Image credit: Difeng Dong’s PhD dissertation, 2011
Paired boxplots of PCs

Sometime it is not easy to decide which PC is enriched in batch effects using the standard PCA scatter plot. It is easier to see which PC is enriched in batch effects by showing, side by side, the distribution of values of each PC stratified by class and suspected batch variables.
Normalization
Approaches to Normalization

- **Aim of normalization:** Reduce variance w/o increasing bias

- **Scaling method**
  - Intensities are scaled so that each array has same ave value
  - E.g., Affymetrix’s

- **Transform data so that distribution of probe intensities is same on all arrays**
  - E.g., \( (x - \mu) / \sigma \)

- **Quantile normalization**

- **Gene fuzzy score, GFS**
Quantile Normalization

- Given \(n\) arrays of length \(p\), form \(X\) of size \(p \times n\) where each array is a column.
- Sort each column of \(X\) to give \(X_{\text{sort}}\).
- Take means across rows of \(X_{\text{sort}}\) and assign this mean to each elem in the row to get \(X'_{\text{sort}}\).
- Get \(X_{\text{normalized}}\) by arranging each column of \(X'_{\text{sort}}\) to have same ordering as \(X\).

- Implemented in some microarray s/w, e.g., EXPANDER.
In such a case, batch effect may be severe... to the extent that you can predict the batch that each sample comes!

After quantile normalization

Image credit: Difeng Dong’s PhD dissertation, 2011
Caution: It is difficult to eliminate batch effects effectively

Green and orange are normal samples differing in processing date

a: Before normalization

b: Post normalization

c: Checks on individual genes susceptible to batch effects

d: Clustering after normalization (samples still cluster by processing date)

Leek et al, Nature Reviews Genetics, 2010
Caution: “Over normalized” signals in cancer samples

A gene normalized by quantile normalization (RMA) was detected as down-regulated DE gene, but the original probe intensities in cancer samples were not diff from those in normal samples.

A gene was detected as an up-regulated DE gene in the non-normalized data, but was not identified as a DE gene in the quantile-normalized data.

Simulated data

- Real one-class data from a multiplex experiment (no batches); \( n = 8 \)
- Randomly assigned into two phenotype classes D and D*, 100x
- 20% biological features are assigned as differential, and a randomly selected effect size (20%, 50%, 80%, 100% and 200%) added to D*
- Half of D and D* are assigned to batch 1, and the other half assigned to batch 2. A randomly selected batch effect (20%, 50%, 80%, 100% and 200%) is added to all features in batch 1
Batch-effect correction can introduce false positives

**P: Precision R: Recall F: F-measure**

**Feature selection via t-test**

Precision is strongly affected by batch correction via COMBAT.

This means that false positives are added post-batch correction. Data integrity is affected.

Moreover, post-batch correction does not restore performance to where no batch is present.
Time for Exercise #1

• Discuss why normalization methods like mean scaling, z-score, and quantile normalization sometimes do not work well
Gene fuzzy score (GFS)

- Ranks rather than absolute values
  - No assumption on identical expression distribution
- Fuzzification
  - Reduced fluctuations from minor rank differences
  - Noise from rank variation in low-expression genes discarded

Desirable characteristics of normalization methods

• **High quality**
  – The output of the method is useful in separating samples of different phenotypes from each other

• **High consistency**
  – When applied to any two representative batches of data, the overlap between high-variance features (e.g. genes) is high

• **High biological coherence**
  – E.g. high-variance genes in the normalized output induce large subnetworks on known pathways
Datasets used in evaluating GFS

<table>
<thead>
<tr>
<th>Disease type</th>
<th>Source</th>
<th>Affy GeneChip</th>
<th>Dataset composition</th>
</tr>
</thead>
<tbody>
<tr>
<td>DMD</td>
<td>Haslett et al.</td>
<td>HG-U95Av2</td>
<td>12 DMD, 12 controls</td>
</tr>
<tr>
<td></td>
<td>Pescatori et al.</td>
<td>HG-U133A</td>
<td>22 DMD, 14 controls</td>
</tr>
<tr>
<td>Leukemia</td>
<td>Golub et al.</td>
<td>HU-6800</td>
<td>47 ALL, 25 AML</td>
</tr>
<tr>
<td></td>
<td>Armstrong et al.</td>
<td>HG-U95Av2</td>
<td>24 ALL, 24 AML</td>
</tr>
<tr>
<td>ALL</td>
<td>Yeoh et al.</td>
<td>HG-U95Av2</td>
<td>15 BCR-ABL, 27 E2A-PBX1</td>
</tr>
<tr>
<td></td>
<td>Ross et al.</td>
<td>HG-U133A</td>
<td>15 BCR-ABL, 18 E2A-PBX1</td>
</tr>
<tr>
<td>ALL</td>
<td>Yeoh et al.</td>
<td>HG-U95Av2</td>
<td>6 Normal, 26 TEL-AML1, 22 Hyperdip&gt;50, 15 T-ALL, 10 Pseudodip, 6 BCR-ABL, 7 MLL, 8 Hyperdip47-50, 9 E2A-PBX1, 3 Hypodip</td>
</tr>
</tbody>
</table>

Evaluating quality

- An ideal normalization method should produce a silhouette score distribution that is high and stable.
Observations

• The GFS null distribution is stable at high clustering index

• For GFS, the score obtained from the top 15% highest variance genes is always greater than the score from the 5th percentile of the null distribution.
Evaluating consistency

- An idea method should produce a Jaccard coefficient distribution that is high and stable
Observations

- The Jaccard coefficient of GFS over all subsamplings is stable at a coefficient equal to or higher than other methods.
Evaluating biological coherence

- An ideal method should produce high-variance genes that induce larger and more significant subnetworks
Observations

- High-variance genes from methods other than GFS induce subnetworks that are generally not very different from those produced by random genes.
Time for Exercise #2

- An ideal normalization method should not degrade suddenly when sample size is small. Discuss how you can check this.
PC1 Removal
Using PCA for batch-effect correction

• When a batch effect is observed, it is common practice to apply a batch effect-removal or -correction method. However, this does not necessarily work well in practice. Moreover, if the data does not fit the correction method’s assumptions, it may lead to false positives. Instead, we may opt for a more direct strategy by simply removing PCs (usually PC1) enriched in batch effects, and deploying the remaining PCs as features for analysis.
Goh & Wong, “Protein complex-based analysis is resistant to the obfuscating consequences of batch effects”, *BMC Genomics*, in press

**PC1 is often associated with batch**

Batch effects dominate in PC1

![Data visualization](image_url)
Removal of PC1 removes most batch effects

301 PC1 removed

Samples segregate perfectly by class. No batch-associated subgrouping
Post PC1 removal permits data integration

A and B are different datasets with different batch effects inserted

Batch effects dominate 
Class-effect discrimination recovered

(Notation: A/B_D/D*_1/2 refers to the dataset, class and batches respectively)
Test using real biological data

- **Proteomics data used: Renal cancer (RC)**
  - 6 pairs of normal vs cancer ccRCC tissues
  - 2 technical replicates on which we can evaluate batch effects
PC1 elimination also works on real biological data

A: Batch effects dominate. Clustering is based on all protein expression. No feature-selection was performed prior

B: PC1 is associated strongly with batch effects although there is also some association with class effects, though this is not seen in PC2

C: Batch effects dominate in real data (RC). Note that these batch effects are inserted into RC rep2 samples

D: Removal of PC1 diminishes batch effects while also improving class discrimination
Batch Effect-Resistant Feature Selection
What if class and batch effects are strongly confounded?

• Neither batch correction nor PCA work well

• We also do not want to inadvertently lose information on disease subpopulations (which look like batch effects but are meaningful)

⇒ Consider batch-resistant methods instead of batch removal

• Protein complex- / network-based feature selection methods (SNET, FSNET, etc.) exhibit strong reproducibility with high phenotype specificity, maybe they are batch resistant?
SNET and FSNET

- **SNET and FSNET** --- two protein complex-based feature-selection methods. Use expression rank-based weighting method (viz. GFS) on individual proteins, followed by intra-class-proportion weighting

- **SP** is the protein-based two-sample t-test and **HE** is a two-step procedure deploying SP first, followed by the Fisher’s exact test on networks

- Significant artificial complexes are constructed with various level of purity (i.e. proportion of significant proteins in the complex). Equal # of non-significant complexes are constructed as well
Simulated data

- Real one-class data from a multiplex experiment (no batches); n = 8
- Randomly assigned into two phenotype classes D and D*, 100x
- 20% biological features are assigned as differential, and a randomly selected effect size (20%, 50%, 80%, 100% and 200%) added to D*
- Half of D and D* are assigned to batch 1, and the other half assigned to batch 2. A randomly selected batch effect (20%, 50%, 80%, 100% and 200%) is added to all features in batch 1
Batch resistance (Simulated data)

F-score distributions SNET and FSNET is robust against batch effects relative to traditional methods e.g. SP and HE

As a fairer comparison, we consider both complex and constituent protein scenarios (SP does not use complexes)

But how does it look on real data?
Network-based methods are enriched for class-related variation (Real data)

Protein complexes used as reference

Side-by-side boxplots stratified by class and batch tested on real data

SNET and FSNET are robust against batch effects, and only seems to capture variation stemming from class effects
Top complex-based features are strongly associated with class, not batch.

SNET and FSNET can capture the class effects while being robust against batch effects.

In contrast, both class and batch variability are present in the top variables selected by SP and HE.
Time for Exercise #3

- SNET/FSNET are resistant to batch effects. They analyze GFS-processed proteomic profiles in the context of protein complexes instead of individual proteins.

- So their batch-effect resistance could be due to the use of GFS rather than their protein complex-level analysis.

- Discuss how you can show that their batch-effect resistance is not due solely to GFS.
Batch Effect-Resistant Classifiers: Embracing-Noise Approach
A comparison of batch effect removal methods for enhancement of prediction performance using MAQC-II microarray gene expression data

- Study how various batch effect removal algorithm influence cross-batch prediction performance
**Results**

Increased: Difference in MCC with and without batch removal > 0.05
Decreased: Difference in MCC with and without batch removal < -0.05
Unchanged: Difference in MCC with and without batch removal ≤ 0.05 & ≥ -0.05
Findings

- Around 10-20% of the times, doing batch effect removal actually reduces prediction power
- Batch removal is not practical in real situations

constructed predictive models to future data sets. It is desirable to have a large sample size or good quality data in each batch, so that the characteristics of each batch can be summarized more accurately and batch effects can be removed more effectively. If the sample sizes of the training and the test set are too small, it is difficult to draw a conclusive inference due to the large uncertainty. In the context of implementing an array-based diagnostic test in a clinical setting, it should be appreciated that batches may, in practice, be composed of a single clinical sample. In this regard, the use of reference samples for the purpose of calibrating batch effects may be of paramount importance.
Typical approaches

• **Typical**
  – Attempt to accurately estimate the batch effects
  – Then remove them
  – Therefore large sample sizes are often required for each batch and a balanced class ratio is often desired

• **A new approach**
  – “Embracing noise”
“Embracing-noise” approach

• Ranking values (c.f. quantile normalization)
  – Instead of absolute values
  – Inspired by MAQC project
    • “Absolute values may be different (among batches) but relative values are conserved between different platforms”

• Stochastic sampling with replacement
  – Bootstrapping suppresses noise
    • Training clones produced are likely to be enriched with more “clean” samples
Ranking values

• Findings from MAQC project
  – Median coefficient of variations
    • Within Lab: 5-15% for different platforms
    • Inter Lab: 10-20% for different platforms
  – High correlation between the ranks of log ratios between different platforms
    • Absolute values may be different but relative values are conserved between different platforms
  – Conclusion
    • Microarray are still reproducible (ranking values) despite being noisy
Ranking values are stable even when sample size is small
Bootstrapping suppresses noise

Figure 3: Theoretical values of $P_b(<x) - P_b(>x)$. Theoretical values of $P_b(<x) - P_b(>x)$ for different sample size (i.e., $m$) at varying percentage of "good" samples (i.e., $p$).
Dynamic bagging

• Integrates bootstrapping with sequential hypothesis testing

• Removes the need to a priori and arbitrarily fixing the number of bootstrap replicates (N)

• N is minimum for each test instance with statistical guarantees on the error rates
  – An error is define as the difference in decision with the minimum N and infinite N

Datasets

<table>
<thead>
<tr>
<th>Data set code</th>
<th>Data set description</th>
<th>Training set</th>
<th>Validation set</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
<td>Number of samples</td>
<td>Positives</td>
</tr>
<tr>
<td>A</td>
<td>Lung tumorigen vs. non-tumorigen (Mouse)</td>
<td>70</td>
<td>26</td>
</tr>
<tr>
<td>D</td>
<td>Breast cancer pre-operative treatment response (pathologic complete response)</td>
<td>130</td>
<td>33</td>
</tr>
<tr>
<td>F</td>
<td>Multiple myeloma overall survival milestone outcome</td>
<td>340</td>
<td>51</td>
</tr>
<tr>
<td>I</td>
<td>Same as data set F but class labels are randomly assigned</td>
<td>340</td>
<td>200</td>
</tr>
</tbody>
</table>

- Two additional data sets of size 25% or 50% of the above (with same class ratio)
- Total of 12 training sets and 12 validation sets
PCA of these datasets

A

D

F

I
Experiments

• **Feature selection**
  – t-Test (Parametric)
  – Wilcoxon Rank Sum Test (Non-Parametric)

• **Classification algorithms**
  – C4.5 (Tree)
  – Support Vector Machine (Linear)
  – Nearest Neighbor (Instance-based)

• **Performance metric**
  – Area Under Curve
Overall AUC changes in various settings (108)

Algorithm Used

- A. Rank Values
- B. Bagging (10)
- C. Bagging (100)
- D. Dynamic Bagging

Percentage of Cases (%)

- Decreased
- Decreased Slightly
- Increased Slightly
- Increased
Influence of algorithms over various subset sizes

AUC Change

Dynamic Bagging.0.25
Dynamic Bagging.0.5
Dynamic Bagging.1.0
Conclusion

• An unconventional yet simple approach
  – Ranking values
  – Dynamic bagging

• Great performance
  – Shows improvements in most cases

• Practically applicable
  – Works on small training data sets
  – Independent of the sample size of the test data
Batch Effect-Resistant Classifiers: Using Network-Based Features
Batch effects

Batch effects are common

Batch effects cannot always be removed using common normalization methods
Gene-feature-based classifiers do badly when there are batch effects, even after normalization.

Gene selection by t-test, SAM, or rank product. Classifier by naïve Bayes.
Ensemble classifiers can’t always improve results of gene-feature-based classifiers with normalization.
Genes from subnetworks produced by PFSNet/ESSNet can’t help gene-feature-based classifiers

**Figure 5.15:** Predictive accuracy of gene-feature-based classifier using genes extracted from subnetworks in ESSNet; demonstrating that genes in the subnetworks by themselves are not a good discriminator for classification
So new ideas to better use subnetwork-based features for successful cross-batch classification is needed…
PFSNet-based features

- **PFSNet**
  - Induce subnetworks from pathways by considering only genes highly expressed in majority of patients in any class
  - For each subnetwork $S$ and each patient $P_k$, compute a pair of scores:

  $$
  \beta_1^*(g_i) = \sum_{p_j \in D} \frac{f_s(e_{g_i,p_j})}{|D|} \\
  \beta_2^*(g_i) = \sum_{p_j \in \bar{D}} \frac{f_s(e_{g_i,p_j})}{|\bar{D}|}
  $$

  $$
  Score_{1}^{P_k}(S) = \sum_{g_i \in S} f_s(e_{g_i,p_k}) \cdot \beta_1^*(g_i) \\
  Score_{2}^{P_k}(S) = \sum_{g_i \in S} f_s(e_{g_i,p_k}) \cdot \beta_2^*(g_i)
  $$

- **Straightforward to use these scores (and their paired difference) as features**
Successfully reducing batch effects

**Figure 5.6:** A figure showing that the batch effects are reduced by PFSNet subnetwork features. The colors red and blue represent different batches.
Figure 5.7: A figure showing that data points are separated by class labels instead of batch when PFSNet features are used. The colors green and orange represent different classes.
How about cross-batch classification when sample size is small?
ESSNet scores subnetworks but not patients.

How to produce feature vectors for patients?

**ESSNet**

- Induce subnetworks using genes highly expressed in majority of samples in any class

- Let $g_i$ be genes in a given subnetwork $S$

- Let $p_j$ be patients

- Let $q_k$ be normals

- Let $\Delta_{i,j,k} = \text{Expr}(g_i, p_j) - \text{Expr}(g_i, q_k)$

- Test whether $\Delta_{i,j,k}$ is a distribution with mean 0
ESSNet-based features

• The idea is to see whether the pairwise differences of genes with a subnetwork betw a given sample $p_x$ and the two separate classes ($D$ and $\neg D$) have a distribution around 0

$$\Delta(D)(S, p_x) = \{e_{g_i,p_x} - e_{g_i,p'} \mid g_i \in S \text{ and } p' \in D\}$$

$$\Delta(\neg D)(S, p_x) = \{e_{g_i,p_x} - e_{g_i,p'} \mid g_i \in S \text{ and } p' \in \neg D\}$$

• We expect $\Delta(D)(S, P_x)$ and $\Delta(\neg D)(S, P_x)$ to have +ve or –ve median for patients in one of the classes iff subnetwork $S$ is useful for classification
  – The median and $\pm 2$ std dev of $\Delta(D)(S, P_x)$ and $\Delta(\neg D)(S, P_x)$ give 6 features for $P_x$
ESSNet-based features

- We also obtain pairwise differences of genes within a subnetwork among all possible pairs of patients in D and \(-D\)

\[
\Delta_{(D\rightarrow\neg D)}(S) = \{e_{g_i, p'} - e_{g_i, p''} \mid g_i \in S \text{ and } p' \in D \text{ and } p'' \in \neg D\}
\]

Similarly for \(\Delta_{(-D\rightarrow\neg D)}(S)\), \(\Delta_{(-D\rightarrow D)}(S)\), \(\Delta_{(D\rightarrow D)}(S)\)

- This gives 4 more features

\[
ESSNet\_feature_{7}^{p_x, S} = T\_statistic(\Delta_{(-D)}(S, p_x), \Delta_{(D\rightarrow\neg D)}(S))
\]

\[
ESSNet\_feature_{8}^{p_x, S} = T\_statistic(\Delta_{(-D)}(S, p_x), \Delta_{(-D\rightarrow\neg D)}(S))
\]

\[
ESSNet\_feature_{9}^{p_x, S} = T\_statistic(\Delta_{(D)}(S, p_x), \Delta_{(D\rightarrow D)}(S))
\]

\[
ESSNet\_feature_{10}^{p_x, S} = T\_statistic(\Delta_{(D)}(S, p_x), \Delta_{(-D\rightarrow D)}(S))
\]
ESSNet-based features lead to high cross-batch classification accuracy
ESSNet-based cross-batch hierarchical clusterings

**Figure 5.17:** A figure depicting hierarchical clustering performed on the patient’s subnetwork scores.
ESSNet-based features retain high cross-batch classification accuracy even when training-sample size is small.
Concluding Remarks
What have we learned?

- Batch correction can introduce false effects into data; Use with care
- Rank fuzzification is a useful normalization method
- PCA is not just a visualization tool; it can also be used for dealing with batch effects
- Protein complex-based feature-selection is batch-resistant; can deal with batch-related issues without requiring batch correction
Must read


• Goh & Wong, “Protein complex-based analysis is resistant to the obfuscating consequences of batch effects”, *BMC Genomics*, in press
Acknowledgements

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  – Koh Chuan Hock (Ah Fu)
  – Kevin Lim
  – Wilson Goh
  – Abha Belorkar