Bioinformatics and Biomarker Discovery *Part 1: Foundations*

Limsoon Wong
3 September 2014





Themes of Bioinformatics

```
Bioinformatics =
Data Mgmt +
Knowledge Discovery +
Sequence Analysis +
Physical Modeling + ....
```

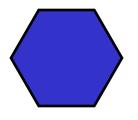
Knowledge Discovery =
 Statistics + Algorithms + Databases

Applications include diagnosis, prognosis, & treatment optimization, often thru biomarker discovery

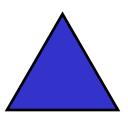


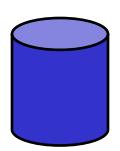
What is Knowledge Discovery?

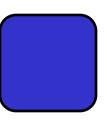
Jonathan's blocks



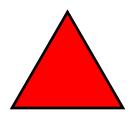


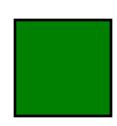


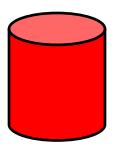




Jessica's blocks









Whose block is this?

Jonathan's rules Jessica's rules : Blue or Circle

: All the rest



What is Knowledge Discovery?









Question: Can you explain how?

Key Steps of Knowledge Discovery

- Training data gathering
- Feature generation
 - k-grams, colour, texture, domain know-how, ...
- Feature selection
 - Entropy, χ2, CFS, t-test, domain know-how...
- Feature integration
 - SVM, ANN, PCL, CART, C4.5, kNN, ...

What is Accuracy?





What is Accuracy?

| | predicted | predicted | | |
|----------|-------------|-------------|--|--|
| | as positive | as negative | | |
| positive | TP | FN | | |
| negative | FP | TN | | |

Accuracy =
$$\frac{\text{No. of correct predictions}}{\text{No. of predictions}}$$
$$= \frac{\text{TP + TN}}{\text{TP + TN + FP + FN}}$$

Examples (Unbalanced Population)

| classifier | TP | TN | FP | FN | Accuracy |
|------------|----|-----|-----|----|----------|
| Α | 25 | 75 | 75 | 25 | 50% |
| В | 0 | 150 | 0 | 50 | 75% |
| С | 50 | 0 | 150 | 0 | 25% |
| D | 30 | 100 | 50 | 20 | 65% |

- Clearly, D is better than A
- Is B better than A, C, D?

Exercise: What is B's

Prediction strategy?

What is Sensitivity (aka Recall)?

| | o i i o i i i i i i i i i i i i i i i i | (5.115.115 | |
|-----|---|------------|---|
| 525 | predicted | predicted | 7 |
| | predicted | predicted | |

| | as positive | as negative |
|----------|-------------|-------------|
| positive | TP | FN |
| negative | FP | TN |

Sensitivity =
$$\frac{\text{No. of correct positive predictions}}{\text{No. of positives}}$$

$$= \frac{\text{TP}}{\text{TP} + \text{FN}}$$

Sometimes sensitivity wrt negatives is termed specificity



What is Precision?

| | predicted | predicted | | |
|----------|-------------|-------------|--|--|
| | as positive | as negative | | |
| positive | TP | FN | | |
| negative | FP | TN | | |

Unbalanced Population Revisited

| classifier | TP | TN | FP | FN | Accuracy | Sensitivity | Precision |
|------------|----|-----|-----|----|----------|-------------|-----------|
| A | 25 | 75 | 75 | 25 | 50% | 50% | 25% |
| В | 0 | 150 | 0 | 50 | 75% | 0% | ND |
| С | 50 | 0 | 150 | 0 | 25% | 100% | 25% |
| D | 30 | 100 | 50 | 20 | 65% | 60% | 38% |

- What are the sensitivity and precision of B and C?
- Is B better than A, C, D?

Comparing Prediction Performance Nation of Sir

- Accuracy is the obvious measure
 - But it conveys the right intuition only when the positive and negative populations are roughly equal in size
- Recall and precision together form a better measure
 - But what do you do when A has better recall than B and B has better precision than A?

So let us look at some alternate measures



Adjusted Accuracy

Weigh by the importance of the classes

Adjusted accuracy =
$$\alpha$$
 * Sensitivity + β * Specificity where $\alpha + \beta = 1$ typically, $\alpha = \beta = 0.5$

| classifier | TP | TN | FP | FN | Accuracy | Adj Accuracy |
|------------|----|-----|-----|----|----------|--------------|
| Α | 25 | 75 | 75 | 25 | 50% | 50% |
| В | 0 | 150 | 0 | 50 | 75% | 50% |
| С | 50 | 0 | 150 | 0 | 25% | 50% |
| D | 30 | 100 | 50 | 20 | 65% | 63% |

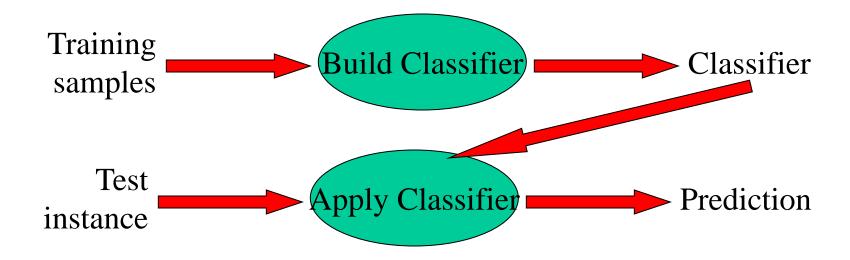
But people can't always agree on values for α , β

What is Cross Validation?



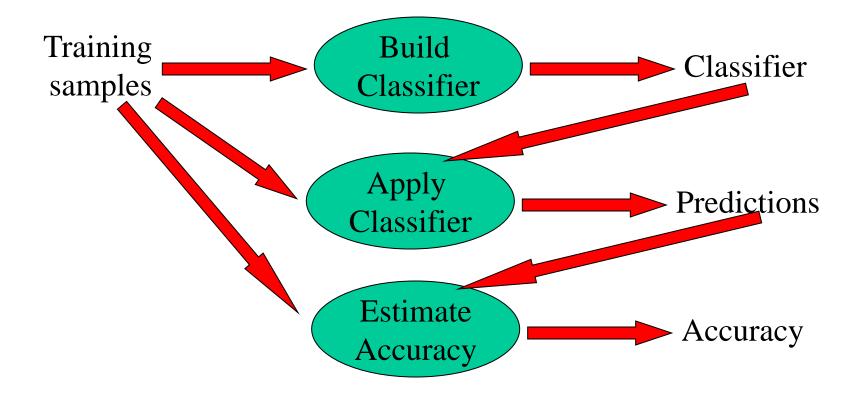


Construction of a Classifier



Estimate Accuracy: Wrong Way

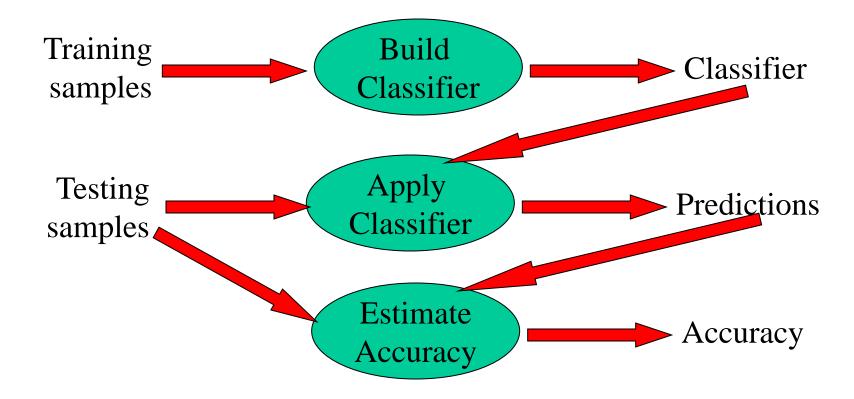




Exercise: Why is this way of estimating accuracy wrong? Think of what will happen in the case of 1-NN classifier.



Estimate Accuracy: Right Way



Testing samples are NOT to be used during "Build Classifier"



Cross Validation



- Divide samples into k roughly equal parts
- Each part has similar proportion of samples from different classes
- Use each part to test other parts

What is Feature Selection?





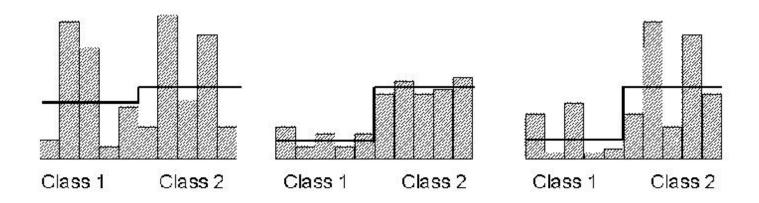
Curse of Dimensionality

- Given a sample space of p dimensions/features
- It is possible that some features are irrelevant
- Irrelevant features can confuse a classifier algorithm (or the human analyst!)
- Need to find ways to separate those dimensions (aka features) that are relevant (aka signals) from those that are irrelevant (aka noise)



Signal Selection (Basic Idea)

- Choose a feature w/ low intra-class distance
- Choose a feature w/ high inter-class distance



Signal Selection (e.g., t-statistics

National University of Singapore

The t-stats of a signal is defined as

$$t = \frac{|\mu_1 - \mu_2|}{\sqrt{(\sigma_1^2/n_1) + (\sigma_2^2/n_2)}}$$

where σ_i^2 is the variance of that signal in class i, μ_i is the mean of that signal in class i, and n_i is the size of class i.

Exercise: Look up other feature selection methods.

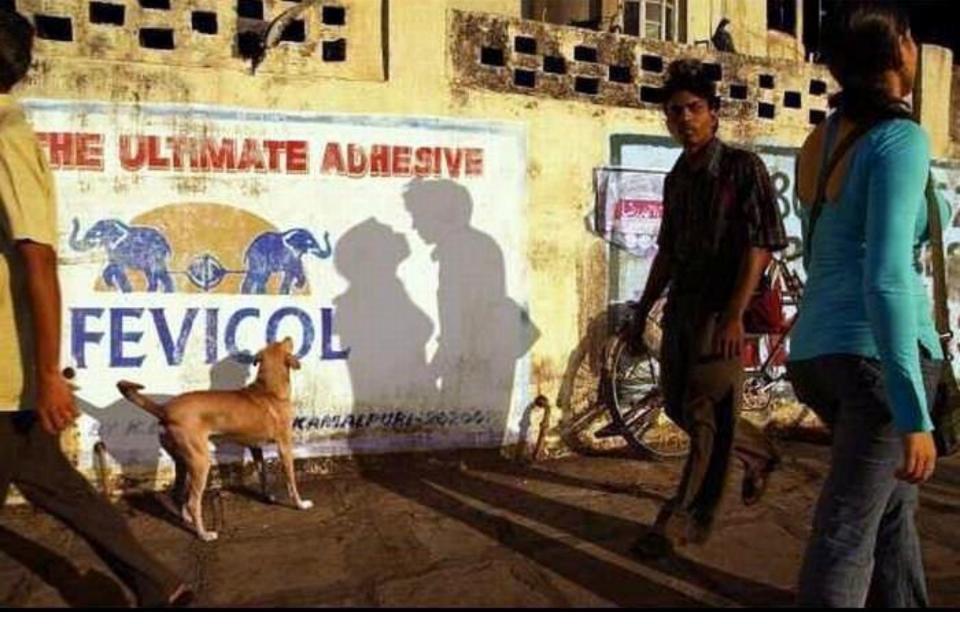


Self-fulfilling Oracle

- Construct artificial dataset with 100 samples, each with 100,000 randomly generated features and randomly assigned class labels
- Select 20 features with the best t-statistics (or other methods)

- Evaluate accuracy by cross validation using only the 20 selected features
- The resultant estimated accuracy can be ~90%
- But the true accuracy should be 50%, as the data were derived randomly

Exercise: What went wrong?



Original photographer unknown/
See also www.cs.gmu.edu/~jessica/DimReducDanger.htm

© Eamonn Keogh

Concluding Remarks





What have we learned?

- Methodology of data mining
 - Feature generation, feature selection, feature integration
- Evaluation of classifiers
 - Accuracy, sensitivity, precision
 - Cross validation
- Curse of dimensionality
 - Feature selection concept
 - Self-fulfilling oracle



References

- John A. Swets, Measuring the accuracy of diagnostic systems, *Science* 240:1285--1293, June 1988
- Trevor Hastie et al., *The Elements of Statistical Learning: Data Mining, Inference, and Prediction*, Springer, 2001. Chapters 1, 7
- Lance D. Miller et al., Optimal gene expression analysis by microarrays, Cancer Cell 2:353--361, 2002
- David Hand et al., Principles of Data Mining, MIT Press, 2001
- Jinyan Li et al., Data Mining Techniques for the Practical Bioinformatician, *The Practical Bioinformatician*, Chapter 3, pages 35—70, WSPC, 2004