

# Sparse multiple Canonical Correlation Network discovery (**SmCCNet**)

Date: 6 Dec 2022

Presenter: Zuqi Li

# About me



Zuqi Li

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**Background:** Machine Learning, computational  
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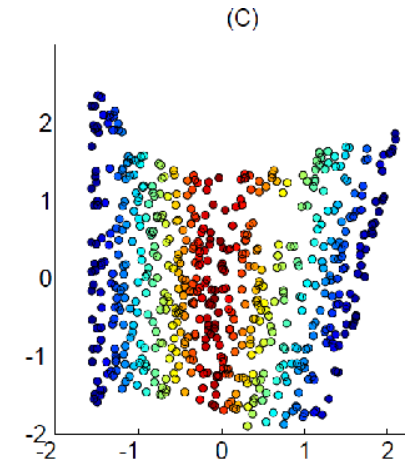
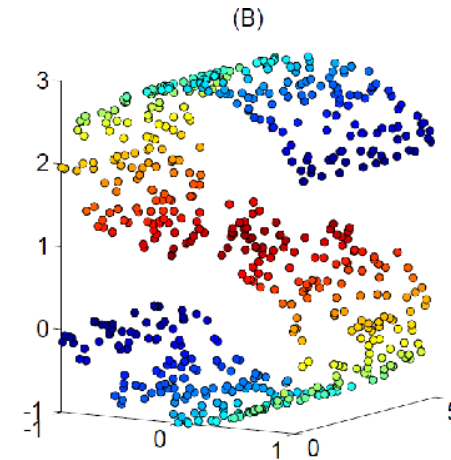
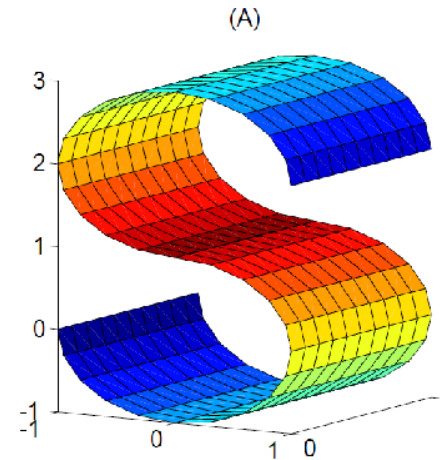
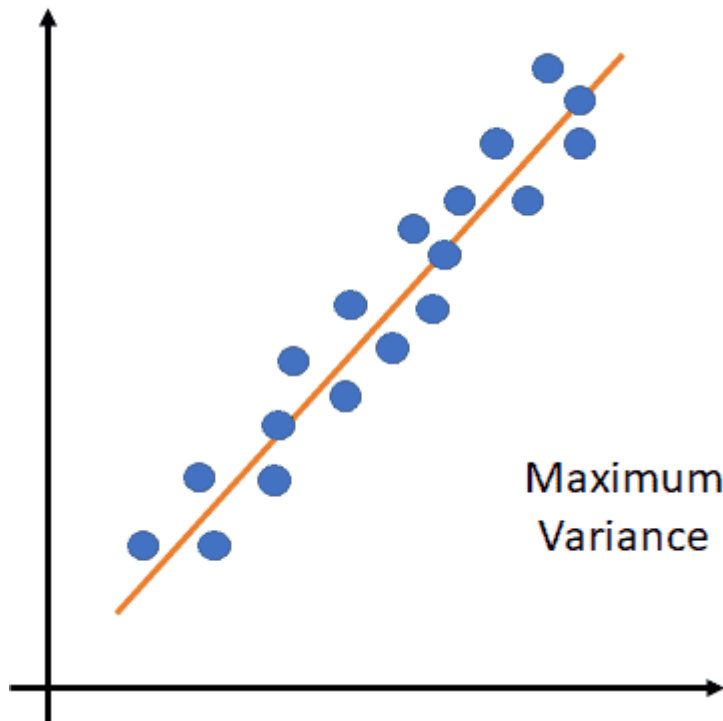
**Supervisor:** Prof. Dr. Dr. Kristel Van Steen

# Agenda

- **PCA**
- **CCA**
- **Sparse CCA**
- **Sparse multiple CCA**
- **SmCCNet**
- **Applications**

# Dimensionality reduction

- With the development of technologies and reduction in cost, high-dimensional datasets are being collected.
- Features may be correlated or noisy.



1) <https://machinelearninggeek.com/dimensionality-reduction-using-pca/> 2) Engel, Daniel, Lars Hüttenberger, and Bernd Hamann. "A survey of dimension reduction methods for high-dimensional data analysis and visualization." Visualization of Large and Unstructured Data Sets: Applications in Geospatial Planning, Modeling and Engineering-Proceedings of IRTG 1131 Workshop 2011. Schloss Dagstuhl-Leibniz-Zentrum fuer Informatik, 2012.

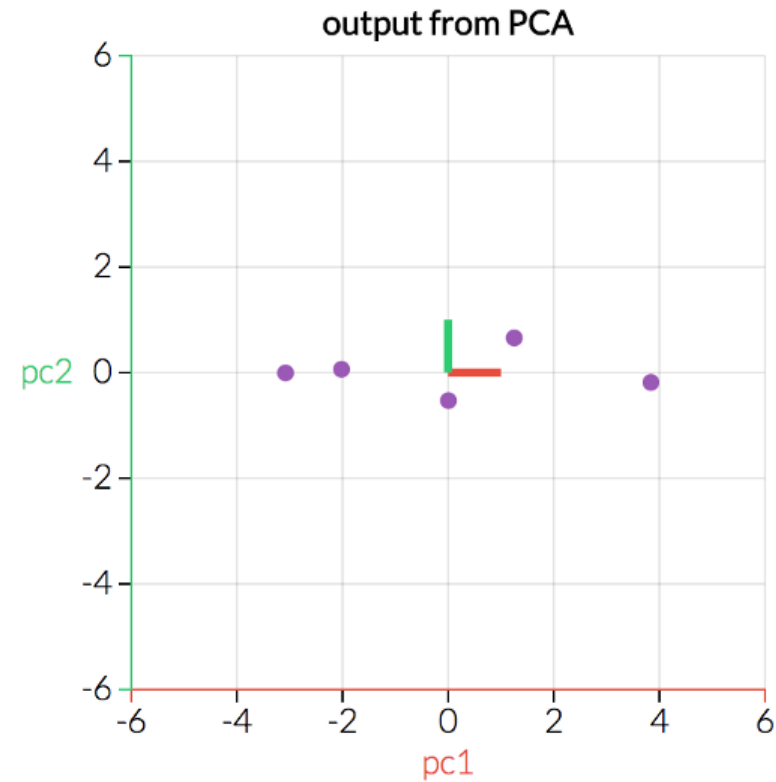
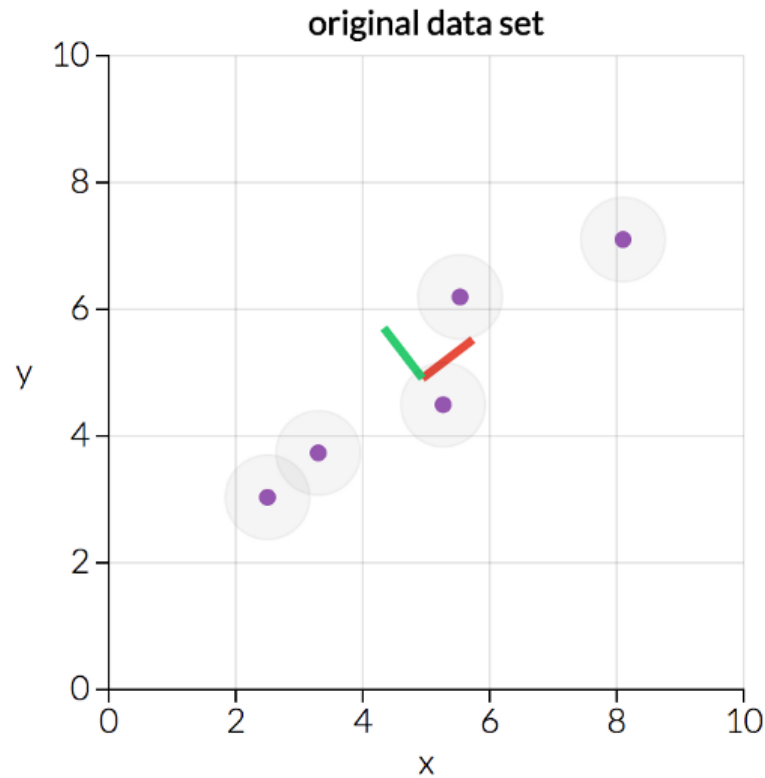
# Principal Component Analysis

- Reduce **dimensionality** of large datasets and increase **interpretability** with minimal information loss.
- By creating new **uncorrelated** variables that successively maximize **variance**, i.e. principal components.

$$X \in \mathbb{R}^{n \times p} \rightarrow X^T X \rightarrow W \in \mathbb{R}^{p \times p} \rightarrow T = XW$$

$$X = U\Sigma W^T \rightarrow T = XW = U\Sigma W^T W = U\Sigma$$

# Principal Component Analysis



An example from setosa.io

# Canonical Correlation Analysis

- CCA measures the relatedness of 2 sets of features by maximizing the **correlation** between some linear transformations of the 2 sets.
- Given 2 standardized data matrices  $X_1 \in R^{n \times p_1}$  and  $X_2 \in R^{n \times p_2}$ , their canonical correlation is  $Corr(X_1 w_1, X_2 w_2) = w_1^T X_1^T X_2 w_2$ .

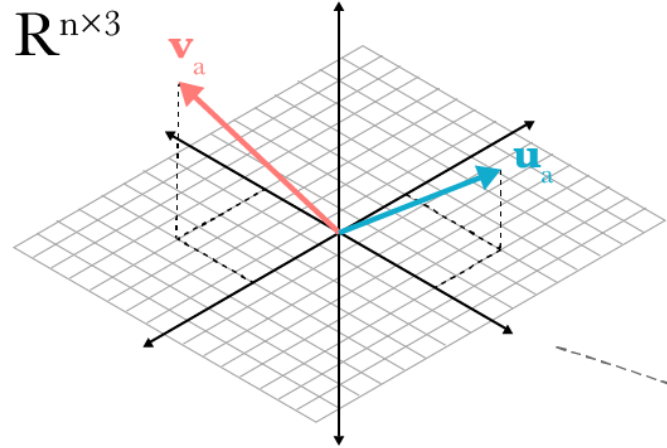
$$(w_1, w_2) = \arg \max_{\tilde{w}_1, \tilde{w}_2} (\tilde{w}_1^T X_1^T X_2 \tilde{w}_2) \text{ s.t. } \|\tilde{w}_1\|^2 = \|\tilde{w}_2\|^2 = 1$$

$$u = X_1 w_1$$

$$v = X_2 w_2$$

# Canonical Correlation Analysis

$$X_a \in \mathbb{R}^{n \times 3}$$

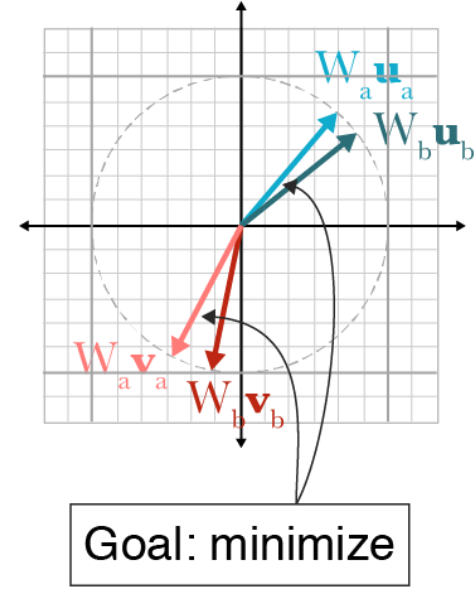
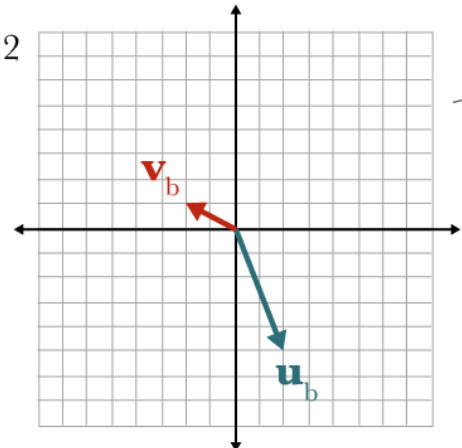


$$X_a W_a, X_b W_b \in \mathbb{R}^{n \times 2}$$

$$W_a \in \mathbb{R}^{3 \times 2}$$

$$W_b \in \mathbb{R}^{2 \times 2}$$

$$X_b \in \mathbb{R}^{n \times 2}$$



<https://gregorygundersen.com/blog/2018/07/17/cca/>



# Sparse CCA

- In practice, not all features contribute to the overall canonical correlation. Or we may want to reduce the feature set.
- **Sparsity** is imposed to the canonical weights by adding convex penalty functions  $P_1(\cdot)$ ,  $P_2(\cdot)$ .

$$(w_1, w_2) = \arg \max_{\tilde{w}_1, \tilde{w}_2} (\tilde{w}_1^T X_1^T X_2 \tilde{w}_2)$$

$$s. t. \|\tilde{w}_1\|^2 = \|\tilde{w}_2\|^2 = 1,$$

$$P_1(\tilde{w}_1) \leq c_1, P_2(\tilde{w}_2) \leq c_2$$

# Sparse multiple CCA

- Apart from  $X_1, X_2$ , we may want to take an extra dataset  $X_3$  into account of the canonical correlation.
- Use coefficients to prioritize the pairwise correlations.

$$(w_1, w_2, w_3) = \arg \max_{\tilde{w}_1, \tilde{w}_2, \tilde{w}_3} (a\tilde{w}_1^T X_1^T X_2 \tilde{w}_2 + b\tilde{w}_1^T X_1^T X_3 \tilde{w}_3 + c\tilde{w}_2^T X_2^T X_3 \tilde{w}_3)$$
$$s. t. \|\tilde{w}_s\|^2 = 1, P_s(\tilde{w}_s) \leq c_s, s = 1, 2, 3$$

# Sparse multiple CCA (2)

- Apart from  $X_1, X_2$ , there's also a **phenotype of interest**  $Y$  that has been measured for the same  $n$  subjects.
- The 3rd dataset is a phenotype, i.e. column vector.

$$(w_1, w_2) = \arg \max_{\tilde{w}_1, \tilde{w}_2} (a\tilde{w}_1^T X_1^T X_2 \tilde{w}_2 + b\tilde{w}_1^T X_1^T Y + c\tilde{w}_2^T X_2^T Y)$$
$$s. t. \|\tilde{w}_s\|^2 = 1, P_s(\tilde{w}_s) \leq c_s, s = 1, 2$$

**PCA**



**CCA**



**Sparse CCA**



**Sparse multiple CCA**



**SmCCNet**

# Unsupervised discovery of phenotype specific multi-omics networks

*W Jenny Shi, Yonghua Zhuang, et al.*

*Bioinformatics*, Volume 35, Issue 21, 1 November 2019, Pages 4336–4343, <https://doi.org/10.1093/bioinformatics/btz226>

**Published:** 08 April 2019

# Background and Motivation

- Different quantitative omics measurements on the same subjects.
- Combine multiple omics data types to study complex traits.

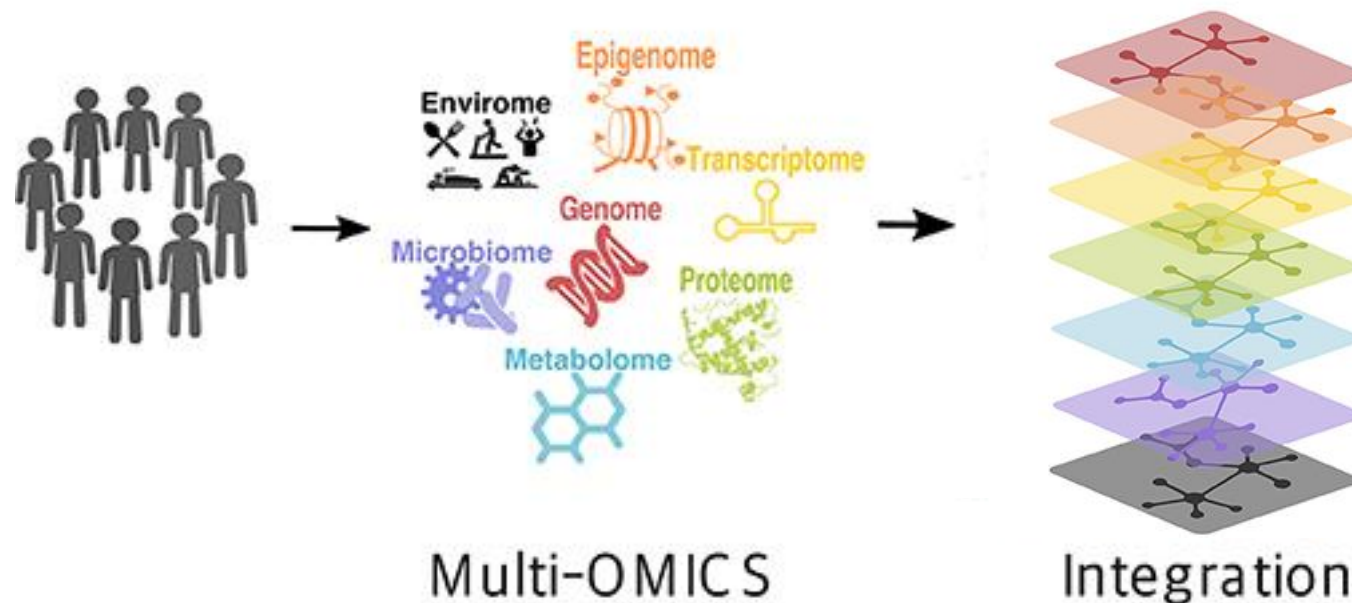
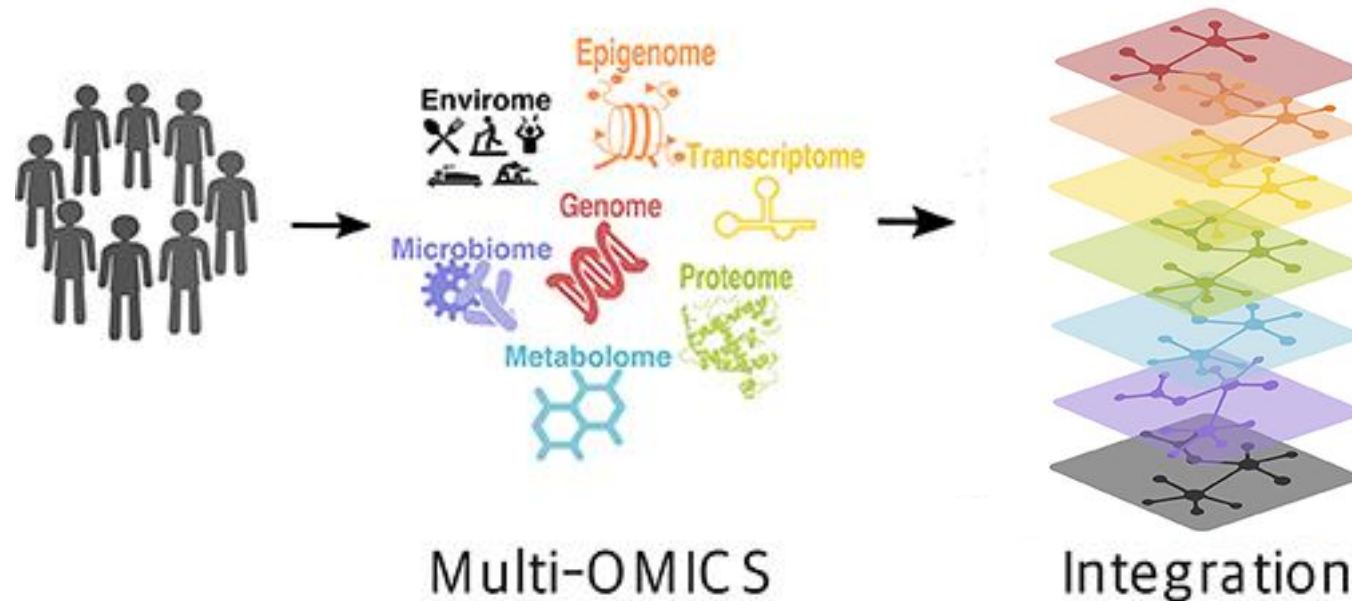


Image: Vilne, B., & Schunkert, H. (2018). Integrating genes affecting coronary artery disease in functional networks by multi-OMICs approach. *Frontiers in cardiovascular medicine*, 5, 89.

# Background and Motivation

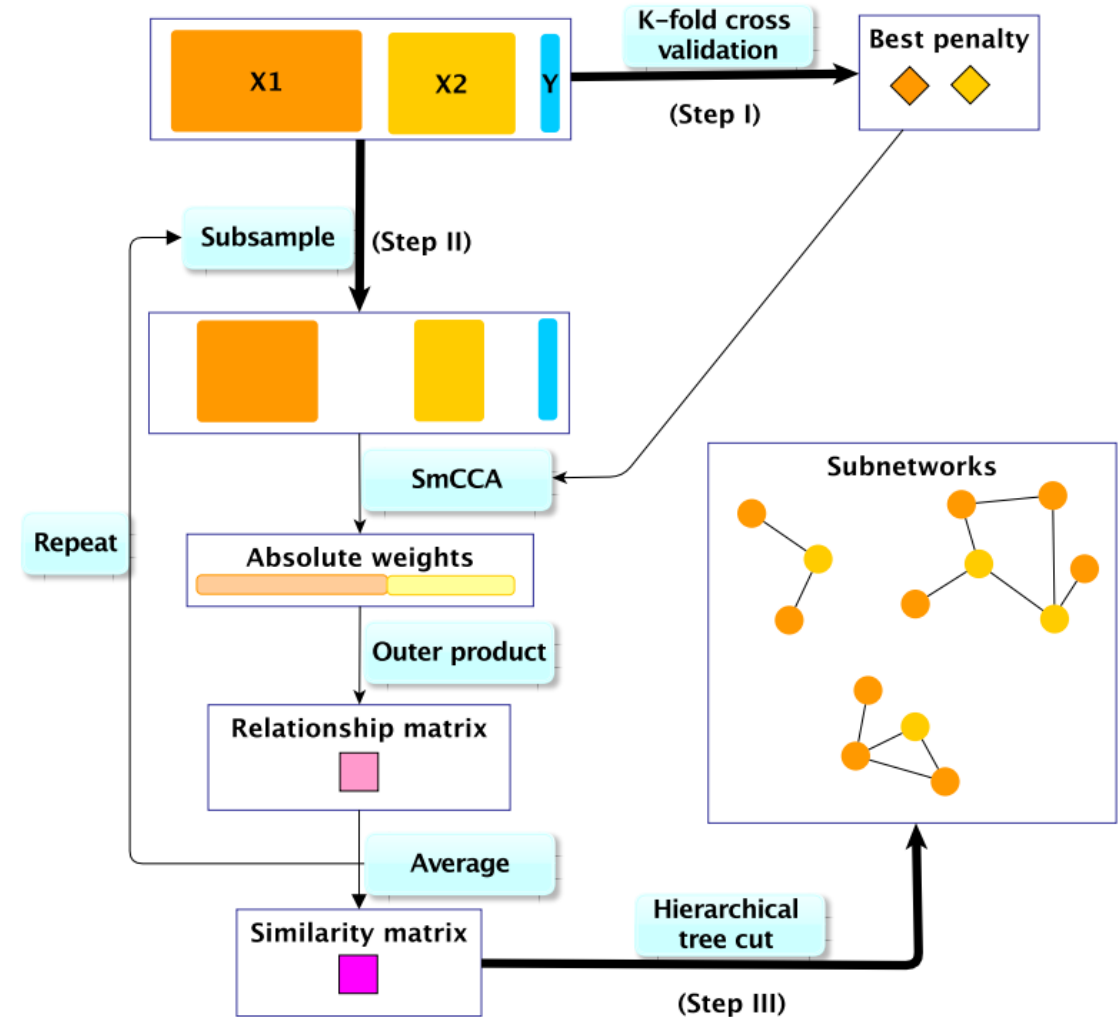


- Supervised methods identify features that are most predictive of the phenotype.
- Inform the integrated feature network with phenotype.

# Sparse multiple Canonical Correlation Network discovery (SmCCNet)

Simultaneously integrates multiple omics profiles and phenotype information to build interpretable network that models the underlying mechanisms.

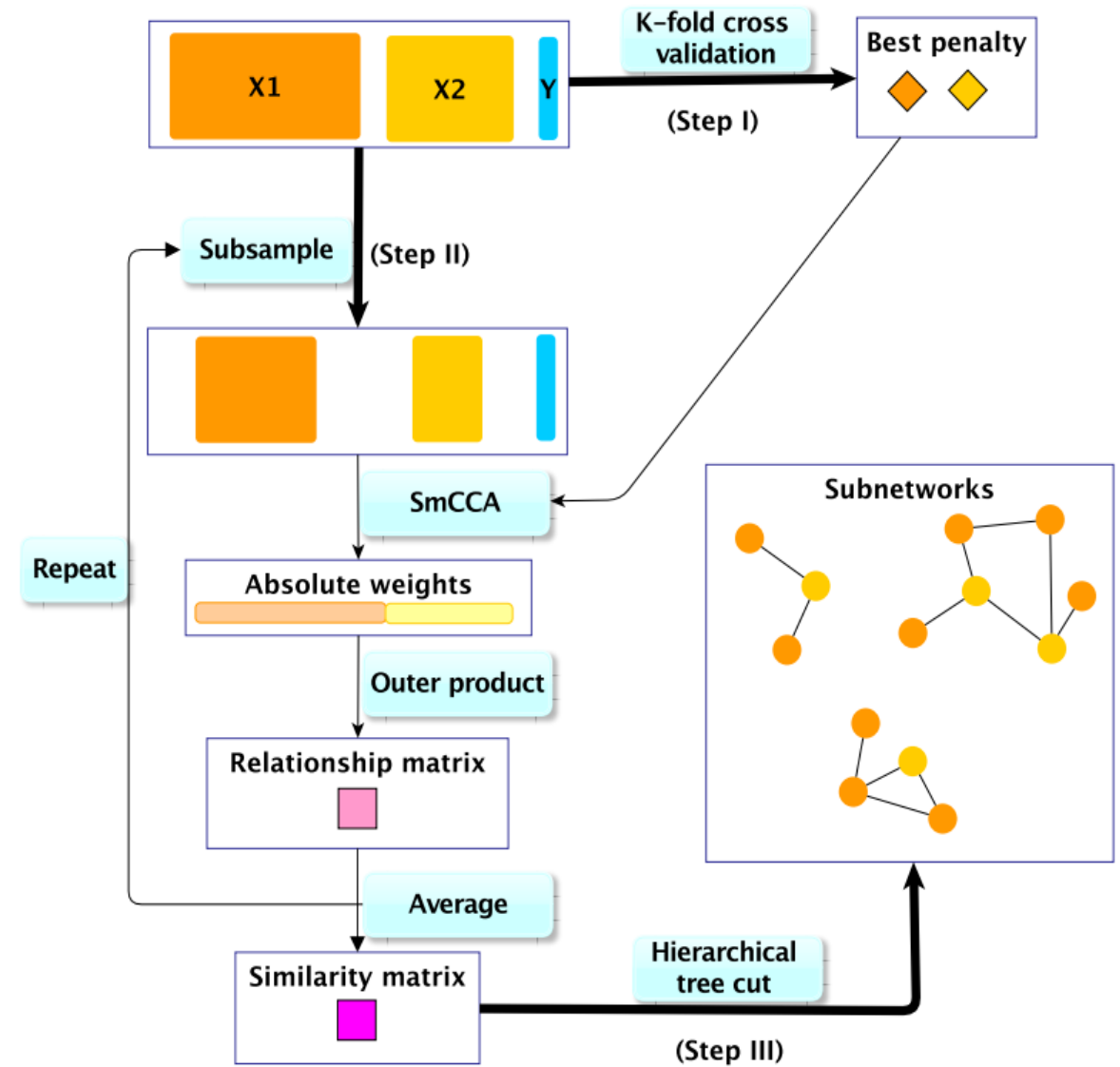
- Sparsity
- Additional trait
- Module detection





# SmCCNet workflow

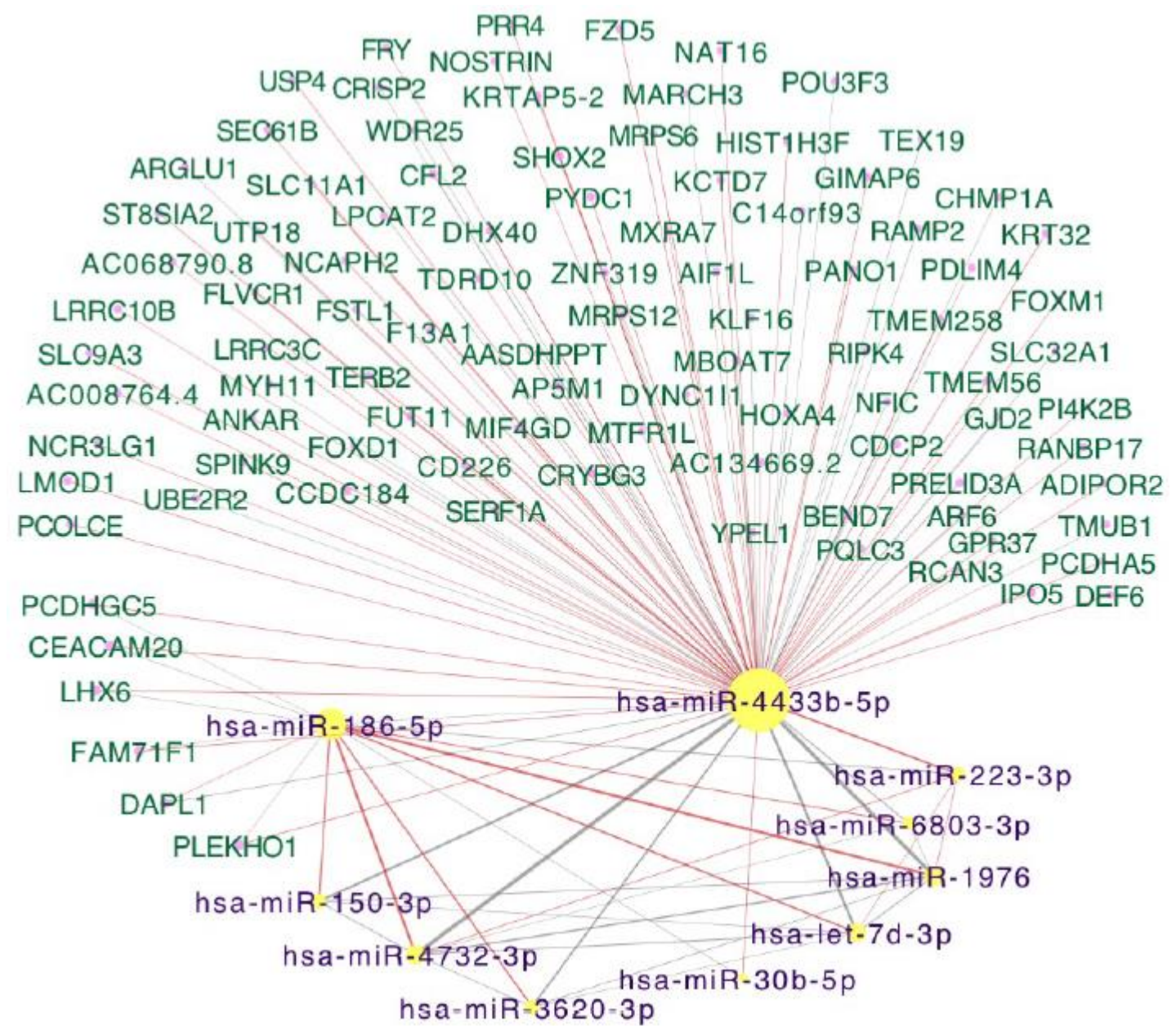
1. Identify the best sparsity penalty parameters.
  - A. Feature subsampling
  - B. Relationship matrices
  - C. Similarity matrix
2. Generate robust canonical weights
  - A. Modules
  - B. Edge threshold
3. Hierarchical tree cut
  - A. Modules
  - B. Edge threshold



# Evaluation: COPD data

- 27 subjects (13 controls and 14 cases)
    - 414 miRNAs and 5001 mRNAs
    - Forced expiratory volume during the first second
  - 12 connected miRNA-mRNA modules
    - 14,694 negative connections
    - 147 miRNA-mRNA targets have been validated
    - 988 additional targets have been predicted using MultiMir
  - SmCCNet identified a higher percentage of predicted and validated miRNA-mRNA pairs than SsCCA
-

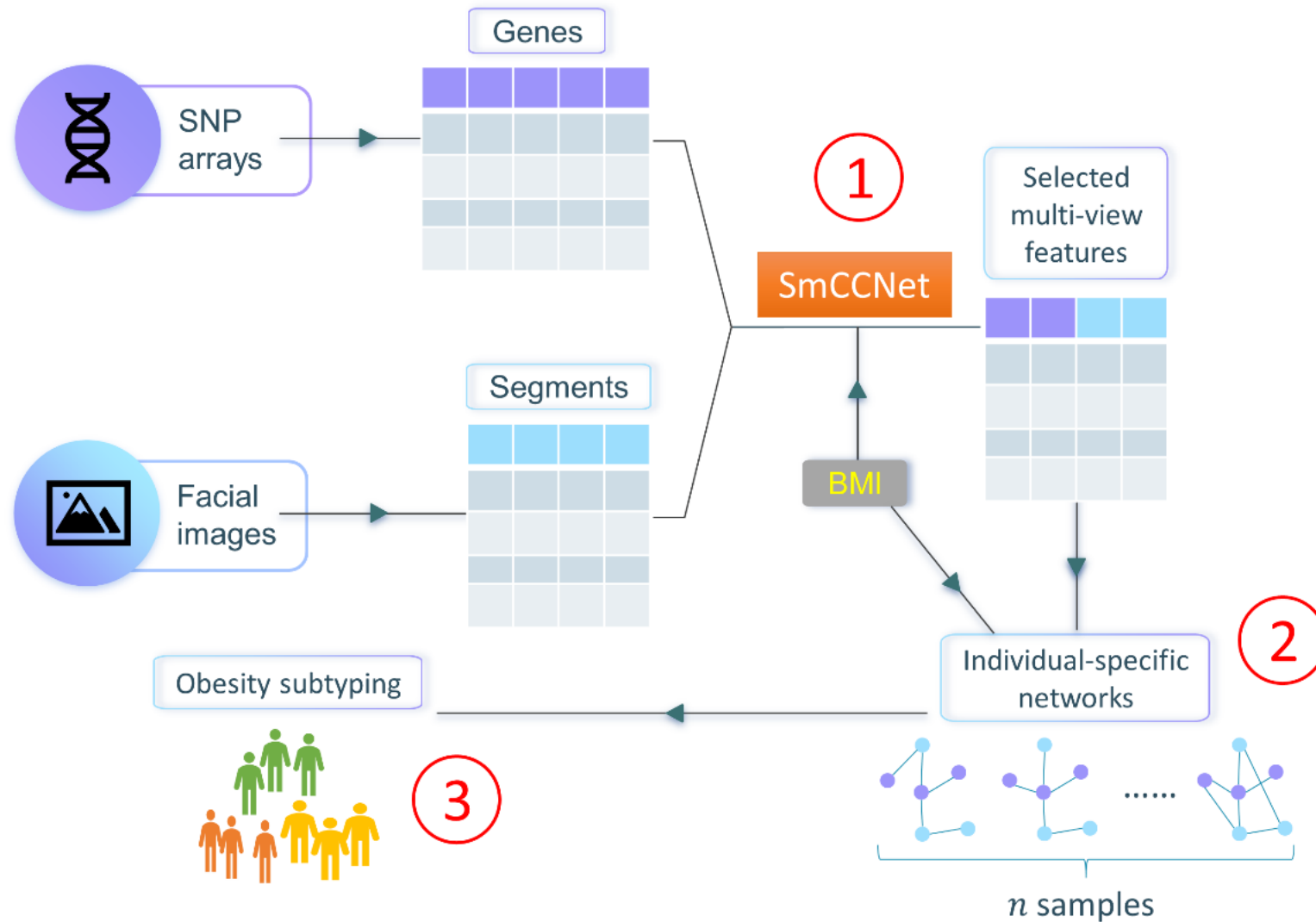
- After edge thresholding, only module 2 remains (10 miRNA and 97 genes)
- miR-4433b-5p is a **hub**, connected to all 97 genes and 10 miRNAs
  - A biomarker for multidrug-resistance tuberculosis.
- miR-186-5p has been found to be up-regulated in COPD patients.



# Applications of SmCCNet

- SmCCNet can effectively construct **phenotype-specific** multi-omics network and detect informative modules.
- Features contained in such informed modules can be used for subsequent analyses.
- “A novel network-guided multi-view clustering workflow: dissecting genetic and facial heterogeneity” (**netMUG**)
  - Data: genomics and facial images
  - Trait: BMI
  - Goal: obesity sutyping

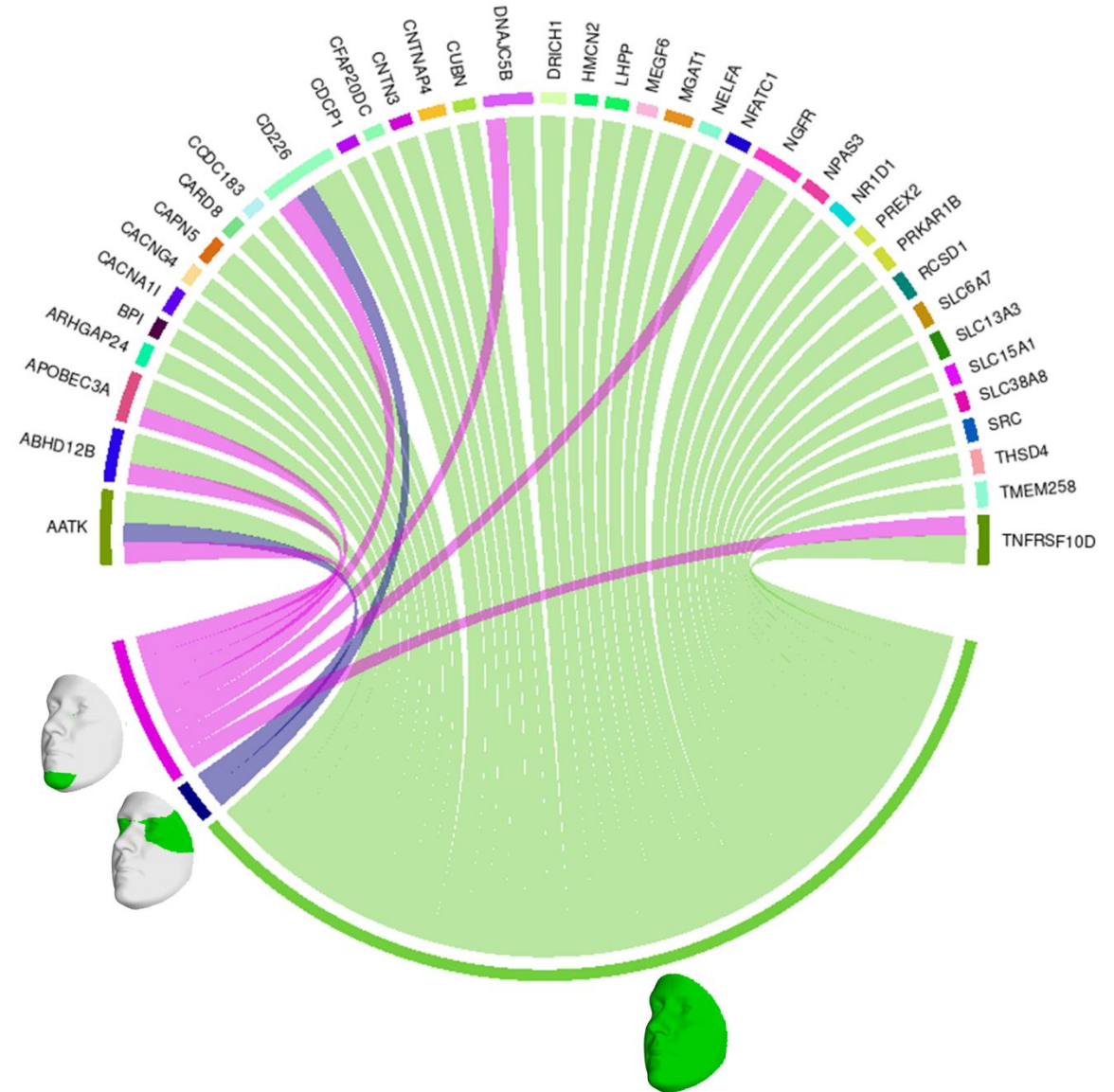
# netMUG workflow





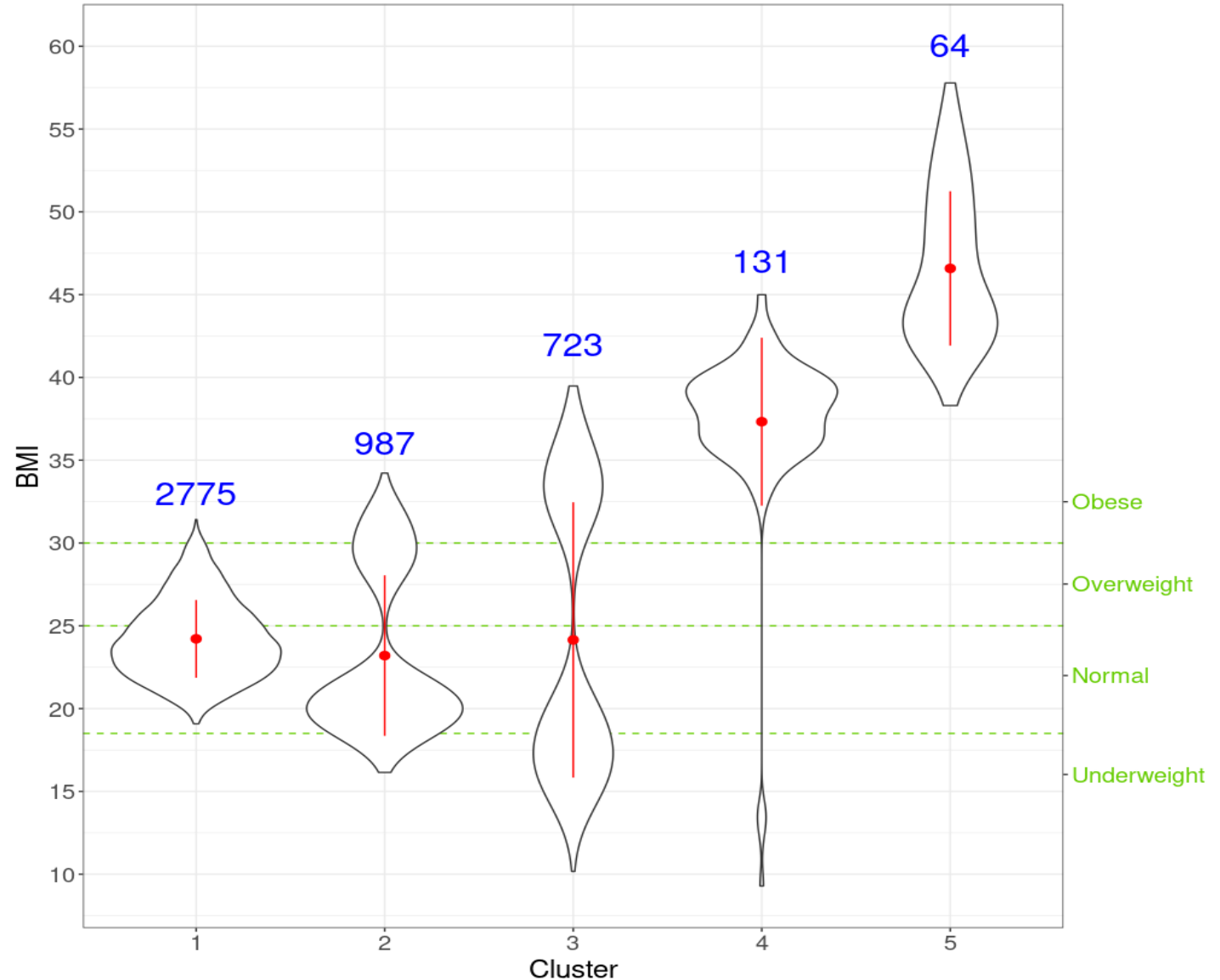
# Features selected by SmCCNet

- SmCCNet selected 278 genes and 26 facial segments.
  - 150 genes are also found by GWAS
  - 39 genes are also highlighted in DisGeNET
- Top 1% connections in the SmCCNet network:
  - AATK is known highly associated with BMI
  - APOBEC3A, DNAJC5B and NGFR all affect body height



# Obesity subtyping

- netMUG found 5 clusters
- The clusters are significantly associated with BMI
- Our subtyping is complementary to the classic BMI categories.



# Obesity subtyping



Cluster 1



Cluster 2



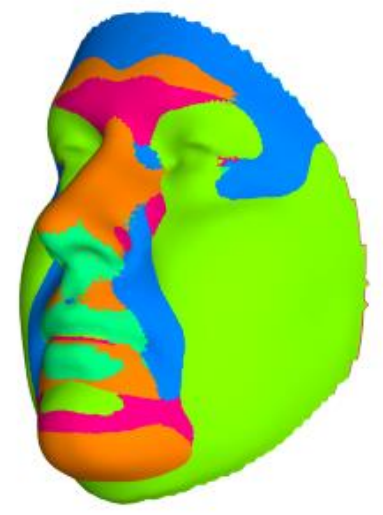
Cluster 3



Cluster 4



Cluster 5



All clusters



# Take-home messages

- PCA is a dimensionality reduction method for a single dataset.
- CCA works with two datasets and maximizes their canonical correlation.
- Sparse CCA prioritizes features most contributing to the correlation.
- Sparse multiple CCA can incorporate more than two datasets.
- SmCCNet constructs phenotype-specific multi-omic network and can be used as feature selector.

Thank you!  
Q&A