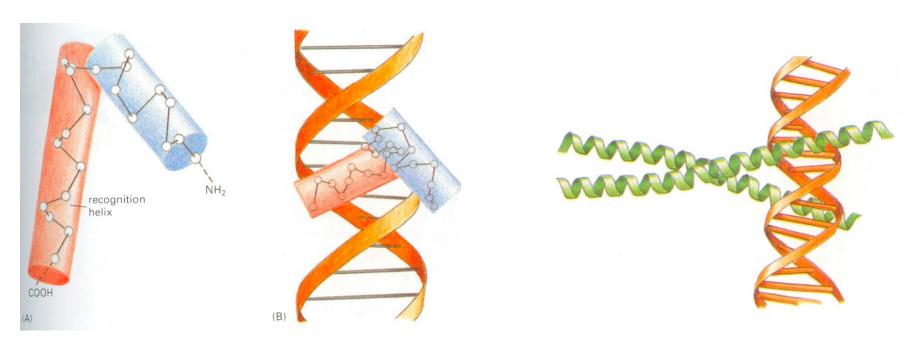
### **CSE 427**

# Markov Models and Hidden Markov Models

#### How Proteins "Read" DNA

E.g.:

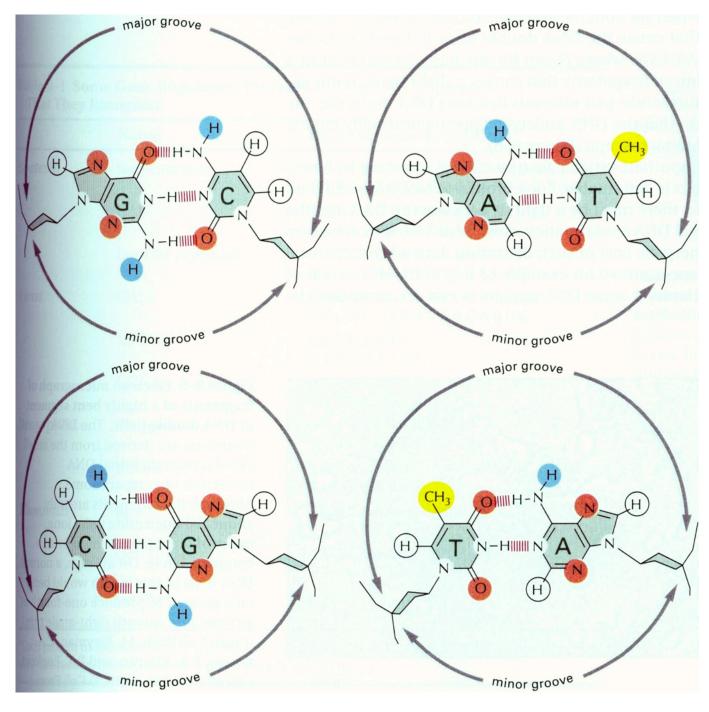


Helix-Turn-Helix Motif

Leucine Zipper Motif

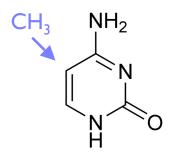
# Down in the Groove

Different patterns of hydrophobic methyls, potential H bonds, etc. at edges of different base pairs. They're accessible, esp. in major groove



## **DNA** Methylation

CpG - 2 adjacent nts, same strand (not Watson-Crick pair; "p" mnemonic for the phosphodiester bond of the DNA backbone)



C of CpG is often (70-80%) methylated in mammals i.e., CH3 group added (both strands)

cytosine

Why? Generally silences transcription.

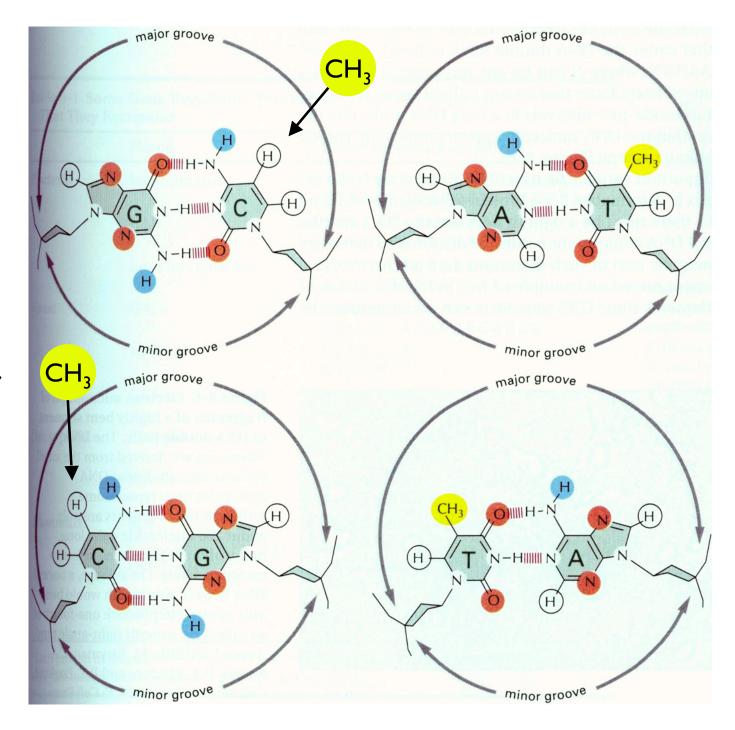
X-inactivation, imprinting, repression of mobile elements, some cancers, aging, and developmental differentiation

How? DNA methyltransferases convert hemi- to fully-methylated

Major exception: promoters of housekeeping genes

# Same Pairing

Methyl-C alters major groove profile, not base-pairing



# "CpG Islands"

Methyl-C mutates to T relatively easily

Net: CpG is less common than expected genome-wide: f(CpG) < f(C)\*f(G)

BUT in promoter (& other) regions, CpG remain unmethylated, so CpG → TpG less likely there: makes "CpG Islands"; often mark gene-rich regions

cytosine

thymine

## CpG Islands

#### CpG Islands

More CpG than elsewhere

More C & G than elsewhere, too

Typical length: few 100 to few 1000 bp

#### Questions

Is a short sequence (say, 200 bp) a CpG island or not?

Given long sequence (say, 10-100kb), find CpG islands?

# Markov & Hidden Markov Models

#### References:

Eddy, "What is a hidden Markov model?" Nature Biotechnology, 22, #10 (2004) 1315-6.

Durbin, Eddy, Krogh and Mitchison, "Biological Sequence Analysis", Cambridge, 1998

Rabiner, "A Tutorial on Hidden Markov Models and Selected Application in Speech Recognition," Proceedings of the IEEE, v 77 #2,Feb 1989, 257-286

# Independence

A key issue: Previous models we've talked about assume *independence* of nucleotides in different positions - definitely unrealistic.

#### Markov Chains

A sequence  $x_1, x_2, \ldots$  of random variables is a k-th order Markov chain if, for all i, i<sup>th</sup> value is independent of all but the previous k values:

$$P(x_i \mid x_1, x_2, \dots, x_{i-1}) = P(x_i \mid x_{i-k}, x_{i-k+1}, \dots, x_{i-1})$$

Example I: Uniform random ACGT

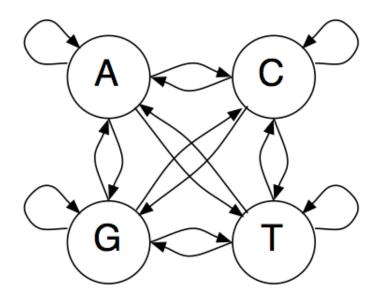
Example 2: Weight matrix model

Example 3: ACGT, but \( \psi \) Pr(G following C)

Oth order

Ist

### A Markov Model (1st order)

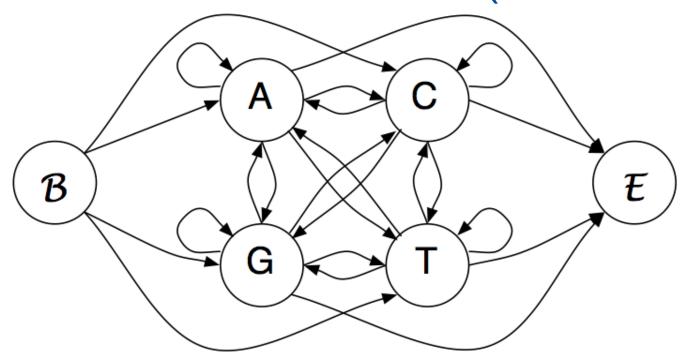


States: A,C,G,T

Emissions: corresponding letter

Transitions:  $a_{st} = P(x_i = t \mid x_{i-1} = s)$   $\leftarrow$  Ist order

### A Markov Model (1st order)



States: A,C,G,T

Emissions: corresponding letter

Transitions:  $a_{st} = P(x_i = t \mid x_{i-1} = s)$ 

Begin/End states

# Pr of emitting sequence x

$$\begin{array}{lll} x & = & x_1 \; x_2 \; \dots \; x_n \\ P(x) & = & P(x_1, x_2, \dots, x_n) \\ & = & P(x_1) \cdot P(x_2 \mid x_1) \cdots P(x_n \mid x_{n-1}, \dots, x_1) \\ & = & P(x_1) \cdot P(x_2 \mid x_1) \cdots P(x_n \mid x_{n-1}) \end{array}$$

$$= & P(x_1) \cdot P(x_2 \mid x_1) \cdots P(x_n \mid x_{n-1})$$

$$= & P(x_1) \prod_{i=1}^{n-1} a_{x_i, x_{i+1}}$$

$$= & \prod_{i=0}^{n-1} a_{x_i, x_{i+1}} \quad \text{(with Begin state)}$$

# **Training**

Max likelihood estimates for transition probabilities are just the frequencies of transitions when emitting the training sequences

E.g., from 48 CpG islands in 60k bp:

+	A	C	G	T	-	A	С	G	T
А	0.180	0.274	0.426	0.120	А	0.300	0.205	0.285	0.210
C	0.171	0.368	0.274	0.188	C	0.322	0.298	0.078	0.302
G	0.161	0.339	0.375	0.125	G	0.248	0.246	0.298	0.208
$\mathbf{T}$	0.079	0.355	0.384	0.182	T	0.177	0.239	0.292	0.292

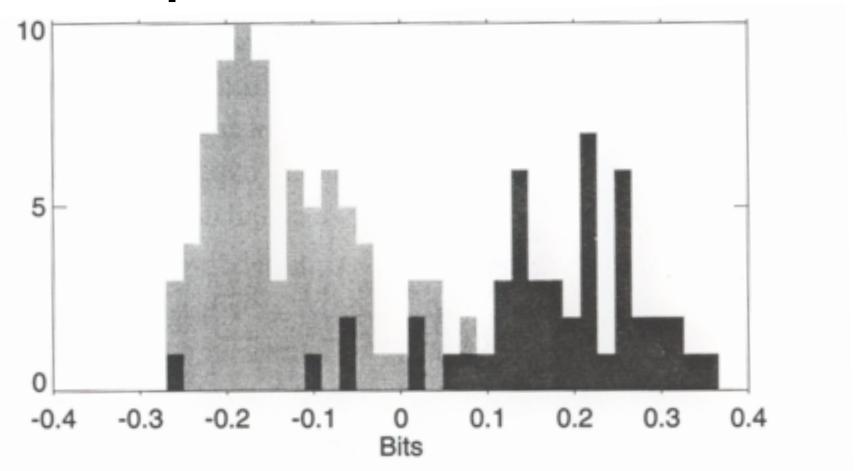
#### Discrimination/Classification

Log likelihood ratio of CpG model vs background model

$$S(x) = \log \frac{P(x|\text{model} +)}{P(x|\text{model} -)} = \sum_{i=1}^{L} \log \frac{a_{x_{i-1}x_i}^+}{a_{x_{i-1}x_i}^-} = \sum_{i=1}^{L} \beta_{x_{i-1}x_i}$$

β	A	С	G	Т
А	-0.740	0.419	0.580	-0.803
C	-0.913	0.302	1.812	-0.685
G	-0.624	0.461	0.331	-0.730
$\mathbf{T}$	-1.169	0.573	0.393	-0.679

### CpG Island Scores



**Figure 3.2** The histogram of the length-normalised scores for all the sequences. CpG islands are shown with dark grey and non-CpG with light grey.

# What does a 2nd order Markov Model look like?

3rd order?

### Questions

Q1: Given a short sequence, is it more likely from feature model or background model? Above

Q2: Given a *long* sequence, where are the features in it (if any)

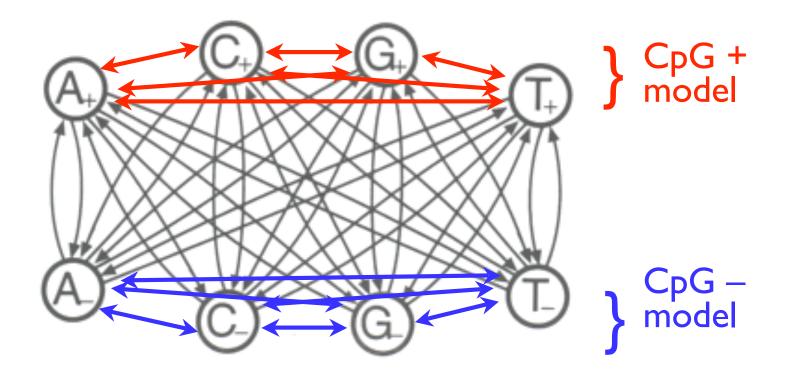
Approach I: score 100 bp (e.g.) windows

Pro: simple

Con: arbitrary, fixed length, inflexible

Approach 2: combine +/- models.

#### Combined Model



Emphasis is "Which (hidden) state?" not "Which model?"

# Hidden Markov Models (HMMs)

States:  $1, 2, 3, \dots$ 

Paths: sequences of states  $\pi = (\pi_1, \pi_2, ...)$ 

Transitions:  $a_{k,l} = P(\pi_i = l \mid \pi_{i-1} = k)$ 

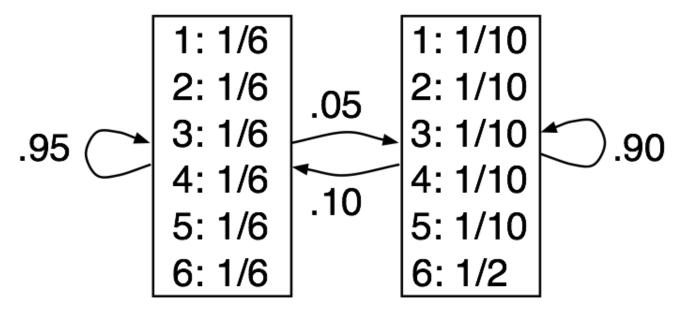
Emissions:  $e_k(b) = P(x_i = b \mid \pi_i = k)$ 

Observed data: emission sequence

Hidden data: state/transition sequence

# The Occasionally Dishonest Casino

1 fair die, 1 "loaded" die, occasionally swapped



Rolls 31511624644664424531132163116415213362514454363165662656666 Die Rolls 651166453132651245636664631636663162326455236266666625151631 Die Rolls 222555441666566563564324364131513465146353411126414626253356 Die ViterbiRolls 366163666466232534413661661163252562462255265252266435353336 Die Rolls 233121625364414432335163243633665562466662632666612355245242 Die 

**Figure 3.5** The numbers show 300 rolls of a die as described in the example. Below is shown which die was actually used for that roll (F for fair and L for loaded). Under that the prediction by the Viterbi algorithm is shown.

# Inferring hidden stuff

Joint probability of a given path  $\pi$  & emission sequence x:

$$P(x,\pi) = a_{0,\pi_1} \prod_{i=1}^{n} e_{\pi_i}(x_i) \cdot a_{\pi_i,\pi_{i+1}}$$

But  $\pi$  is hidden; what to do? Some alternatives:

Most probable single path

$$\pi^* = \arg\max_{\pi} P(x, \pi)$$

Sequence of most probable states

$$\hat{\pi}_i = \arg\max_k P(\pi_i = k \mid x)$$

# The Viterbi Algorithm: The most probable path

Viterbi finds:  $\pi^* = \arg \max_{\pi} P(x, \pi)$ 

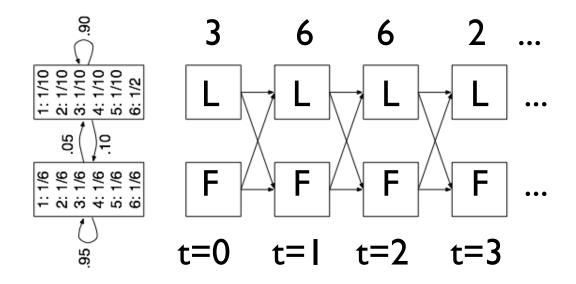
Possibly there are 1099 paths of prob 10-99

More commonly, one path (+ slight variants) dominate others.

(If not, other approaches may be preferable.)

Key problem: exponentially many paths  $\pi$ 

# Unrolling an HMM



Conceptually, sometimes convenient

Note exponentially many paths

#### Viterbi

 $v_l(i) =$  probability of the most probable path emitting  $x_1, x_2, \ldots, x_i$  and ending in state l

#### Initialize:

#### General case:

General case: 
$$v_l(i+1) = e_l(x_{i+1}) \cdot \max_k (v_k(i) \, a_{k,l}) \quad \vdots \quad \vdots \quad \vdots$$

#### Viterbi Traceback

Above finds probability of best path

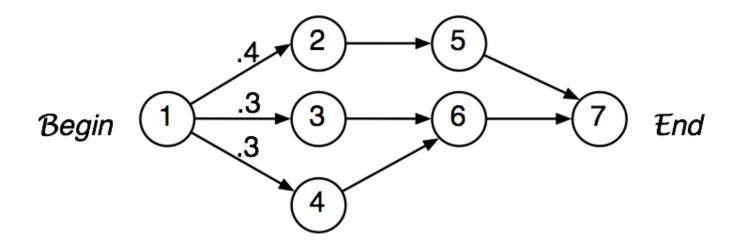
To find the path itself, trace backward to the state *k* attaining the max at each stage

Rolls 31511624644664424531132163116415213362514454363165662656666 Die Rolls 651166453132651245636664631636663162326455236266666625151631 Die Rolls 222555441666566563564324364131513465146353411126414626253356 Die ViterbiRolls 366163666466232534413661661163252562462255265252266435353336 Die Rolls 233121625364414432335163243633665562466662632666612355245242 Die 

**Figure 3.5** The numbers show 300 rolls of a die as described in the example. Below is shown which die was actually used for that roll (F for fair and L for loaded). Under that the prediction by the Viterbi algorithm is shown.

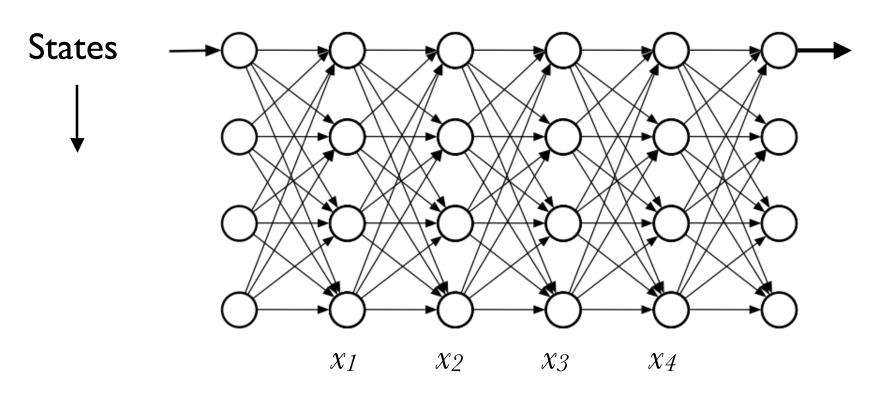
### Is Viterbi "best"?

Viterbi finds  $\pi^* = \arg \max_{\pi} P(x, \pi)$ 



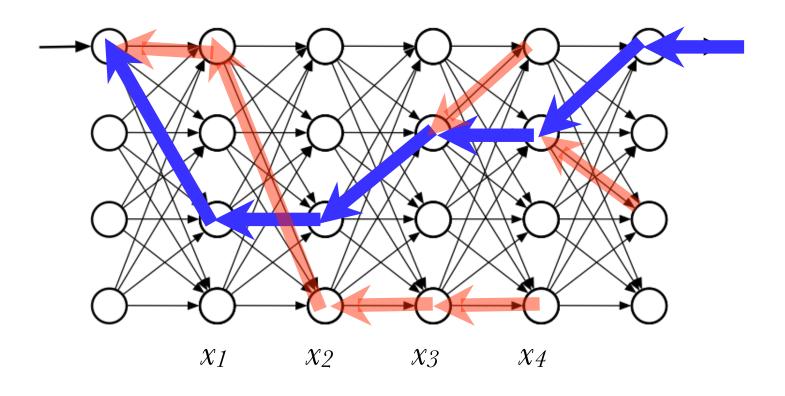
Most probable (Viterbi) path goes through 5, but most probable state at 2nd step is 6 (I.e., Viterbi is not the only interesting answer.)

# An HMM (unrolled)



Emissions/sequence positions \_\_\_\_\_

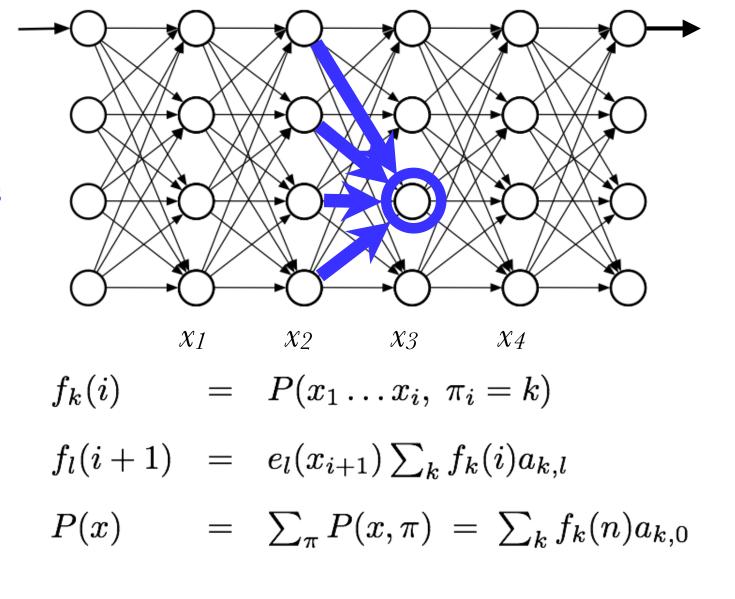
#### Viterbi: best path to each state



$$v_l(i+1) = e_l(x_{i+1}) \cdot \max_k(v_k(i) \, a_{k,l})$$

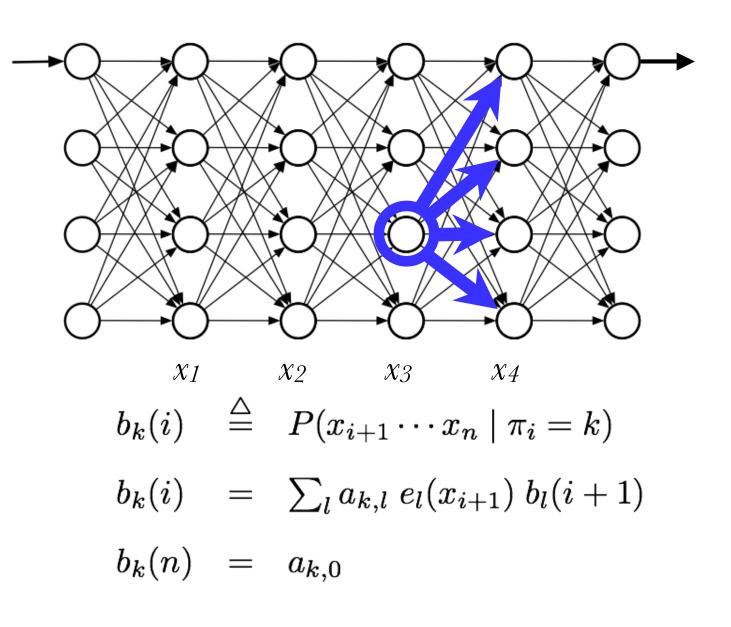
### The Forward Algorithm

For each state/time, want total probability of all paths leading to it, with given emissions



### The Backward Algorithm

Similar: for each state/time, want total probability of all paths from it, with given emissions, conditional on that state.



# In state k at step i?

$$P(x, \pi_i = k)$$

$$= P(x_1, \dots, x_i, \pi_i = k) \cdot P(x_{i+1}, \dots, x_n \mid x_1, \dots, x_i, \pi_i = k)$$

$$= P(x_1, \dots, x_i, \pi_i = k) \cdot P(x_{i+1}, \dots, x_n \mid \pi_i = k)$$

$$= f_k(i) \cdot b_k(i)$$

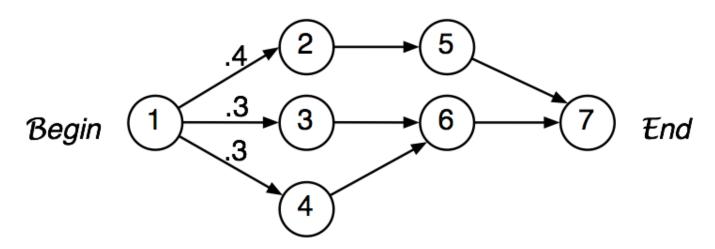
$$P(\pi_i = k \mid x) = \frac{P(x, \pi_i = k)}{P(x)} = \frac{f_k(i) \cdot b_k(i)}{P(x)}$$

### Posterior Decoding, I

Alternative 1: what's the most likely state at step i?

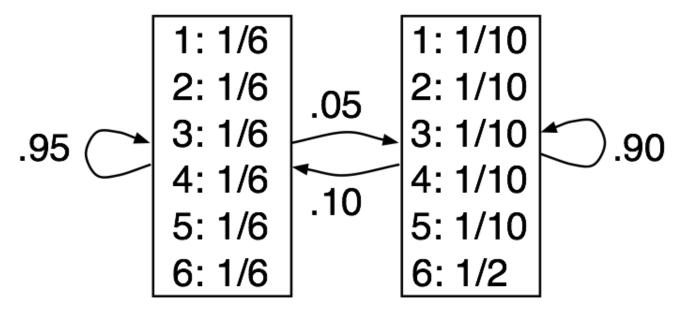
$$\hat{\pi}_i = \arg\max_k P(\pi_i = k \mid x)$$

Note: the sequence of most likely states ≠ the most likely sequence of states. May not even be legal!



# The Occasionally Dishonest Casino

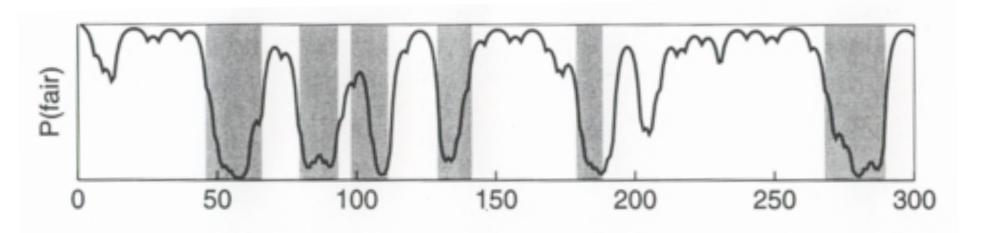
1 fair die, 1 "loaded" die, occasionally swapped



Rolls 31511624644664424531132163116415213362514454363165662656666 Die Rolls 651166453132651245636664631636663162326455236266666625151631 Die Rolls 222555441666566563564324364131513465146353411126414626253356 Die ViterbiRolls 366163666466232534413661661163252562462255265252266435353336 Die Rolls 233121625364414432335163243633665562466662632666612355245242 Die 

**Figure 3.5** The numbers show 300 rolls of a die as described in the example. Below is shown which die was actually used for that roll (F for fair and L for loaded). Under that the prediction by the Viterbi algorithm is shown.

# Posterior Decoding



**Figure 3.6** The posterior probability of being in the state corresponding to the fair die in the casino example. The x axis shows the number of the roll. The shaded areas show when the roll was generated by the loaded die.

## Posterior Decoding, II

Alternative 1: what's most likely state at step i?

$$\hat{\pi}_i = \arg\max_k P(\pi_i = k \mid x)$$

Alternative 2: given some function g(k) on states, what's its expectation. E.g., what's probability of "+" model in CpG HMM (g(k)=1) iff k is "+" state)?

$$G(i \mid x) = \sum_{k} P(\pi_i = k \mid x) \cdot g(k)$$

# CpG Islands again

Data: 41 human sequences, totaling 60kbp, including 48 CpG islands of about 1kbp each

Viterbi:

Found 46 of 48

plus 121 "false positives"

Posterior Decoding:

same 2 false negatives

plus 236 false positives

Post-process:

46/48

67 false pos

46/48

83 false pos

Post-process: merge within

500; discard < 500

# **Training**

Given model topology & training sequences, learn transition and emission probabilities

If  $\pi$  known, then MLE is just frequency observed in training data

$$a_{k,l} = \frac{\text{count of } k \to l \text{ transitions}}{\text{count of } k \to \text{anywhere transitions}}$$
 $e_k(b) = \dots$ 

If  $\pi$  hidden, then use EM: given  $\pi$ , estimate  $\theta$ ; given  $\theta$  estimate  $\pi$ .

## Viterbi Training

given  $\pi$ , estimate  $\theta$ ; given  $\theta$  estimate  $\pi$ 

Make initial estimates of parameters  $\theta$  Find Viterbi path  $\pi$  for each training sequence Count transitions/emissions on those paths, getting new  $\theta$  Repeat

Not rigorously optimizing desired likelihood, but still useful & commonly used.

(Arguably good if you're doing Viterbi decoding.)

## Baum-Welch Training

given  $\theta$ , estimate  $\pi$  ensemble; then re-estimate  $\theta$ 

$$P(\pi_{i} = k, \, \pi_{i+1} = l \mid x, \theta)$$

$$= \frac{f_{k}(i \mid \theta) \, a_{k,l} \, e_{l}(x_{i+1}) \, b_{l}(i+1 \mid \theta)}{P(x \mid \theta)}$$

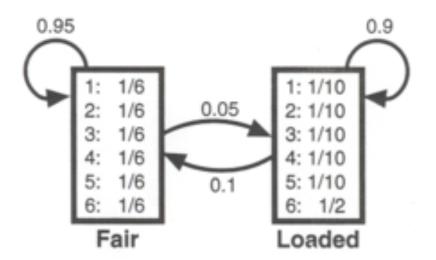
Estimated # of  $k \to l$  transitions  $\hat{A}_{k,l}$ 

$$=\sum_{\text{training seqs }x^{j}}\sum_{i}P(\pi_{i}=k,\,\pi_{i+1}=l\mid x^{j},\theta)$$

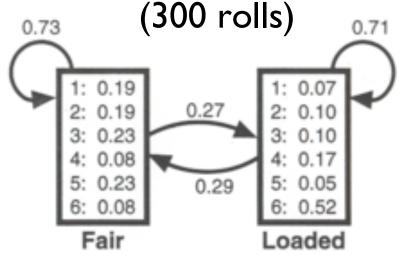
New estimate 
$$\hat{a}_{k,l} = \frac{\hat{A}_{k,l}}{\sum_{l} \hat{A}_{k,l}}$$

Emissions: similar

#### True Model



B-W Learned Model (300 rolls)



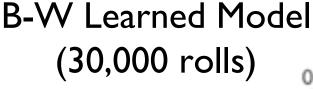
Log-odds per roll

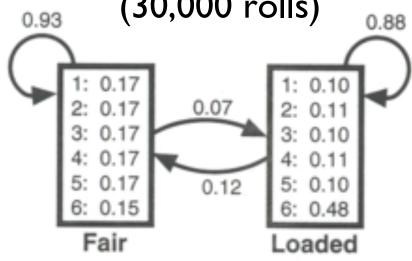
True model 0.101 bits

300-roll est. 0.097 bits

30k-roll est. 0.100 Bits

(NB: overfitting)





# **HMM Summary**

Viterbi – best single path

(max of products)

Forward – Sum over all paths

(sum of products)

Backward - similar

Baum-Welch — Training via EM and forward/backward (aka the forward/backward algorithm)

Viterbi training – also "EM", but Viterbi-based

## HMMs in Action: Pfam

Proteins fall into families, both across & within species

Ex: Globins, GPCRs, Zinc Fingers, Leucine zippers,...

Identifying family very useful: suggests function, etc.

So, search & alignment are both important

One very successful approach: profile HMMs

```
Helix
                     AAAAAAAAAAAAAA
                                       BBBBBBBBBBBBBBBBCCCCCCCCCCC
HBA HUMAN
          ------VLSPADKTNVKAAWGKVGA--HAGEYGAEALERMFLSFPTTKTYFPHF
HBB_HUMAN
              ----VHLTPEEKSAVTALWGKV----NVDEVGGEALGRLLVVYPWTQRFFESF
MYG_PHYCA
          -----VLSEGEWQLVLHVWAKVEA--DVAGHGQDILIRLFKSHPETLEKFDRF
GLB3_CHITP -----LSADQISTVQASFDKVKG-----DPVGILYAVFKADPSIMAKFTQF
GLB5_PETMA PIVDTGSVAPLSAAEKTKIRSAWAPVYS--TYETSGVDILVKFFTSTPAAQEFFPKF
LGB2_LUPLU -----GALTESQAALVKSSWEEFNA--NIPKHTHRFFILVLEIAPAAKDLFS-F
GLB1_GLYDI -----GLSAAQRQVIAATWKDIAGADNGAGVGKDCLIKFLSAHPQMAAVFG-F
Consensus
                    Ls.... vaWkv. . g.L..f.P.
Helix
              DDDDDDDEEEEEEEEEEEEEEE
                                                    FFFFFFFFFFF
HBA_HUMAN -DLS-----HGSAQVKGHGKKVADALTNAVAHV---D--DMPNALSALSDLHAHKL-
HBB_HUMAN GDLSTPDAVMGNPKVKAHGKKVLGAFSDGLAHL---D--NLKGTFATLSELHCDKL-
MYG_PHYCA KHLKTEAEMKASEDLKKHGVTVLTALGAILKK----K-GHHEAELKPLAOSHATKH-
GLB3_CHITP AG-KDLESIKGTAPFETHANRIVGFFSKIIGEL--P---NIEADVNTFVASHKPRG-
GLB5_PETMA KGLTTADQLKKSADVRWHAERIINAVNDAVASM--DDTEKMSMKLRDLSGKHAKSF-
LGB2_LUPLU LK-GTSEVPQNNPELQAHAGKVFKLVYEAAIQLQVTGVVVTDATLKNLGSVHVSKG-
GLB1_GLYDI SG----AS---DPGVAALGAKVLAQIGVAVSHL--GDEGKMVAQMKAVGVRHKGYGN
Consensus
                   .. . v..Hg kv. a a...l
Helix
          FFGGGGGGGGGGGGGG
                                    ННИНИНИНИНИНИНИНИНИНИНИНИНИ
HBA_HUMAN -RVDPVNFKLLSHCLLVTLAAHLPAEFTPAVHASLDKFLASVSTVLTSKYR-
HBB_HUMAN -HVDPENFRLLGNVLVCVLAHHFGKEFTPPVQAAYQKVVAGVANALAHKYH-----
MYG_PHYCA -KIPIKYLEFISEAIIHVLHSRHPGDFGADAQGAMNKALELFRKDIAAKYKELGYQG
GLB3_CHITP --VTHDQLNNFRAGFVSYMKAHT--DFA-GAEAAWGATLDTFFGMIFSKM-----
GLB5_PETMA -QVDPQYFKVLAAVIADTVAAG------DAGFEKLMSMICILLRSAY-----
LGB2_LUPLU --VADAHFPVVKEAILKTIKEVVGAKWSEELNSAWTIAYDELAIVIKKEMNDAA---
GLB1_GLYDI KHIKAQYFEPLGASLLSAMEHRIGGKMNAAAKDAWAAAYADISGALISGLOS----
Consensus
                 f
                                       . aa. k. .
                                                     1 sky
```

Alignment of 7 globins. A-H mark 8 alpha helices. Consensus line: upper case = 6/7, lower = 4/7, dot=3/7. Could we have a profile (aka weight matrix) w/ indels?

## Profile Hmm Structure

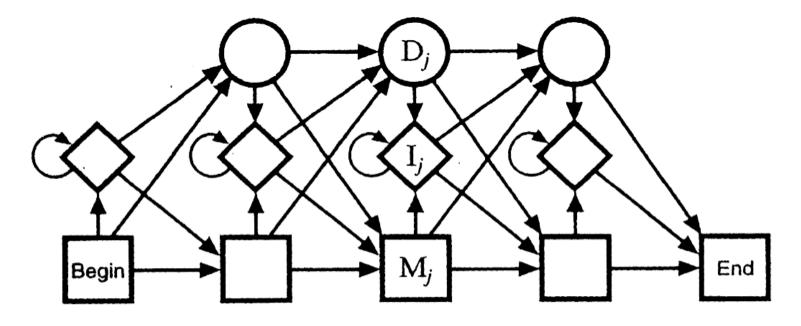


Figure 5.2 The transition structure of a profile HMM.

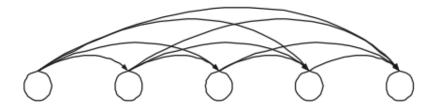
M<sub>j</sub>: Match states (20 emission probabilities)

lj: Insert states (Background emission probabilities)

D<sub>j</sub>: Delete states (silent - no emission)

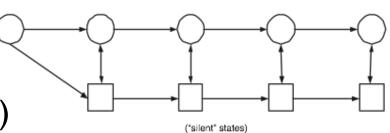
## Silent States

Example: chain of states, can skip some



Problem: many parameters.

A solution: chain of "silent" states; fewer parameters (but less detailed control)



Algorithms: basically the same.

# Using Profile HMM's

#### Search

Forward or Viterbi

Scoring

Log likelihood (length adjusted)

Log odds vs background

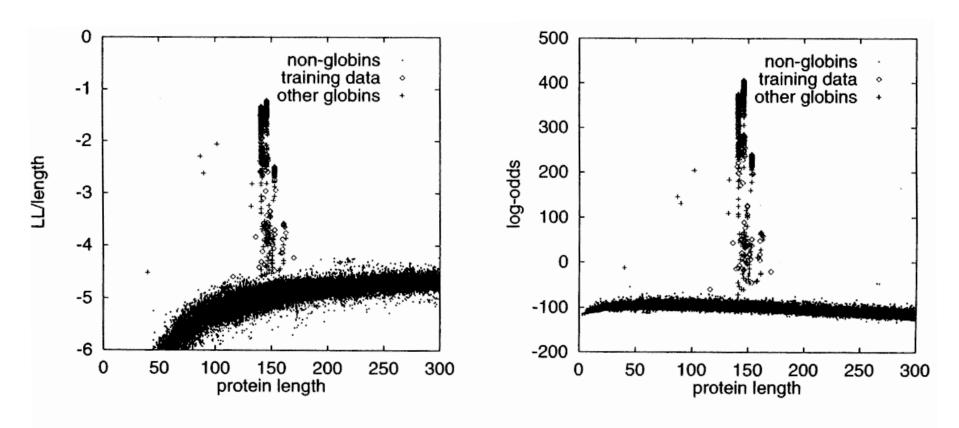
Z scores from either



#### Alignment

Viterbi

## Likelihood vs Odds Scores



**Figure 5.5** To the left the length-normalized LL score is shown as a function of sequence length. The right plot shows the same for the log-odds score.

## **Z-Scores**

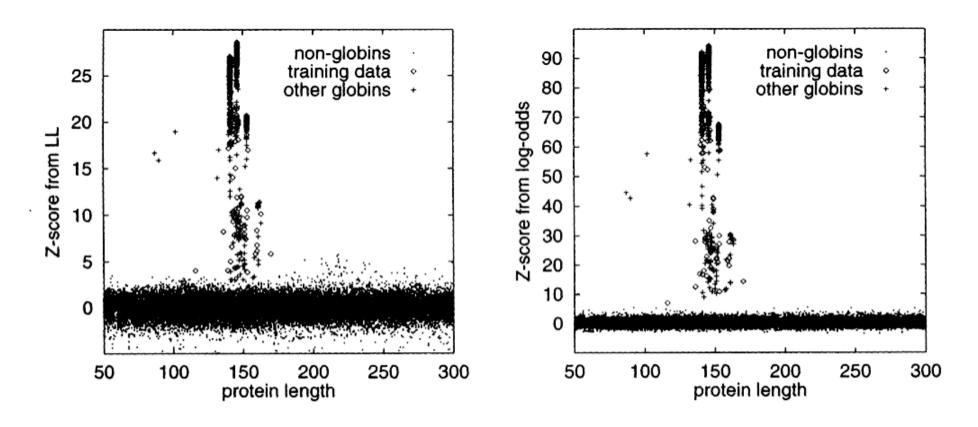


Figure 5.6 The Z-score calculated from the LL scores (left) and the log-odds (right).

# Pfam Model Building

Hand-curated "seed" multiple alignments

Train profile HMM from seed alignment

Hand-chosen score threshold(s)

Automatic classification/alignment of all other protein sequences

7973 families in Rfam 18.0, 8/2005 (covers ~75% of proteins)

# Model-building refinements

Pseudocounts (count = 0 common when training with 20 aa's)

$$e_i(a) = rac{C_{i,a} + A \cdot q_a}{\sum_a C_{i,a} + A}, \quad A \sim 20, \ q_a = ext{ background}$$
 (~50 training sequences)

Pseudocount "mixtures", e.g. separate pseudocount vectors for various contexts (hydrophobic regions, buried regions,...)

(~10-20 training sequences)

## More refinements

Weighting: may need to down weight highly similar sequences to reflect phylogenetic or sampling biases, etc.

Match/insert assignment: Simple threshold, e.g. "> 50% gap ⇒ insert", may be suboptimal. Can use forward-algorithm-like dynamic programming to compute max *a posteriori* assignment.

## Numerical Issues

Products of many probabilities  $\rightarrow 0$ 

For Viterbi: just add logs

For forward/backward: also work with logs, but you need sums of products, so need "log-of-sum-of-product-of-exp-of-logs", e.g., by table/interpolation

Keep high precision and perhaps scale factor

Working with log-odds also helps.

## Model structure

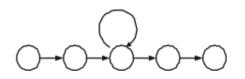
Define it as well as you can.

In principle, you can allow all transitions and hope to learn their probabilities from data, but it usually works poorly – too many local optima

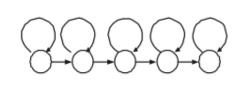
# **Duration Modeling**

Self-loop duration: geometric pn(I-p)

min, then geometric



"negative binomial"



More general: possible (but slower)



