CSEP 590 A Lecture 6 Markov Models and Hidden Markov Models

DNA Methylation

- CpG 2 adjacent nts, same strand (not Watson-Crick pair; "p" mnemonic for the phosphodiester bond of the DNA backbone)
- CH₃ NH₂ N N H
- 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 fullymethylated
- Major exception: promoters of housekeeping genes

"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:

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: All models we've talked about so far 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*th 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 ↓ Pr(G following C)

A Markov Model (Ist order)



States: A,C,G,T Emissions: corresponding letter Transitions: $a_{st} = P(x_i = t | x_{i-1} = s)$ Ist order

A Markov Model (Ist order)



States: A,C,G,T Emissions: corresponding letter Transitions: $a_{st} = P(x_i = t | x_{i-1} = s)$ Begin/End states

Pr of emitting sequence x

 $x = x_1 x_2 \ldots x_n$

 $P(x) = P(x_1, x_2, \dots, x_n)$

- $= P(x_1) \cdot P(x_2 \mid x_1) \cdots P(x_n \mid x_{n-1}, \dots, x_1)$
- $= P(x_1) \cdot P(x_2 \mid x_1) \cdots P(x_n \mid x_{n-1})$
- $= P(x_1) \prod_{i=1}^{n-1} a_{x_i, x_{i+1}}$
- $= \prod_{i=0}^{n-1} a_{x_i,x_{i+1}}$ (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	С	G	Т	-	А	С	G	Т
A	0.180	0.274	0.426	0.120	A	0.300	0.205	0.285	0.210
С	0.171	0.368	0.274	0.188	С	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
Т	0.079	0.355	0.384	0.182	Т	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
С	-0.913	0.302	1.812	-0.685
G	-0.624	0.461	0.331	-0.730
Т	-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.

Aside: Ist Order "WMM"



Questions

QI: 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: Paths: Transitions: Emissions:

Observed data: Hidden data: 1, 2, 3, ... sequences of states $\pi = (\pi_1, \pi_2, ...)$ $a_{k,l} = P(\pi_i = l \mid \pi_{i-1} = k)$ $e_k(b) = P(x_i = b \mid \pi_i = k)$

emission sequence state/transition sequence

The Occasionally Dishonest Casino

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



Rolls Die Viterbi	315116246446644245311321631164152133625144543631656626566666 FFFFFFFFFFFFFFFFFFFFFFFFFFF
Rolls Die Viterbi	651166453132651245636664631636663162326455236266666625151631 LLLLLLFFFFFFFFFFFFFFLLLLLLLLLLLLLFFFFFLLLL
Rolls Die Viterbi	222555441666566563564324364131513465146353411126414626253356 FFFFFFFFFFFFFFFFFFFFFFFFFFFFFFFFFF
Rolls Die Viterbi	366163666466232534413661661163252562462255265252266435353336 LLLLLLLLFFFFFFFFFFFFFFFFFFFFFFFFFFF
Rolls Die Viterbi	233121625364414432335163243633665562466662632666612355245242 FFFFFFFFFFFFFFFFFFFFFFFFFFFFFFF

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 π & 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 π 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 dominates others. (If not, other approaches may be preferable.) Key problem: exponentially many paths π

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:

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 Die Viterbi	315116246446644245311321631164152133625144543631656626566666 FFFFFFFFFFFFFFFFFFFFFFFFFFF
Rolls Die Viterbi	651166453132651245636664631636663162326455236266666625151631 LLLLLLFFFFFFFFFFFFFFLLLLLLLLLLLLLFFFFFLLLL
Rolls Die Viterbi	222555441666566563564324364131513465146353411126414626253356 FFFFFFFFFFFFFFFFFFFFFFFFFFFFFFFFFF
Rolls Die Viterbi	366163666466232534413661661163252562462255265252266435353336 LLLLLLLLFFFFFFFFFFFFFFFFFFFFFFFFFFF
Rolls Die Viterbi	233121625364414432335163243633665562466662632666612355245242 FFFFFFFFFFFFFFFFFFFFFFFFFFFFFFF

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Is Viterbi "best"?



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 \neq the most likely sequence of states. May not even be legal!



The Occasionally Dishonest Casino

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



Rolls Die Viterbi	315116246446644245311321631164152133625144543631656626566666 FFFFFFFFFFFFFFFFFFFFFFFFFFF
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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:

Post-process:

Found 46 of 4846/48plus 121 "false positives"67 false pos

Posterior Decoding:

same 2 false negatives plus 236 false positives

46/48 83 false pos (merge within 500; discard < 500)

Training

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

If π known, then MLE is just frequency observed in training data

$$a_{k,l} = \frac{\text{count of } k \to l \text{ transitions}}{\text{count of } k \to \text{anywhere transitions}}$$

 $e_k(b) = \dots$

pseudocounts?

If π hidden, then use EM: given π , estimate θ ; given θ estimate π . Viterbi Training given π , estimate θ ; given θ estimate π

Make initial estimates of parameters θ Find Viterbi path π for each training sequence Count transitions/emissions on those paths, getting new θ Repeat

Not rigorously optimizing desired likelihood, but still useful & commonly used. (Arguably good if you're doing Viterbi decoding.) **Baum-Welch Training** given θ , estimate π ensemble; then re-estimate θ

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

=
$$\frac{f_k(i \mid \theta) a_{k,l} e_l(x_{i+1}) b_l(i+1 \mid \theta)}{P(x \mid \theta)}$$

Estimated # of $k \rightarrow l$ 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



(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	AAAAAAAAAAAAAAA BBBBBBBBBBBBBBBBCCCCCCCC
HBA_HUMAN	VLSPADKTNVKAAWGKVGAHAGEYGAEALERMFLSFPTTKTYFPHF
HBB_HUMAN	VHLTPEEKSAVTALWGKVNVDEVGGEALGRLLVVYPWTORFFESF
MYG_PHYCA	VLSEGEWQLVLHVWAKVEADVAGHGQDILIRLFKSHPETLEKFDRF
GLB3_CHITP	DPVGILYAVFKADPSIMAKFTOF
GLB5_PETMA	PIVDTGSVAPLSAAEKTKIRSAWAPVYSTYETSGVDILVKFFTSTPAAQEFFPKF
LGB2_LUPLU	GALTESQAALVKSSWEEFNANIPKHTHRFFILVLEIAPAAKDLFS-F
GLB1_GLYDI	GLSAAQRQVIAATWKDIAGADNGAGVGKDCLIKFLSAHPQMAAVFG-F
Consensus	Ls vaWkv g.Lf.P. FF

Helix	DDDDDDEEEEEEEEEEEEEEEEEEE	FFFFFFFFFFFF
HBA_HUMAN	-DLSHGSAQVKGHGKKVADALTNAVAHVD	DMPNALSALSDLHAHKL-
HBB_HUMAN	GDLSTPDAVMGNPKVKAHGKKVLGAFSDGLAHLD	NLKGTFATLSELHCDKL-
MYG_PHYCA	KHLKTEAEMKASEDLKKHGVTVLTALGAILKKK-G	HHEAELKPLAQSHATKH-
GLB3_CHITP	AG-KDLESIKGTAPFETHANRIVGFFSKIIGELP	NIEADVNTFVASHKPRG-
GLB5_PETMA	KGLTTADQLKKSADVRWHAERIINAVNDAVASMDDTE	KMSMKLRDLSGKHAKSF-
LGB2_LUPLU	LK-GTSEVPQNNPELQAHAGKVFKLVYEAAIQLQVTGVV	VTDATLKNLGSVHVSKG-
GLB1_GLYDI	SGASDPGVAALGAKVLAQIGVAVSHLGDEG	KMVAQMKAVGVRHKGYGN
Consensus	. t vHg kv. a al d	.аl.1 н.

Helix	FFGG	GGGG	GGG	GGG	GGG	GGG	G	H	ннн	ннн	IHHH	HHH	ннн	HH	ннн	ннн	
HBA_HUMAN	-RVDPV	JNFK	LLSI	HCL	LVT	LAA	HLP.	AEFT	[PAV	HASI	DKF	LAS	VST\	LI	SKY	R	
HBB_HUMAN	-HVDPI	ENFR	LLGI	NVL.	VCV	LAH	HFG	KEFI	[PPV	QAA Y	ZQKV	VAG	VANA	ALA	HKY	H	
MYG_PHYCA	-KIPI	YLE	FIS	EAI	IHVI	LHS	RHP	GDF	GADA	QGAN	INKA	LEL	FRKI	DIA	AKY	KEL	GYOG
GLB3_CHITP	VTHI	DQLN	NFR	AGF	VSYI	мка	HT-	-DFA	A-GA	EAAV	GAT	LDT	FFGN	4IF	SKM		
GLB5_PETMA	-QVDP(QYFK	VLA	AVI	ADT	VAA	G			DAGE	FEKL	MSM	ICII	LLR	SAY		
LGB2_LUPLU	VADA	AHFP	VVKI	EAI	LKT:	IKE	VVG.	AKWS	SEEL	NSAV	TIA	YDE	LAI	VIK	KEM	NDA	A
GLB1_GLYDI	KHIKAÇ	QYFE	PLG	ASL	LSAI	MEH	RIG	GKMN	IAAA	KDAV	IAAA	YAD	ISGA	AL1	SGL	QS	
Consensus	v.	f	1 .					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?



Figure 5.2 The transition structure of a profile HMM.

- M_j: Match states (20 emission probabilities)
- I: Insert states (Background emission probabilities)
- Dj: 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

next slides

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) $e_i(a) = \frac{C_{i,a} + A \cdot q_a}{\sum_a C_{i,a} + A}, \quad A \sim 20, \ q_a = \text{ background}$ (~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.

The Bio Interlude: Chromatin Codes & some DNA binding experiments

Chromatin



50 nm









Histone Codes

	N-term	inal tail		
	910 14	18	23	28
CP.	Ac			
	Ac			
(Me			
	P			P
	P Ac			
	P Ac		Ac	Me
Ac	Ac			_
5 A	c 12	Ac		
8	}	16		-

modification state	"meaning"
unmodified	gene silencing?
acetylated	gene expression
acetylated	histone deposition
methylated	gene silencing/ heterochromatin
phosphorylated	mitosis/meiosis
phosphorylated/ acetylated	gene expression
higher-order combinations	?
unmodified	gene silencing?
acetylated	histone deposition
acetylated	gene expression



A genomic code for nucleosome positioning

Eran Segal, Yvonne Fondufe-Mittendorf, Lingyi Chen, AnnChristine Thastrom, Yair Field, Irene K. Moore, Ji-Ping Z. Wang and Jonathan Widom doi:10.1038/nature04979 (7/19/06)





Method: ~ "Ist order WMM" (as above) trained on 200 aligned nucleosome binding seqs; alt: MEME-like EM algorithm Experimental approaches to learning DNA binding proteins & their targets

Gel Mobility Shift Assay



Chromatin Immuno-Precipitation



LYSE CELLS

BREAK DNA INTO SMALL (~ 300 NUCLEOTIDE) FRAGMENTS

