

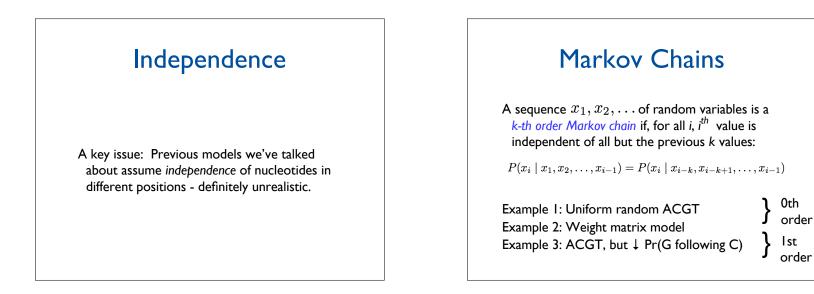
Markov & Hidden Markov Models

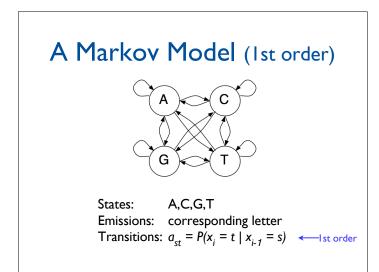
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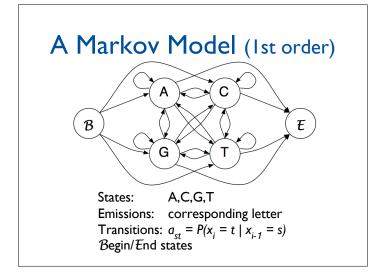
Eddy, "What is a hidden Markov model?" Nature Biotechnology, 22, #10 (2004) 1315-6.

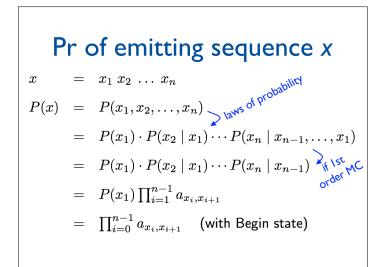
Durbin, Eddy, Krogh and Mitchison, "Biological Sequence Analysis", Cambridge, 1998

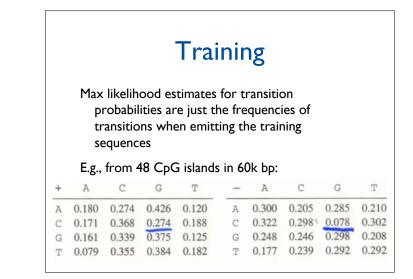
Rabiner, "A Tutorial on Hidden Markov Models and Selected Application in Speech Recognition," Proceedings of the IEEE, v 77 #2,Feb 1989, 257-286

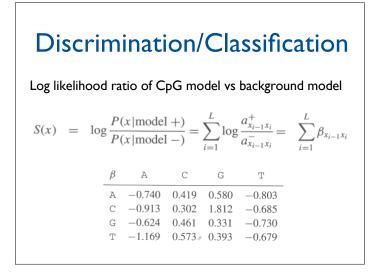


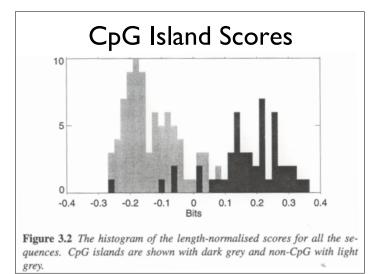


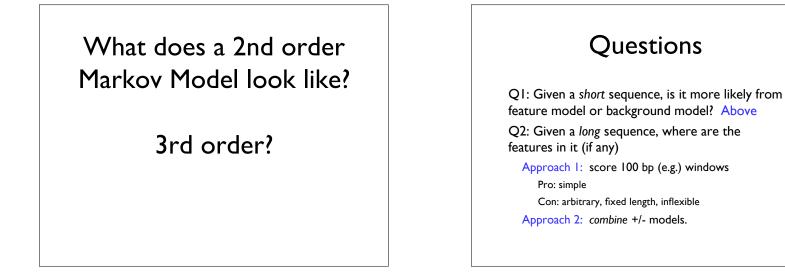


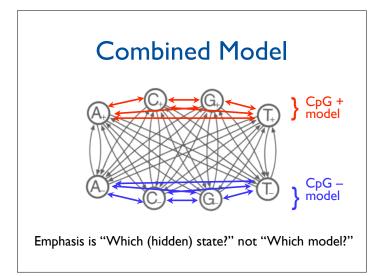






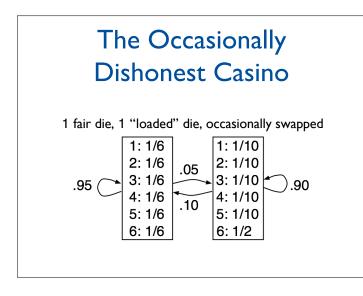


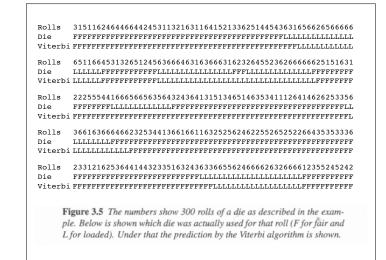




Hidden Markov Models (HMMs)

States:	$1,2,3,\ldots$
Paths:	sequences of states $\pi = (\pi_1, \pi_2, \ldots)$
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

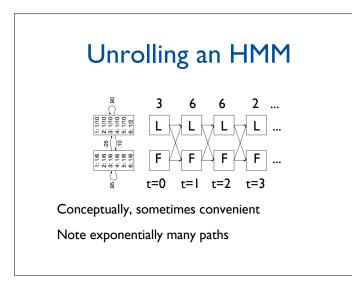


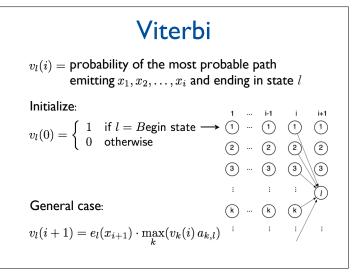


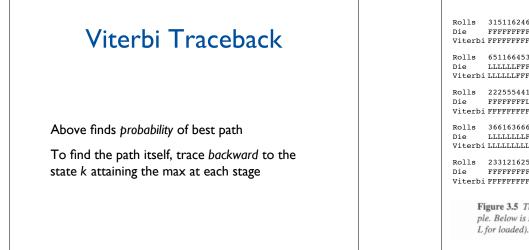
Inferring hidden stuff Joint probability of a given path π & emission sequence x: $P(x, \pi) = a_{0,\pi_1} \prod_{i=1}^{n} e_{\pi_i}(x_i) \cdot a_{\pi_i,\pi_{i+1}}$ Most π is hidden; what to do? Some alternatives: Most probable single path $\pi^* = \arg \max_{\pi} P(x, \pi)$ Sequence of most probable states $\hat{\pi}_i = \arg \max_k P(\pi_i = k \mid x)$

The Viterbi Algorithm: The most probable path

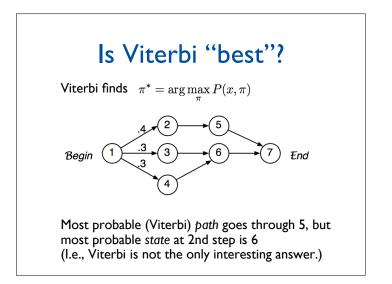
Viterbi finds: $\pi^* = \arg \max_{\pi} P(x, \pi)$ Possibly there are 10⁹⁹ paths of prob 10⁻⁹⁹ More commonly, one path (+ slight variants) dominate others. (If not, other approaches may be preferable.) Key problem: exponentially many paths π

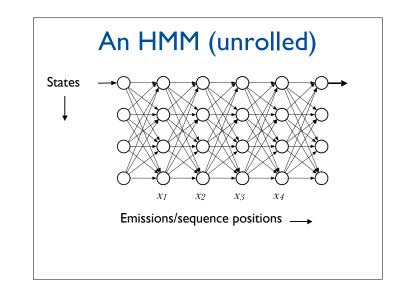


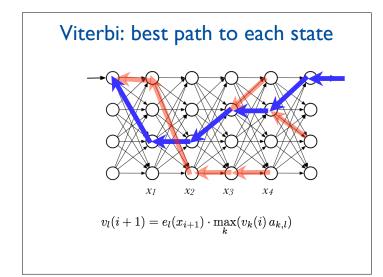


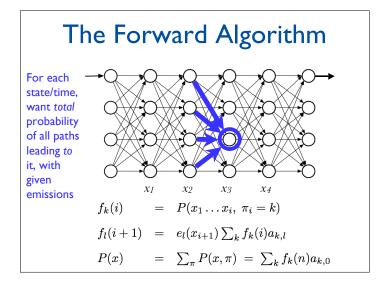


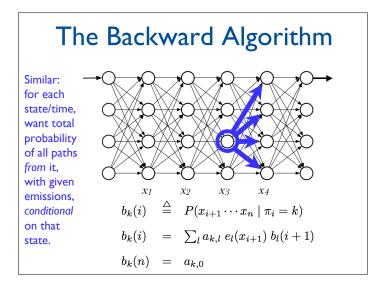
Rolls 315116246446644245311321631164152133625144543631656626566666 Rolls 651166453132651245636664631636663162326455236266666625151631 Rolls 222555441666566563564324364131513465146353411126414626253356 Rolls 366163666466232534413661661163252562462255265252266435353336 Rolls 2331216253644144323351632436336655624666662632666612355245242 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.











In state k at step i?

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

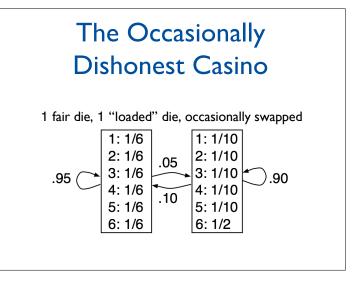
$$= P(x_1, \dots, x_i, \pi_i = k) \cdot P(x_{i+1}, \dots, x_n \mid x_1, \dots, x_i, \pi_i = k)$$

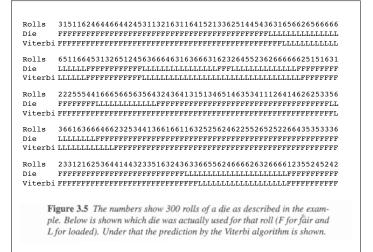
$$= P(x_1, \dots, x_i, \pi_i = k) \cdot P(x_{i+1}, \dots, x_n \mid \pi_i = k)$$

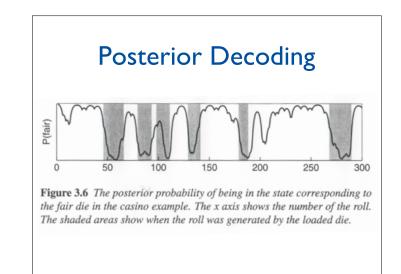
$$= f_k(i) \cdot b_k(i)$$

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

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! production for the sequence of states for the sequence of sequence of states for the sequence of sequence of sequence of states for the sequence of sequ







Posterior Decoding, II

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

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

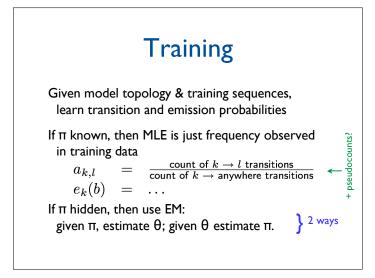
Alternative 2: given some function g(k) on states, what's its expectation. E.g., what's probability of "+" model in CpG HMM (g(k)=1 iff k is "+" state)?

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

CpG Islands again

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

Post-process:
46/48
67 false pos
46/48
83 false pos
Post-process: merge within
500; discard < 500

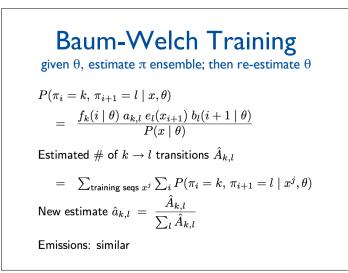


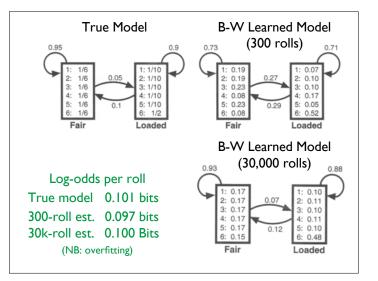
Viterbi Training

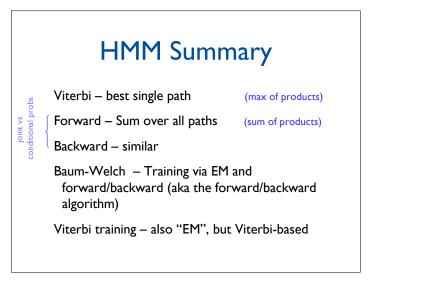
given π , estimate θ ; given θ estimate π

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.)







HMMs in Action: Pfam

Proteins fall into families, both across & within species

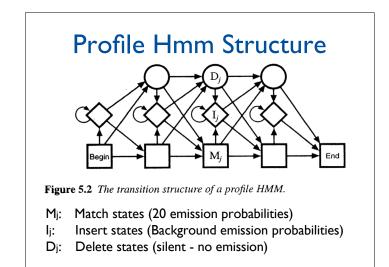
Ex: Globins, GPCRs, Zinc Fingers, Leucine zippers,...

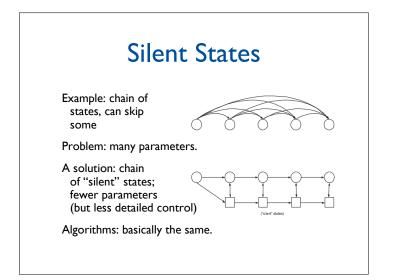
Identifying family very useful: suggests function, etc.

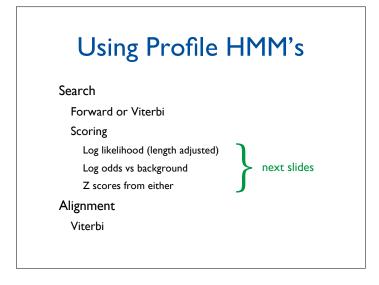
So, search & alignment are both important

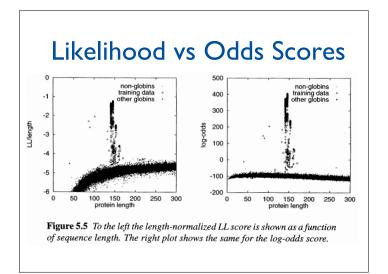
One very successful approach: profile HMMs

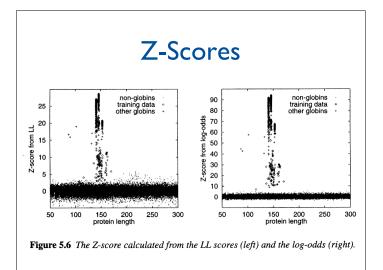
Helix HBA HUMAN -----VLSPADKTNVKAAWGKVGA--HAGEYGAEALERMFLSFPTTKTYFPHF HBB_HUMAN -----VHLTPEEKSAVTALWGKV----NVDEVGGEALGRLLVVYPWTORFFESF MYG_PHYCA ------USECEWQLVLHVWAKVEA--DVAGHQOLLIRLFKSHPETLEKFDRP GLB3_CHITP -----LSADQISTVQASFDKVKG-----DVGILYAVFKADPSIMAKFTOP GLB5_PETMA PIVDTGSVAPLSAAEKTKIRSAMAPVYS--TYETSGVDILVKFTSTPAAQEFPKF LGB2_LUPLU ------GALTESQAALVKSSWEEFNA--NIPKHTHRFFILVLEIAPAAKDLFS-F GLB1_GLYDI ------GLSAAQRQVIAATWKDIAGADNGAGVGKDCLIKFLSAHPQMAAVFG-F Consensus Ls.... v a W kv . . g . L.. f . P . DDDDDDDEEEEEEEEEEEEEEEEEE Helix FFFFFFFFFFFF HBA_HUMAN -DLS----HGSAQVKGHGKKVADALTNAVAHV--D--DMPNALSALSDLHAHKL-HBB_HUMAN GDLSTPDAVMGNPKVKAHGKKVLGAFSDGLAHL--D--NLKGTFATLSELHCDKL-MYG_PHYCA KHLKTEAEMKASEDLKKHCVTVLTALGAILKK----K-GHHEAELKPLAQSHATKH-GLB3_CHITP AG-KDLESIKGTAPFETHANRIVGFFSKIIGEL--P---NIEAEUKPTVASKKPRG-GLB5_PETMA KGLTTADQLKKSADVRWHAERIINAVNDAVASM--DDTEKMSMKIRDLSGKHAKSF-LGB2_LUPLU LK-GTSEVPQNNPELQAHAGKVFKLVYEAAIOLOVTGVVTDATLKNLGSVHVSKG-GLB1_GLYDI SG----AS---DPGVAALGAKVLAQIGVAVSHL--GDEGKMVAQMKAVGVRHKGYGN Consensus v...Hg kv. a a...l d . t . a l. l H FFGGGGGGGGGGGGGGGGGGGGGG Helix ннинниннинниннинниннин HBA_HUMAN -RVDPVNFKLLSHCLLVTLAAHLPAEFTPAVHASLDKFLASVSTVLTSKYR------HBB_HUMAN -HVDPENFRLLGNVLVCVLAHHFGKEFTPPVQAAYQKVVAGVANALAHKYH-----MYG_PHYCA -KIPIKYLEFISEAIIHVLHSRHPGDFGADAQGAMNKALELFRKDIAAKYKELGYQG GLB3_CHITP --VTHDQLNNFRAGFVSYMKAHT--DFA-GAEAAWGATLDTFFGMIFSKM------GLBS_LETIMA - VUIDQUNNERARGVSIRAAUT-DIR-VARAAWQARLDVIFYGMIFSKM------GLBS_LETIMA - VUPDQYFVULAAVIADTVAAG------DAGFEKLMSMICILLRSAY-----LGB2_LUPLU --VADAHFPVVKBAILKTIKEVVGAKWSEELNSAWTIAYDELAIVIKKEMNDAA---GLB1_GLVDI KHIKAQYFEJGASLLSAMEHRIGGKMNAAAKDAWAAAYADISGALISGLQS----Consensus v. f l f .aa. k. l 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?











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



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

