Baum-Welch and HMM applications

Analysis of Biological Sequences 140.638
Markov chains

3 states of weather: sunny, cloudy, rainy
Observed once a day at the same time

All transitions are possible, with some probability
Each state depends only on the previous state
Hidden Markov Models

<table>
<thead>
<tr>
<th>Weather yesterday</th>
<th>Weather today</th>
<th>Dog</th>
</tr>
</thead>
<tbody>
<tr>
<td>Sunny</td>
<td>Sunny</td>
<td>0.2</td>
</tr>
<tr>
<td>Cloudy</td>
<td>Cloudy</td>
<td>0.4</td>
</tr>
<tr>
<td>Rainy</td>
<td>Rainy</td>
<td>0.7</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Sun</th>
<th>in</th>
<th>out</th>
<th>porch</th>
</tr>
</thead>
<tbody>
<tr>
<td>0.2</td>
<td>0.7</td>
<td>0.1</td>
<td></td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Cloud</th>
<th>in</th>
<th>out</th>
<th>porch</th>
</tr>
</thead>
<tbody>
<tr>
<td>0.4</td>
<td>0.4</td>
<td>0.2</td>
<td></td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Rain</th>
<th>in</th>
<th>out</th>
<th>porch</th>
</tr>
</thead>
<tbody>
<tr>
<td>0.7</td>
<td>0.1</td>
<td>0.2</td>
<td></td>
</tr>
</tbody>
</table>

All we observe is the dog:

**IOOOIPIIIIOOOOOOPPIIIIIIIIPI**

What’s the underlying weather (the hidden states)?

How likely is this sequence, given our model of how the dog works?

What portion of the sequence was generated by each state?
Hidden Markov Models: the three questions

Evaluation
Given a HMM, M, and a sequence of observations, x
Find $P(x|M)$

Decoding
Given a HMM, M, and a sequence of observations, x
Find the sequence Q of hidden states that maximizes $P(x, Q|M)$

Learning
Given an unknown HMM, M, and a sequence of observations, x
Find parameters $\theta$ that maximize $P(x|\theta, M)$
$x$ are observations $\in A$, $q_1...q_n$ are hidden states $\in S$

$$\alpha(t, i) = p(x_1 x_2 \ldots x_t, q_t = S_i)$$

$$\beta(t, i) = p(x_T x_{T-1} \ldots x_t | q_t = S_i)$$

$$p(x, q_t = S_i | M) = \alpha(t, i) \beta(t, i)$$

$$p(x | M) = \sum_{i=1}^{N} \alpha(T, i)$$

$$p(x | M) = \sum_{i=1}^{N} \beta(1, i)$$
\[
\alpha(t, i) = p(x_1 x_2 \ldots x_t, q_t = S_i)
\]

\[
\beta(t, i) = p(x_T x_{T-1} \ldots x_t | q_t = S_i)
\]

\[
p(x, q_t = S_i | M) = \alpha(t, i) \beta(t, i)
\]
Baum-Welch expectation maximization algorithm

You have: observed data

You want: parameters of the HMM that generated that data

Problem: the calculation space is too big for exact calculation -> use heuristic method (even though it’s a partial solution it’s very useful!)

We are finding locally optimal parameters.
Baum-Welch expectation maximization algorithm

Assume: data come from some random process that we can fit to a HMM

Assumption #1: alphabet A and the number of states, N, are fixed. Transition, emission and initial distribution probabilities are all unknown.
Baum-Welch expectation maximization algorithm

Assumption #2: data are a set of observed sequences \( \{x^{(d)}\} \) each of which has a hidden state sequence \( Q^d \)

Assumption #3: we can set all parameters/probabilities to some initial values
   - Can choose from some uniform distribution
   - Can choose to incorporate some prior knowledge
   - Can just be random
   - Cannot be flat
Baum-Welch expectation maximization algorithm

\[
\alpha(t, i) = p(x_1 x_2 \ldots x_t, q_t = S_i)
\]

\[
\beta(t, i) = p(x_T x_{T-1} \ldots x_t | q_t = S_i)
\]

\[
p(x, q_t = S_i | M) = \alpha(t, i) \beta(t, i)
\]

first step: make up some probabilities.
need vector of initial values
emission matrix
transition matrix
Baum-Welch expectation maximization algorithm

testing and refining the probabilities:

\[
P(q_t = S_i, q_{t+1} = S_l | x, \theta) = \frac{\alpha(t, i)p_{il}b_l(x_{t+1}^d)\beta(t + 1, l)}{P(x)}
\]

\[x_1x_2x_3 \cdots x_tx_{t+1} \cdots x_{T-1}x_T\]

\[q_1q_2q_3 \cdots q_tq_{t+1} \cdots q_{T-1}q_T\]

\[\cdots S_iS_l\cdots\]
How to figure out the probability of a transition from hidden state $i$ to $l$:

1) postulate that transition at every single spot in every single observed sequence (separately)

2) see how those probabilities compare to the best probabilities for those observed sequences

3) use that ratio for the updated $p_{il}$ transition probability

Baum-Welch expectation maximization algorithm

testing and refining the probabilities: transition matrix

$$p'_{il} = \sum_d \frac{\sum_t \alpha^d(t, i)p_{il}b_l(x^d_{t+1})\beta^d(t+1, l)}{P(x^d)}$$
Baum-Welch expectation maximization algorithm

testing and refining the probabilities: emission matrix

\[
 b'_l(a) = \sum_d \frac{\sum_{t \mid x^d_t = a} \alpha^d(t, l) \beta^d(t, l)}{P(x^d)}
\]

Figure out the probability of an emission of symbol \( a \) from hidden state \( l \)

1) postulate that hidden state under every symbol \( a \) in every single observed sequence (separately)

2) see how those probabilities compare to the best probabilities for those observed sequences

3) use that ratio for the updated \( b'_l(a) \) transition probability
Baum-Welch expectation maximization algorithm

Then recalculate $P(x^d|M, \theta)$ for all observed data in the learning set (use Forward, Backward, or Forward/Backward to do this)

Rinse & repeat . . .

Successive iterations increase $P(\text{data})$ and we stop when the probability stops increasing significantly (usually measured as log-likelihood ratios).
Baum-Welch example

I observe dog #2 at noon every day. Sometimes he’s inside, sometimes he’s outside.

I guess that since he can’t open the door by himself (yet) that there is another factor, hidden from me, that determines his behavior.

Since I am lazy I will guess that there are only two hidden states.
Baum-Welch example

- guessing two hidden states. I need to invent a transition matrix and an emission matrix.

<table>
<thead>
<tr>
<th></th>
<th>S1</th>
<th>S2</th>
</tr>
</thead>
<tbody>
<tr>
<td>S1</td>
<td>0.5</td>
<td>0.5</td>
</tr>
<tr>
<td>S2</td>
<td>0.4</td>
<td>0.6</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th></th>
<th>in</th>
<th>out</th>
</tr>
</thead>
<tbody>
<tr>
<td>S1</td>
<td>0.2</td>
<td>0.8</td>
</tr>
<tr>
<td>S2</td>
<td>0.9</td>
<td>0.1</td>
</tr>
</tbody>
</table>

initial: \( p(S1) = 0.3, p(S2) = 0.7 \)
Baum-Welch example

one set of observations: II, II, II, II, IO, OO, OI, II, II

\[
\begin{array}{c|cc}
\text{yesterday} & \text{S1} & \text{S2} \\
\hline
\text{S1} & 0.5 & 0.5 \\
\text{S2} & 0.4 & 0.6 \\
\end{array}
\]

\[
\begin{array}{c|cc}
\text{today} & \text{in} & \text{out} \\
\hline
\text{S1} & 0.2 & 0.8 \\
\text{S2} & 0.9 & 0.1 \\
\end{array}
\]

initial: \( p(S1) = 0.3 \), \( p(S2) = 0.7 \)
Baum-Welch example

guess: if II came from S1•S2 the probability is

0.3 * 0.2 * 0.5 * 0.9 = 0.027

\[
\begin{array}{c|c|c}
    & S1 & S2 \\
\hline
\text{today} &  &  \\
\hline
\text{yesterday} & 0.5 & 0.5 \\
\hline
S1 & 0.5 & 0.5 \\
\hline
S2 & 0.4 & 0.6 \\
\hline
\end{array}
\]

\[
\begin{array}{c|c|c}
    & in & out \\
\hline
\text{S1} & 0.2 & 0.8 \\
\hline
\text{S2} & 0.9 & 0.1 \\
\hline
\end{array}
\]

initial: p(S1) = 0.3, p(S2) = 0.7
Baum-Welch example

estimating the transition matrix:

<table>
<thead>
<tr>
<th>Seq</th>
<th>P(Seq) if S1•S2</th>
<th>Best P(seq)</th>
</tr>
</thead>
<tbody>
<tr>
<td>II</td>
<td>0.027</td>
<td>0.3403 S2•S2</td>
</tr>
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<td>0.027</td>
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</tr>
<tr>
<td>II</td>
<td>0.027</td>
<td>0.3403 S2•S2</td>
</tr>
<tr>
<td>IO</td>
<td>0.003</td>
<td>0.2016 S2•S1</td>
</tr>
<tr>
<td>OO</td>
<td>0.012</td>
<td>0.096 S1•S1</td>
</tr>
<tr>
<td>OI</td>
<td>0.108</td>
<td>0.108 S1•S2</td>
</tr>
<tr>
<td>II</td>
<td>0.027</td>
<td>0.3403 S2•S2</td>
</tr>
<tr>
<td>II</td>
<td>0.027</td>
<td>0.3403 S2•S2</td>
</tr>
<tr>
<td>Total</td>
<td>0.285</td>
<td>2.4474</td>
</tr>
</tbody>
</table>

Our estimate for the S1->S2 transition probability is now 0.285/2.4474 = 0.116. Calculate the S2->S1, S2->S2, S1->S1 as well and normalize so they add up to 1 as needed, to update the transition matrix.
Baum-Welch example

estimating the emission matrix:

<table>
<thead>
<tr>
<th>Seq</th>
<th>Best P(Seq) if O came from S1</th>
<th>Best P(seq)</th>
</tr>
</thead>
<tbody>
<tr>
<td>IO</td>
<td>0.2016 ( (S2 \cdot S1) )</td>
<td>0.2016 ( (S2 \cdot S1) )</td>
</tr>
<tr>
<td>OO</td>
<td>0.096 ( (S1 \cdot S1) )</td>
<td>0.096 ( (S1 \cdot S1) )</td>
</tr>
<tr>
<td>OI</td>
<td>0.108 ( (S1 \cdot S2) )</td>
<td>0.108 ( (S1 \cdot S2) )</td>
</tr>
</tbody>
</table>
Baum-Welch example

estimating initial probabilities:

1. assume all sequences start with hidden state S1, calculate best probability
2. assume all sequences start with hidden state S2, calculate best probability
3. normalize to 1
Baum-Welch example

Now we have generated updated transition, emission, and initial probabilities. Repeat this method until those probabilities converge.

If you have guessed the wrong number of hidden states, it will be clear, though it’s a very bad strategy to go through a huge range of possible hidden states to find the best model – you will over-optimize.
\[ P(q_t = S_i, q_{t+1} = S_l|x, \theta) = \alpha(t, i) p_{il} b_l(x_{t+1}^d) \beta(t + 1, l) \]

\[ P(q_2 = C, q_3 = R|x, \theta) = \alpha(2, C) p_{CR} b_R(I) \beta(3, R) \]
\[ P(q_t = S_i, q_{t+1} = S_l | x, \theta) = \alpha(t, i)p_{il}b_l(x_{t+1}^d)\beta(t + 1, l) \]

\[ P(q_3 = C, q_4 = R | x, \theta) = \alpha(3, C)p_{CR}b_R(O)\beta(4, R) \]
\[ P(q_t = S_i, q_{t+1} = S_l | x, \theta) = \alpha(t, i) p_{iil} (x_{t+1}^{d}) \beta(t + 1, l) \]

\[ P(q_1 = C, q_2 = R | x, \theta) = \alpha(1, C) p_{CR} b_{R} (I) \beta(2, R) \]

\[ P(q_2 = C, q_3 = R | x, \theta) = \alpha(2, C) p_{CR} b_{R} (I) \beta(3, R) \]

\[ P(q_3 = C, q_4 = R | x, \theta) = \alpha(3, C) p_{CR} b_{R} (O) \beta(4, R) \]

\[ P(q_4 = C, q_5 = R | x, \theta) = \alpha(4, C) p_{CR} b_{R} (P) \beta(5, R) \]

\[ p'_{il} = \sum_{d} \frac{\sum_{t} \alpha^{d}(t, i) p_{iil} (x_{t+1}^{d}) \beta^{d}(t + 1, l)}{P(x^{d})} \]
\[
\alpha(t, i) = p(x_1 x_2 \ldots x_t, q_t = S_i)
\]

\[
\beta(t, i) = p(x_{T-t} x_{T-1} \ldots x_t | q_t = S_i)
\]

\[
p(x, q_t = S_i | M) = \alpha(t, i) \beta(t, i)
\]
\[ P(x, q_2 = R | M) = \alpha(2, R)\beta(2, R) \]
\[ P(x, q_3 = R|M) = \alpha(3, R)\beta(3, R) \]
\[ P(x, q_2 = R|M) = \alpha(2, R)\beta(2, R) \]

\[ P(x, q_3 = R|M) = \alpha(3, R)\beta(3, R) \]

\[ b'_l(a) = \sum_d \frac{\sum_{t|x_t^d = a} \alpha^d(t, l)\beta^d(t, l)}{P(x^d)} \]
Applications of HMMs

- Exon finding through orthology (Haussler)
- ECG signal analysis (beat segmentation and classification)
- Analysis of microarray data especially tiling arrays
- Sequence feature prediction using homology information
- Sequence alignments, pairwise and multiple
- Analyzing ChIP-chip on tiling arrays

note - most of these are implemented as Viterbi (decoding) questions
Finding genes

The first gene finders were for prokaryotes
  No introns
  Distinct and known signals
GLIMMER (1998, Salzberg et al.) was an early gene-finding program and was very successful
  Only for prokaryotes (first version)
  Tested on relatively short sequences
GENSCAN (1997)

- GENSCAN (Burge and Karlin) was a huge breakthrough in eukaryotic gene-finding, and is still used
- How is it different?
  - Assumes that the input sequence can have no genes, one gene, multiple genes, or parts of genes
  - Models all known aspects of a eukaryotic gene
  - Uses general 3-periodic inhomogeneous fifth-order Markov model of coding regions
  - Does not use specific models of protein structure or database homology
Maximal Dependence Decomposition

Need aligned set of several hundred signal sequences

Use conditional probabilities to capture the most significant dependencies between positions

Calculate $\chi^2$ for each pair of positions to detect dependencies
Next generation

Three types of de novo predictors

Single genome sequence (mostly HMMs)
Two aligned genomes
Multiple aligned genomes

\{ infer local rates & patterns of mutation

With good programs can expect 50-70% of the genes correctly predicted, in a compact genome
Next generation

Dual-genome predictors

• Assume that functional regions are more conserved
• SLAM (HMM) - uses joint probability for sequence alignment and gene structure to define types of alignments seen in coding vs noncoding sequence
• More powerful approaches use HMM and dynamic programming
• Problem: in closely related species most of the conserved sequences are noncoding
Next generation

Multi-genome predictors

- More genomes -> stronger evidence
- Hard to get enough species for a good alignment (translocations, deletions, inversions etc destroy alignments)
- Some use phylogenetic trees (phylo-HMMs)
HMM for copy number variation

Systematic prediction and validation of breakpoints associated with copy-number variants in the human genome

HMM for CNV
detecting pieces of immunoglobulin rearrangements

- infections, neoplasms can stimulate B cell development and antibody production

- antibody production & diversification involves rearranging V(D)J segments of genes

- given an immunoglobulin, what V,D,J segments did it come from?
SoDA2: a Hidden Markov Model approach for identification of immunoglobulin rearrangements

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CpG islands

the CG dinucleotide is extraordinarily underrepresented in vertebrate genomes (about 1/5 the expected frequency)
remaining CG dinucleotides cluster in “islands”
highly regulatory regions in eukaryotic genomes
overall human genome C+G content is ~42%; CpG island is ~65%
fate of cytosines in CpG context

cytosine deamination to uracil, recognized and repaired

methylated cytosine deamination to thymine, not recognized
fate of cytosines in CpG context

methylated cytosine deamination to thymine, not recognized, persists as a mutation

dis is a problem for a cell, as methylated cytosines are an important epigenetic mark!
CpG islands

200+ nucleotides long
G+C content > 50%
observed/expected CpG ratio > 0.6
Redefining CpG islands using hidden Markov models

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at high GC content, there are two populations of regions, by CpG rate

Fitting a 2-state HMM allows segmentation of DNA sequence into CpG islands and non-CpG islands

Fig. 4. Histogram of CpG rates in nonoverlapping genomic segments of length 256 bases, stratified by GC content