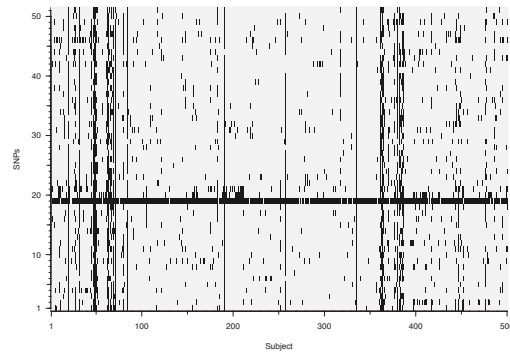# On Missing Data and Interactions in SNP Association Studies

Ingo Ruczinski

Department of Biostatistics, Johns Hopkins Bloomberg School of Public Health

Missing Data

Missing Data - Approaches

- The most common approach for dealing with missing data is to omit the observations that have missing records in the model's covariates. This approach can have several shortcomings, including:
  - $\longrightarrow$ Loss of power.
  - $\longrightarrow$ Bias in the parameter estimates.

  A good reference on this topic is Greenland and Finkle (1995).

- Some other used approaches are:
  - $\longrightarrow$ To impute a value from the marginal distribution of the covariate.
  - $\longrightarrow$ To create an extra level indicating *missingness*, if the covariate is a factor.

  These choices tend to be not so great either.

Reference:
Greenland S, Finkle WD (1995). A Critical Look at Methods for Handling Missing Covariates in Epidemiologic Regression Analyses. *American Journal of Epidemiology*, 142 (12): 1255-64.

Missing Data - Approaches

- Multiple imputation can be used to draw valid statistical inference from data with missing values when the data are missing at random (Little and Rubin 1987, Schafer 1997).

- $\rightarrow$ In essence, multiple imputation acknowledges the uncertainty due to missing data, instead of simply ignoring it: several complete data sets are generated, and the uncertainty in the model parameter estimates incorporates the standard errors of the parameter estimates as well as the variability between the parameter estimates from the replicate data sets.

- $\rightarrow$ While the hypothesis of missing at random cannot formally be tested, it is a lot less stringent than the requirement of missing completely at random, which is the underlying assumption made when observations are omitted.

References:
- Little RJ, Rubin DB (1987). Statistical Analysis with Missing Data. *John Wiley Sons*, New York.
- Schafer JL (1997). Analysis of Incomplete Multivariate Data. *Chapman & Hall*.

Not Missing at Random

Method	Confidence Threshold	Overall Call Rate	Hom Call Rate	Het Call Rate
DM	0.26	**94.16%**	97.24%	86.32%
DM	0.33	**95.96%**	98.24%	90.16%
BRLMM	0.3	**97.40%**	97.40%	97.75%
BRLMM	0.4	**98.27%**	98.30%	98.48%
BRLMM	0.5	**98.79%**	98.82%	98.93%
BRLMM	0.6	**99.15%**	99.18%	99.25%
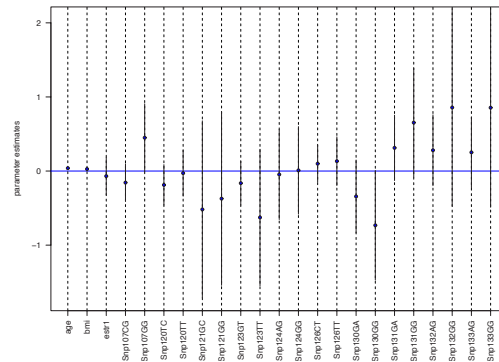
From the "white paper", http://www.affymetrix.com/support/technical/product_updates/brlmm_algorithm.affx

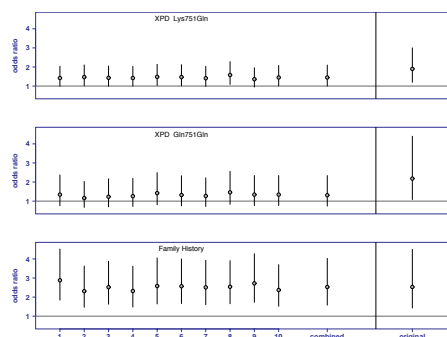## Multiple Imputation

Multiple Imputation
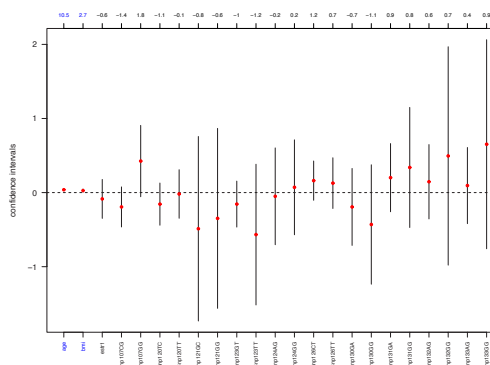

Multiple Imputation
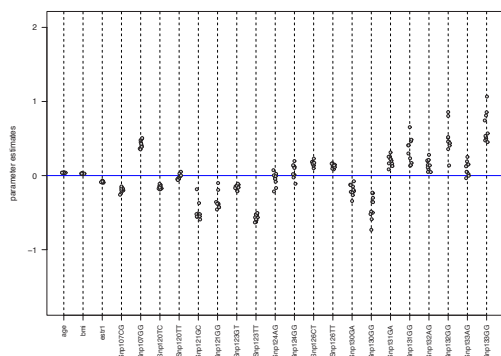
Example 1

	Number of Pairs	Odds Ratio	Confidence Interval
		XPD Lys751Gln	
original data set	202	1.90	(1.20 – 3.00)
multiple imputations	321	1.45	(1.00 – 2.10)
		XPD Gln751Gln	
original data set	202	2.18	(1.08 – 4.40)
multiple imputations	321	1.31	(0.74 – 2.34)
		Positive Family History	
original data set	202	2.53	(1.43 – 4.50)
multiple imputations	321	2.53	(1.58 – 4.03)

Example 1

	Family History not complete				Family History complete			
	AA	AC	CC	na	AA	AC	CC	na
				raw numbers				
case	43	54	5	5	61	121	25	7
control	35	57	12	3	90	102	22	0
				percentages				
case	40.2	50.5	4.7	4.7	28.5	56.5	11.7	3.3
control	32.7	53.3	11.2	2.8	42.1	47.7	10.3	0.0

Reference:
Brewster AM, Jorgensen TJ, Ruczinski I, Huang HY, Hoffman S, Thuita L, Newschaffer C, Lunn RM, Bell D, Helzlsouer KJ (2006). Polymorphisms of the DNA Repair Genes XPD (Lys751Gln) and XRCC1 (Arg399Gln and Arg194Trp): Relationship to Breast Cancer Risk and Familial Predisposition to Breast Cancer. *Breast Cancer Research and Treatment*, 95(1): 73-80.

Example 1

The missing data were imputed using decision trees. In a minute . . .
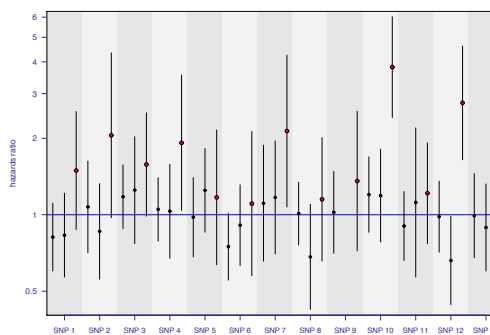
Example 2

Unpublished data.

Multiple Imputation

We looked into two approaches:

1. Haplotype-based imputation

   → The idea here is to reconstruct the haplotypes (for example via the EM algorithm), and impute the missing values from the estimated haplotype frequencies.

2. Tree-based imputation

   → The idea here is to use decision trees to impute the genotype data, borrowing information from neighboring SNPs and other variables.

Reference:
Dai J, Ruczinski I, LeBlanc M, Kooperberg C (2006). A Comparison of Haplotype-based and Tree-based SNP Imputation in Association Studies. *Genetic Epidemiology*, (in press).

Tree-based Imputation

- For each individual i, let $\mathbf{M}_i = (M_{i1}, M_{i2}, \ldots, M_{ip})$ be the vector of p variables consisting of the covariates $\mathbf{X}_i = (x_{i1}, \ldots, x_{ir})$ and the unphased SNP data $\mathbf{G}_i = (g_{i1}, \ldots, g_{ik})$ which have missing entries ($1 \le p \le r + k$).

- Let $\mathbf{C}_i$ be the vector of the remaining covariates and unphased SNP data for which all data are available. We assume that the outcome $\mathbf{D}_i$ is always observed.

- The joint probability distribution of the missing data for individual i given the observed data, $\Pr(M_{i1}, M_{i2}, \ldots, M_{ip} | \mathbf{C}_i, \mathbf{D}_i)$, is difficult to get. An obvious problem is that the sets of missing data $\mathbf{M}_i$ and complete data $\mathbf{C}_i$, respectively, are different for each individual i.

- Instead of modeling the joint distribution, we use the Gibbs sampler, a Markov chain Monte Carlo technique that uses conditional (low-dimensional) distributions to draw samples from a high-dimensional distribution.

Tree-based Imputation

Specifically, we consider iteratively sampling from the following sequence of the full conditional distributions in the $(n + 1)^{\text{th}}$ iteration:

$$M_1^{(n+1)} \sim \Pr(M_1 | M_2^{(n)}, M_3^{(n)}, \ldots, M_p^{(n)}, \mathbf{C}, \mathbf{D})$$
$$M_2^{(n+1)} \sim \Pr(M_2 | M_1^{(n+1)}, M_3^{(n)}, \ldots, M_p^{(n)}, \mathbf{C}, \mathbf{D})$$
$$\vdots$$
$$M_p^{(n+1)} \sim \Pr(M_p | M_1^{(n+1)}, M_2^{(n+1)}, \ldots, M_{p-1}^{(n+1)}, \mathbf{C}, \mathbf{D}).$$

where each full conditional distribution is modeled by CART.

→ A convenient property of surrogate splits in CART is that we do not have to guess the initial values of the missing data in $\mathbf{M}$. As a result only a very short burn-in of the above sampler is required.
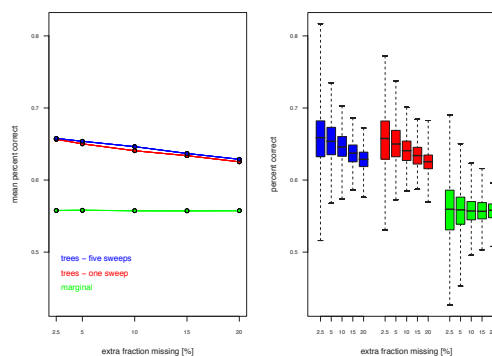
Simulation 1

Simulation 2

Mean imputation errors in the simulated data of four SNPs on the PGR gene for four imputation approaches:

|		10% missing data			20% missing data			
Approach	SNP1	SNP2	SNP3	SNP4	SNP1	SNP2	SNP3	SNP4
$\beta = 0$								
Naive	0.625	0.596	0.568	0.449	0.625	0.595	0.567	0.449
EM	0.412	0.390	0.243	0.379	0.427	0.407	0.271	0.385
WEM	0.412	0.390	0.243	0.379	0.427	0.406	0.271	0.385
Tree	0.440	0.397	0.260	0.399	0.461	0.411	0.292	0.415
$\beta = 1$								
Naive	0.627	0.589	0.560	0.441	0.627	0.589	0.560	0.441
EM	0.433	0.383	0.245	0.369	0.448	0.399	0.273	0.375
WEM	0.415	0.381	0.241	0.369	0.431	0.396	0.269	0.375
Tree	0.449	0.389	0.263	0.389	0.471	0.407	0.296	0.403
$\beta = 2$								
Naive	0.628	0.587	0.557	0.438	0.627	0.588	0.557	0.438
EM	0.443	0.380	0.246	0.365	0.457	0.397	0.273	0.371
WEM	0.386	0.375	0.233	0.363	0.402	0.391	0.257	0.370
Tree	0.422	0.388	0.262	0.385	0.443	0.398	0.292	0.399

Motivation

"Current methods for analyzing complex traits include analyzing and localizing disease loci one at a time. However, complex traits can be caused by the interaction of many loci, each with varying effect."

"... patterns of interactions between several loci, for example, disease phenotype caused by locus A and locus B, or A but not B, or A and (B or C), clearly make identification of the involved loci more difficult. While the simultaneous analysis of every single two-way pair of markers can be feasible, it becomes overwhelmingly computationally burdensome to analyze all 3-way, 4-way to N-way 'and' patterns, 'or' patterns, and combinations of loci."

Reference:
Lucek PR, Ott J (1997). Neural network analysis of complex traits. *Genetic Epidemiology*, 14(6): 1101-6.

Double Penetrance Model
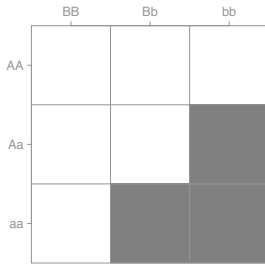
$$(SNPaa \wedge SNPBB^c) \vee (SNPbb \wedge SNPAA^c)$$

Logic Regression

- $X_1, \ldots, X_k$ are 0/1 (False/True) predictors.
- Y is a response variable.
- Fit a model

$$g(E(Y)) = b_0 + \sum_{j=1}^{t} b_j \cdot L_j,$$

  where L_j is a Boolean combination of the covariates, e.g. $L_j = (X_1 \vee X_2) \wedge X_4^c$.
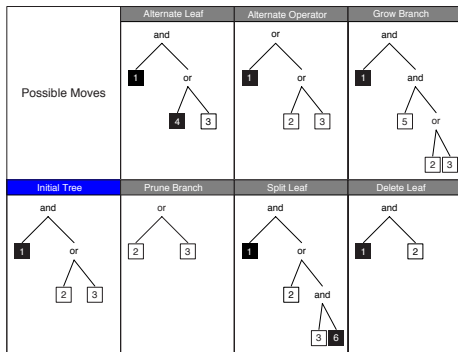- Determine the logic terms L_j and estimate the b_j simultaneously.

- SNPs are coded as dominant and recessive:

SNP X	X.R	X.D
AA	0	0
AT	0	1
TT	1	1

Reference:
Ruczinski I, Kooperberg C, LeBlanc M (2003). Logic Regression. *Journal of Computational and Graphical Statistics*, 12(3): 475-511.

## The Move Set for Logic Regression

Simulated Annealing for Logic Regression

We try to fit the model $g(E(Y)) = b_0 + \sum_{j=1}^{t} b_j \cdot L_j$.

- Select a scoring function (RSS, log-likelihood, . . .).
- Pick the maximum number of Logic Trees.
- Pick the maximum number of leaves in a tree.
- Initialize the model with $L_j = 0$ for all j.
- Carry out the Simulated Annealing Algorithm:
  → Propose a move.
  → Accept or reject the move, depending on the scores and the temperature.

Growing Logic Models
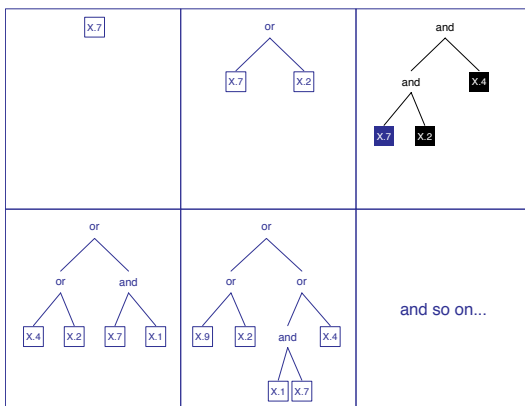
Model Selection

We implemented two flavors for the required model selection. Both approaches require a definition of model size.

- Cross-validation:
  This is most applicable when prediction is the main objective, i. e. not in SNP association studies.
- Permutation tests:
  This is a test for association, i. e. the preferred test in SNP association studies. The model size is chosen via a sequence of hypothesis tests.

Reference:
Ruczinski I, Kooperberg C, LeBlanc M (2003). Logic Regression. *Journal of Computational and Graphical Statistics*, 12(3): 475-511.

Multiple Models 1 : Monte Carlo LR

- Goal: identify all models and combinations of covariates that are potentially associated with the outcome.

- Use reversible jumps to implement an MCMC algorithm with priors on models and model size.

- The prior on model size does influence the total number of SNPs selected.

- The prior on model size has virtually no influence on the relative ordering of the SNPs or combinations thereof.

Reference:
Kooperberg C, Ruczinski I (2005). Identifying Interacting SNPs using Monte Carlo Logic Regression, *Genetic Epidemiol.*, 28(2): 157-70.

Multiple Models 2 : Metropolis-Hastings
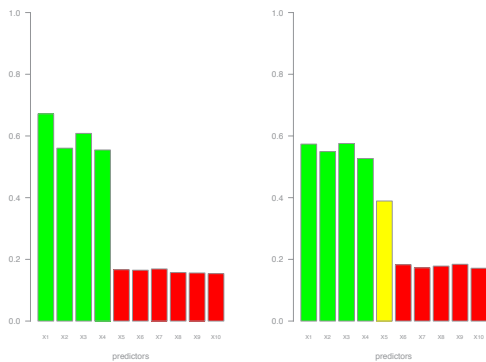

Multiple Models 2 : Metropolis-Hastings

Let γ_S be the score of a certain state S.

- We use the acceptance function

$$\alpha(\gamma_{old}, \gamma_{new}, t) = \min\{1, \exp([\gamma_{old} - \gamma_{new}]/t)\}$$

- If we keep the temperature constant, this defines a homogeneous Markov chain.

- We constructed the move set to be irreducible and aperiodic, therefore each homogeneous Markov chain has a limiting distribution $\pi_t(S)$.

- If we know the model size where the signal ends and the noise starts, we can read off the corresponding temperature from the diagnostic plot!
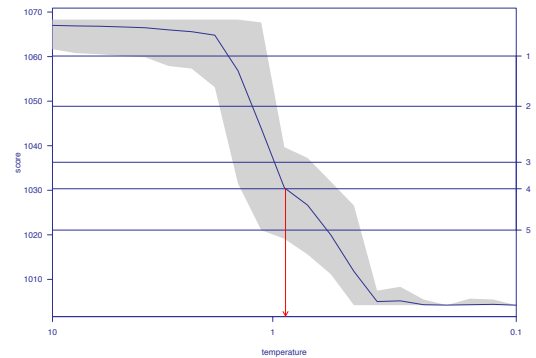
Multiple Models 2 : Metropolis-Hastings

Example: Simulate 10 binary predictors $X_1, \ldots, X_{10}$.

Let $\quad Y = 5 + 1 \times L(X_1, X_2, X_3, X_4) + \epsilon, \quad \epsilon \sim N(0,1)$.

Run a homogeneous Markov chain during "crunch time" for two separate cases:

Case 1   All X are independent.

Case 2   All X are independent, except X_4 (in the signal) and X_5 (not in the signal), which are heavily correlated.

Multiple Models 2 : Metropolis-Hastings

Multiple Models 2 : Metropolis-Hastings