Cluster analysis in DNA microarray experiments

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Outline

- Overview of clustering.
- Clustering gene expression data.
- Clustering methods
  - Partitioning methods.
  - Hierarchical methods.
- Estimating the number of clusters.
- Other topics
  - Inference.
  - Outliers.
  - Hybrid methods.
  - Bagged clustering.

Supervised vs unsupervised learning

Task. Assign objects to classes on the basis of measurements made on these objects.

Unsupervised learning. The classes are unknown a priori and need to be “discovered” from the data,
a.k.a. cluster analysis; class discovery; unsupervised pattern recognition.

Supervised learning. The classes are predefined and the task is to understand the basis for the classification from a set of labeled objects. This information is then used to classify future observations,
a.k.a. classification; discriminant analysis; class prediction; supervised pattern recognition.

Cluster analysis

Associated with each object is a set of $G$ measurements which form the feature vector, $X = (X_1, \ldots, X_G)$. The feature vector $X$ belongs to a feature space $\mathcal{X}$ (e.g. $\mathbb{R}^G$).

The task is to identify groups of similar objects on the basis of a set of feature vectors, $X_1 = x_1, \ldots, X_n = x_n$.

Clustering involves several distinct steps. First, a suitable distance between objects (based on the features) must be defined. Then, a clustering algorithm must be selected and applied to the observed data. The results of a clustering procedure can include both the number of clusters $K$ (if not prespecified) and a set of $n$ cluster labels $\in \{1, \ldots, K\}$ for the objects.
Cluster analysis

Clustering is probably a more difficult problem than classification. In general, all the issues that must be addressed for classification must also be addressed for clustering.

With clustering there is generally no a priori notion of which features are important.

Often the number of clusters is unknown as well.

Additionally, the goals can be quite vague: Find some interesting and important clusters in my data.

Most of the algorithms that are appealing are computationally too complex to have exact solutions. Approximate solutions are used instead and reproducibility becomes an issue.

Cluster analysis

Clustering algorithms fall into two broad categories, hierarchical methods and partitioning methods.

Hierarchical methods are either divisive or agglomerative. These methods provide a hierarchy of clusters, from the smallest, where all objects are in one cluster, through to the largest set, where each observation is in its own cluster.

Most methods used in practice are agglomerative hierarchical methods. In large part this is due to the fact that efficient exact algorithms exist for performing these calculations.

Partitioning methods usually require the specification of the number of clusters. Then, cluster centers must be determined and finally a mechanism for apportioning objects to the clusters.

Distance

The feature data are often transformed to an $n \times n$ distance or similarity matrix, $D = (d_{ij})$, between the $n$ objects.

One of the most important factors that determines which clusters will be found is the choice of distance between objects.

Once a distance measure between individual observations has been chosen, one must often also define a distance measure between clusters or groups of observations.

Different choices here can greatly affect the outcome.

More details in the lecture Distances and expression measures.

Gene expression data

Most efforts to date have involved clustering only the expression data collected on a number of different genes and samples.

However, there is likely to be a need for incorporating other data, such as sample level covariates into the algorithm.

For example, a common task is to determine whether or not gene expression data can reliably identify or classify different types of a disease. However, one might ask as well whether such data improve our ability to classify over already available sample level covariate data.
Gene expression data

Gene expression data on $G$ genes (features) for $n$ mRNA samples (observations)

$$X_{G \times n} = \begin{bmatrix}
  x_{11} & x_{12} & \ldots & x_{1n} \\
  x_{21} & x_{22} & \ldots & x_{2n} \\
  \vdots & \vdots & \ddots & \vdots \\
  x_{G1} & x_{G2} & \ldots & x_{Gn}
\end{bmatrix}$$

$X_{G \times n}$: mRNA samples

Genes

$x_{gi} = \text{expression measure for gene } g \text{ in mRNA sample } i$

An array of conormalized arrays.

Gene expression data

Features correspond to expression levels of different genes; classes correspond to, for e.g., tumor types (e.g. ALL, AML), clinical outcomes (survival, non survival), and are labeled by $\{1, 2, \ldots, K\}$.

Gene expression data on $G$ genes (features) for $n$ mRNA samples (observations)

$$x_i = (x_{i1}, x_{i2}, \ldots, x_{iG})$$

gene expression profile / feature vector for sample $i$

$$y_i = \text{response for sample } i, \quad i = 1, \ldots, n.$$  

Other covariates such as age, sex may also be important and could be included in the analysis. However, it is worth noting that the choice of distance should reflect the covariates being used (e.g. the Euclidean distance is generally not suitable for categorical variables).

Clustering gene expression data

Cluster genes (rows)

- to identify groups of co-regulated genes, e.g. using large numbers of yeast experiments;
- to identify spatial or temporal expression patterns;
- to reduce redundancy (cf. feature selection) in predictive models;
- for display purposes.

Transformations of the expression data matrix using linear modeling as in the lecture Microarray experimental design and analysis may be useful in this context:

$$\text{genes } \times \text{arrays} \implies \text{genes } \times \text{estimated effects}.$$

Clustering gene expression data

- One can cluster genes and/or samples (arrays).
- Clustering leads to readily interpretable figures.
- Clustering strengthens the signal when averages are taken within clusters of genes (Eisen et al., 1998).
- Clustering can be helpful for identifying gene expression patterns in time or space.
- Clustering is useful, perhaps essential, when seeking new subclasses of cell samples (tumors, etc).
Clustering gene expression data

Cluster samples or arrays (columns)
- to identify new classes of biological samples, e.g. new tumor classes, new cell types;
- to detect experimental artifacts;
- for display purposes.

Cluster both rows and columns at once.

Clustering gene expression data

Clustering can be gainfully employed in an exploratory manner. The clusters that obtain from clustering samples/arrays should be compared with different experimental conditions such as:
- batch or production order of the arrays;
- batch of reagents;
- technician;
- order.

Any relationships observed here should be considered as a potentially serious source of bias.

Tumor classification using gene expression data

A reliable and precise classification of tumors is essential for successful diagnosis and treatment of cancer.

Current methods for classifying human malignancies rely on a variety of morphological, clinical, and molecular variables.

In spite of recent progress, there are still uncertainties in diagnosis.

Also, it is likely that the existing classes are heterogeneous and comprise diseases which are molecularly distinct and follow different clinical courses.

Tumor classification using gene expression data

DNA microarrays may be used to characterize the molecular variations among tumors by monitoring gene expression profiles on a genomic scale.

This may lead to a finer and more reliable classification of tumors, and to the identification of marker genes that distinguish among these classes.

Eventual clinical implications include an improved ability to understand and predict cancer survival.
Tumor classification using gene expression data

There are three main types of statistical problems associated with tumor classification:

1. the identification of new tumor classes using gene expression profiles  **unsupervised learning**;
2. the classification of malignancies into known classes  **supervised learning**;
3. the identification of marker genes that characterize the different tumor classes  **feature selection**.

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Clustering gene expression data

Preliminary questions

- Which genes / arrays to use?
- Which transformation/standardization?
- Which distance function?
- Which clustering algorithm?

Answers will depend on the biological problem.

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Example: Row and column clustering

Figure 1: Alizadeh et al. (2000). Distinct types of diffuse large B cell lymphoma identified by gene expression profiling. *Nature*.

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Clustering gene expression data

Important questions (which are generic)

- How many clusters?
- How reliable are the clustering results?
  - Statistical inference: distributional properties of clustering results.
  - Assessing the strength/confidence of cluster assignments for individual observations;
  - Assessing cluster homogeneity.
Partitioning methods

- Partition the data into a prespecified number $K$ of mutually exclusive and exhaustive groups.
- Iteratively reallocate the observations to clusters until some criterion is met, e.g., minimize within-cluster sums of squares.
- Examples:
  - $k$ means; fuzzy $k$ means;
  - Partitioning Around Medoids (PAM) (Kaufman & Rousseeuw, 1990);
  - Self Organizing Maps (SOM) (Kohonen, 2001);

Partitioning around medoids

The goal is to find $K$ medoids, $M = (m_1, \ldots, m_K)$, which minimize the sum of the distances of the observations to their closest medoid, that is,

$$M^* = \arg\min_M \sum_i \min_k d(x_i, m_k).$$

PAM can be applied to general data types and tends to be more robust than $k$ means.

Silhouette plots

Rousseeuw (1987) suggested a graphical display, the silhouette plot, which can be used to: (i) select the number of clusters and (ii) assess how well individual observations are clustered.

The silhouette width of observation $i$ is defined as

$$sil_i = (b_i - a_i)/\max(a_i, b_i),$$

where $a_i$ denotes the average distance between $i$ and all other observations in the cluster to which $i$ belongs, and $b_i$ denotes the minimum average distance of $i$ to objects in other clusters.

Intuitively, objects with large silhouette width $sil_i$ are well clustered, those with small $sil_i$ tend to lie between clusters.
Silhouette plots

For a given number of clusters $K$, the overall average silhouette width for the clustering is simply the average of $sil_i$ over all observations $i$, $\bar{sil} = \frac{1}{n} \sum_i sil_i$.

Kaufman & Rousseeuw suggest estimating the number of clusters $K$ by that which gives the largest average silhouette width, $\bar{sil}$.

Note that silhouette widths may be computed for the results of any partitioning clustering algorithm.

PAMSIL


Replace PAM criteria function with average silhouette.

<table>
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<th>PAM</th>
<th>PAMSIL</th>
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<tbody>
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<td>[ - \sum_{m=1}^{M} d(x_i, m_k) ]</td>
<td>$\bar{sil} = \frac{1}{n} \sum_i sil_i$</td>
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<td>No</td>
</tr>
<tr>
<td>Outliers</td>
<td>Ignore</td>
<td>Identify</td>
</tr>
</tbody>
</table>

Hierarchical methods

- Hierarchical clustering methods produce a tree or dendrogram.
- They avoid specifying how many clusters are appropriate by providing a partition for each $K$. The partitions are obtained from cutting the tree at different levels.
- The tree can be built in two distinct ways
  - bottom up: agglomerative clustering
  - top down: divisive clustering.
Hierarchical methods

Hierarchical clustering dendrogram for ALL AML data

Figure 3: Golub et al. (1999) ALL AML data. Dendrogram for agglomerative hierarchical clustering.

Agglomerative methods

- Start with \( n \) mRNA sample (or \( G \) gene) clusters.
- At each step, merge the two closest clusters using a measure of between cluster distance which reflects the shape of the clusters.
- Between cluster distance measures:
  - Unweighted Pair Group Method with Arithmetic mean (UPGMA): average of pairwise distances;
  - Single link: minimum of pairwise distances;
  - Complete link: maximum of pairwise distances.

More details are given in the lecture *Distances and expression measures*.

Divisive methods

- Start with only one cluster.
- At each step, split clusters into two parts.
- Advantages: Obtain the main structure of the data, i.e., focus on upper levels of dendrogram.
- Disadvantages: Computational difficulties when considering all possible divisions into two groups.
- Examples
  - Self Organizing Tree Algorithm (SOTA) (Dopazo & Carazo, 1997);

Dendrograms

Dendrograms are often used to visualize the output of a hierarchical clustering.

However, they can be criticized on a number of grounds.

Good graphics reveal structure that might not be found by standard analytic methods.

Hierarchical clustering imposes structure, whether it is there or not. Dendrograms then reflect that imposed structure.

It will be important to determine whether the dendrogram is a reasonable reflection of the structure in the data.
Dendrograms

The **cophenetic distance** between two observations, $i$ and $j$, is defined to be the intergroup distance at which observations $i$ and $j$ are first put into the same cluster.

These distances have a great deal of structure, there are many ties and some other structure.

The extent to which the cophenetic distances reflect the true distances (as decided by our choice of metric) determines the usefulness of the dendrogram as a tool for visualization.

The agreement can be assessed by the **cophenetic correlation coefficient** which is simply the correlation between the true distances and the cophenetic distances.

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Estimating the number of clusters

- **Internal indices** statistics based on within- and between clusters matrices of sums of squares and cross products (30 methods reviewed in Milligan & Cooper (1985)). Estimate is the number of clusters $K$ which minimizes or maximizes one of these indices.
- **Average silhouette width.** (Kaufman & Rousseeuw, 1990).
- **Gap statistic.** (Tibshirani et al., 2001). Resampling method, for each $K$ compare an observed internal index to its expected value under a reference distribution and look for $K$ which maximizes the difference.

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Partitioning vs. hierarchical

- **Partitioning**
  - **Advantages:** Provides clusters that satisfy an optimality criterion (approximately).
  - **Disadvantages:** Need initial $K$, long computation time.

- **Hierarchical**
  - **Advantages:** Fast computation (for agglomerative clustering).
  - **Disadvantages:** Rigid, cannot correct later for erroneous decisions made earlier.

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Mean Silhouette Split – MSS. (Pollard & van der Laan, 2002).

Given $K$ clusters, consider each cluster $k = 1, \ldots, K$ separately

- Apply the clustering algorithm to the elements of cluster $k$.
- Choose the number of child clusters that maximizes the average silhouette width. Call this maximum the **split silhouette**, $SS_k$.

Define the **mean split silhouette** as a measure of average cluster heterogeneity.

\[
MSS(K) = \frac{1}{K} \sum_{k=1}^{K} SS_k.
\]

Choose the number of clusters $K$ which minimizes $MSS(K)$. 

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MSS
MSS

- Identifies finer structure in gene expression data. When clustering genes, existing criteria tend to identify global structure only.
- Provides a measure of cluster heterogeneity.
- Computationally easy.

Cleste

Cleste. (Dudoit & Fridyand 2001). Resampling method which estimates the number of clusters based on prediction accuracy.

- For each number of clusters \( k \), repeatedly randomly divide the original learning set into two non-overlapping sets, a learning set \( L^b \) and a test set \( T^b \), \( b = 1, \ldots, B \).
  - Apply the clustering algorithm to observations in the learning set \( L^b \).
  - Build a classifier using the class labels from the clustering.
  - Apply the classifier to the test set \( T^b \).
  - Compute a similarity score \( s_{k,b} \) comparing the test set class labels from prediction and clustering.

Inference


General framework for statistical inference in cluster analysis.

View clustering as a deterministic rule that can be applied to parameters (or estimates thereof) of the distribution of gene expression measures.

Parameters of interest include covariances between the expression measures of different genes.

The parametric bootstrap can be used to study distributional properties (bias, variance) of the clustering results.
Outliers

In classification it has often been found useful to define a class of outliers.

This does not seem to have been extended to clustering. However, outlier detection is an important issue since outliers can greatly affect the between cluster distances.

Simple tests for outliers, such as identifying observations that are responsible for a disproportionate amount of the within cluster sum of squares seems prudent.

Hybrid method – HOPACH

Hierarchical Ordered Partitioning And Collapsing Hybrid – HOPACH (van der Laan & Pollard, 2001)

• Apply a partitioning algorithm iteratively to produce a hierarchical tree of clusters.
• At each node, a cluster is partitioned into two or more smaller clusters. Splits are not restricted to be binary. E.g. choose K based on average silhouette.

Hybrid method – HOPACH

• Hierarchical. Can look at clusters at increasing levels of detail.
• Ordered. Ordering of the clusters and elements within clusters is data-adaptive and unique, performing better than other hierarchical algorithms. Clustering and ordering are based on the same distance function. The ordering of elements in any level can be used to reorder the data or distance matrices, and visualize the clustering structure.
• Partitioning. At each node, a cluster is split into two or more smaller clusters.
• Collapsing. Clusters can be collapsed at any level of the tree to join similar clusters and correct for errors made in the partitioning steps.
• Hybrid. Combines the strengths of both partitioning and hierarchical clustering methods.

Bagged clustering

Leisch (1999). Hybrid method combining partitioning and hierarchical methods. A partitioning method is applied to bootstrap learning sets and the resulting partitions are combined by performing hierarchical clustering of the cluster centers.

Dudoit & Fridlyand (2001). Apply a partitioning clustering method to bootstrap samples of the learning set. Combine the resulting partitions by (i) voting or (ii) the creation of a new distance matrix. Assess confidence in the clustering results using cluster votes.
R clustering software

- **class** package: Self Organizing Maps (SOM).
- **cluster** package:
  - AGglomerative NESting (agnes),
  - Clustering LARe Applications (clara),
  - Divisive ANALysis (diana),
  - Fuzzy Analysis (fanny),
  - MONothetic Analysis (mona),
  - Partitioning Around Medoids (pam).
- **e1071** package:
  - Fuzzy C means clustering (cmeans),
  - Bagged clustering (bclust),
- **mva** package:
  - Hierarchical clustering (hclust),
  - k means (kmeans).

Specialized summary, plot, and print methods for clustering results.

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