

# Stochastic Processes

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BMI 206

<http://docpollard.org/bmi206>

November 23, 2016

# Stochastic processes: random series

- Random variables  $X_t$  where  $t=1,2,3,\dots$
- Typically  $t$  indexes time, but in bioinformatics it is often position along a sequence.
- Examples of stochastic process models:
  - Poisson process (continuous time, count events)
    - ▶  $X_t$  is number of events in interval 0 to  $t$
    - ▶ Events in disjoint intervals are independent
  - Brownian motion (continuous time, position)
    - ▶  $X_t - X_s$  is displacement in interval  $s$  to  $t$
    - ▶ Displacements in disjoint intervals are independent and normally distributed
  - Markov process (discrete time)

# Markov Processes

# Markov processes: limited dependence

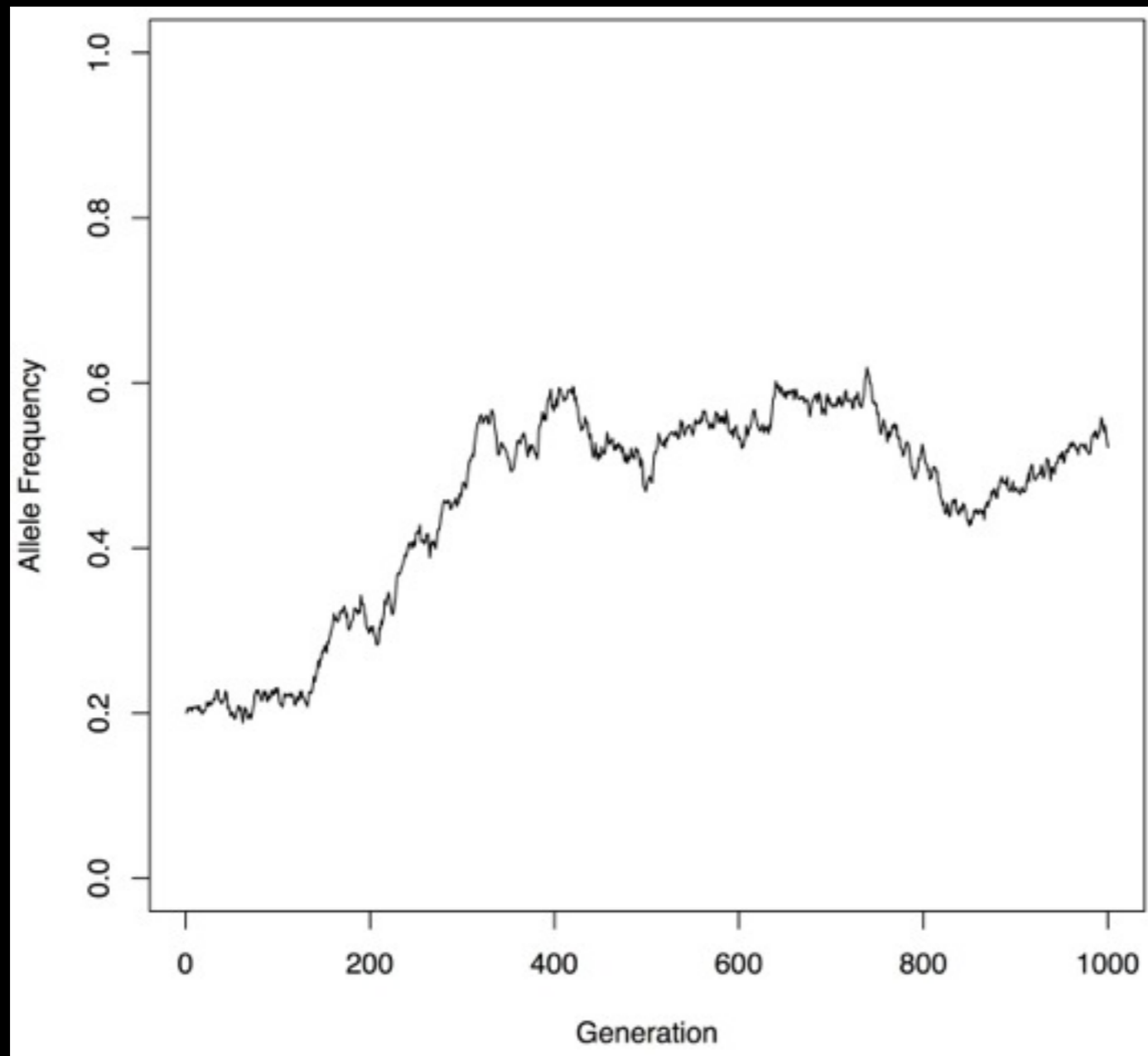
- Stochastic processes that transition through states
- Transition matrix parameterizes state changes
- Memoryless: Next step depends only on previous step(s) and not the whole history

$$P(X_{t+1} | X_1, X_2, \dots, X_t) = P(X_{t+1} | X_t) \quad \text{First order}$$

- Model of serial dependence:
  - Classic application: stock market
  - Markov chain monte carlo algorithms estimate using simulations with temporal dependence
  - Bioinformatics applications: dependence along a sequence or flow on a network

# Allele frequency over time

- Wright-Fisher model: Fixed population of  $2N$  chromosomes, binomial trials for next generation
- The number of derived alleles in generation  $t$  is  $X_t$

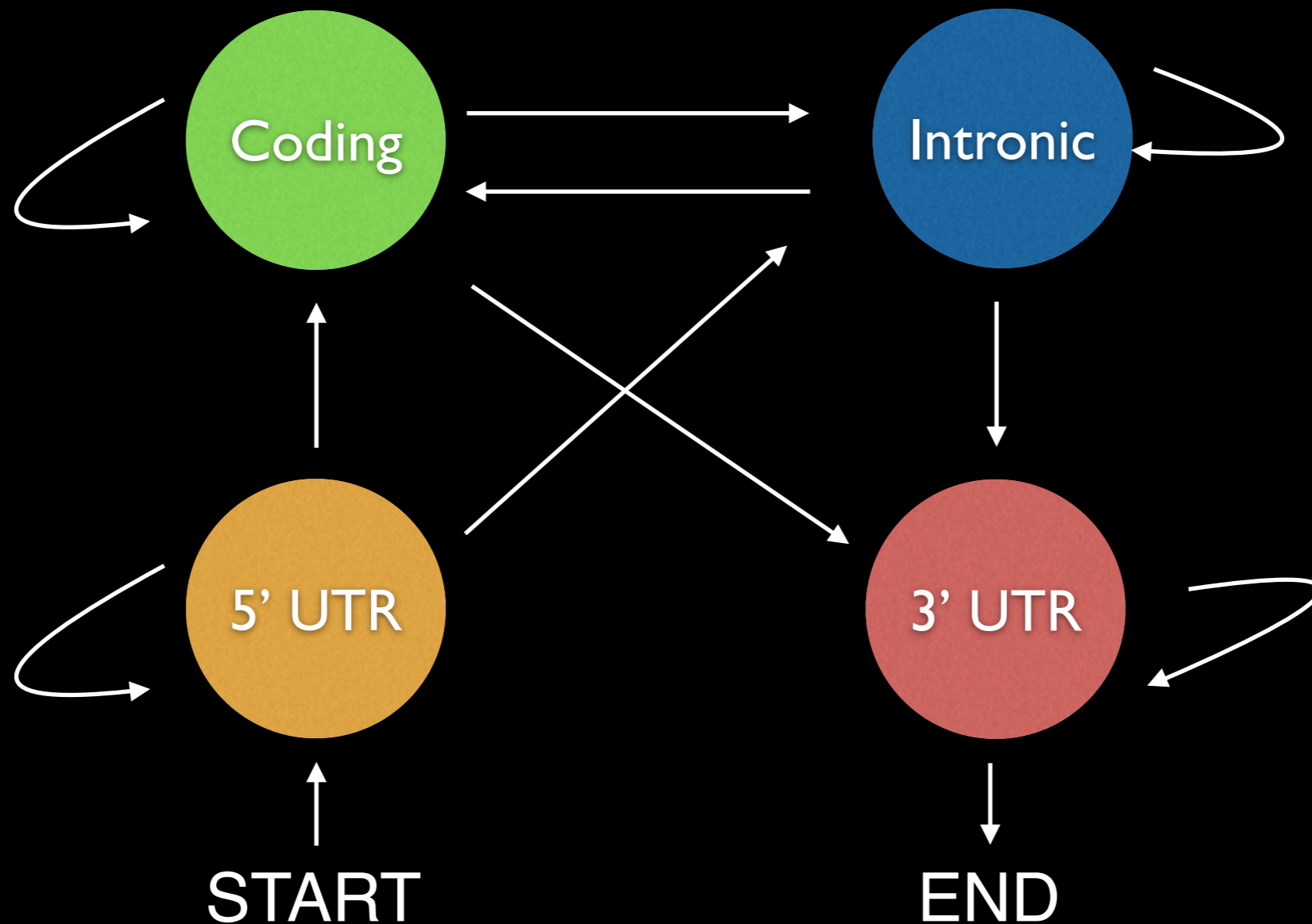


This is a  
Markov process

What are the states?

What is the  
transition matrix?

# Gene Annotation



- Model of probability of being in each state along a genic region of DNA. Step one nucleotide at a time.
- Each arrow is associated with a transition probability.

# OrthoMCL: Markov Clustering

Ortholog detection is a clustering problem.

## DISTANCE MATRIX:

1. All vs. all BLASTP of protein sequences
2. Reciprocal best hits within each genome are candidate paralog pairs
3. Reciprocal best hits between genomes are candidate ortholog pairs
4. Filter:  $E\text{-value} < 1e-5$ , % match length  $> 50\%$
5. Similarity = normalized  $-\log_{10}(\text{BLASTP } p\text{-value})$

# OrthoMCL: Markov Clustering

## MARKOV CLUSTERING:

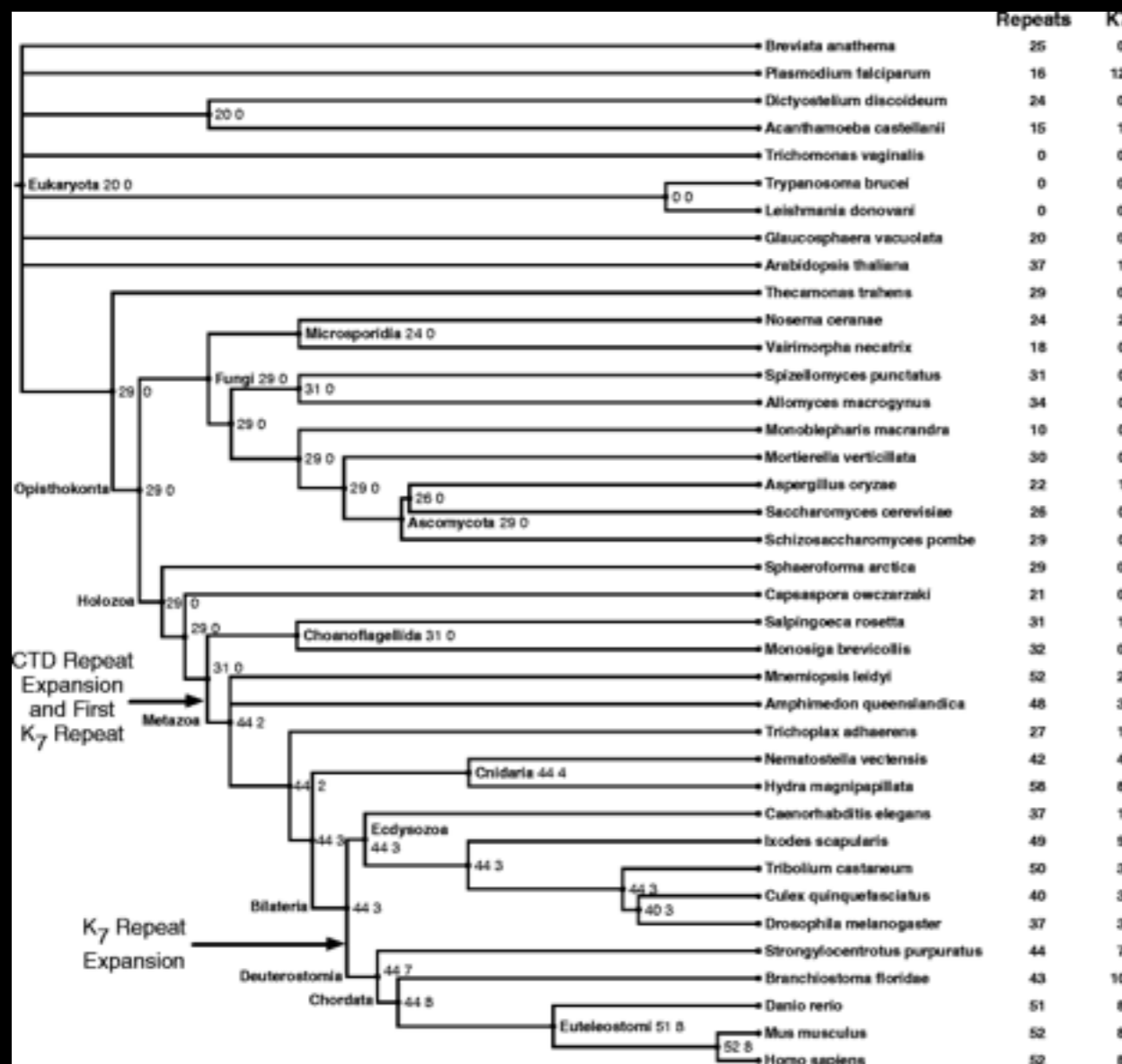
1. Protein similarity matrix is a weighted network.
2. Simulates random walks on the network graph.
3. Defines protein families as clusters of nodes that are frequently visited from each other, whereas nodes in different clusters are not.
4. Inflation is a tuning parameter that determines the length of the random walks.
5. Algorithm is just simple operations on the similarity matrix (expansion & inflation).



# Continuous Time Markov Models

# Birth-Death Processes

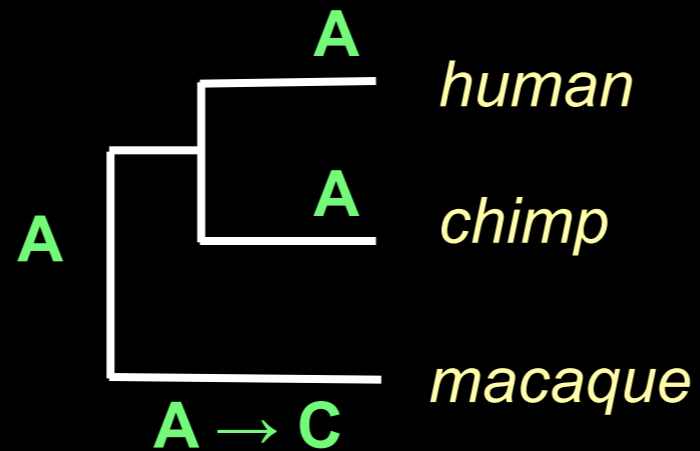
- Events are gains (births) and losses (deaths)
- A Poisson process where the probability of an event depends on the number of events that already occurred
- This makes it a continuous time Markov process



Example: gene family evolution by duplication and deletion

CAFE software package

# Modeling Molecular Evolution



$$Q = \begin{matrix} & \begin{matrix} A & C & G & T \end{matrix} \\ \begin{matrix} A \\ C \\ G \\ T \end{matrix} & \begin{bmatrix} -0.87 & 0.17 & 0.53 & 0.17 \\ 0.24 & -1.20 & 0.18 & 0.78 \\ 0.77 & 0.18 & -1.19 & 0.24 \\ 0.17 & 0.53 & 0.17 & -0.87 \end{bmatrix} \end{matrix}$$

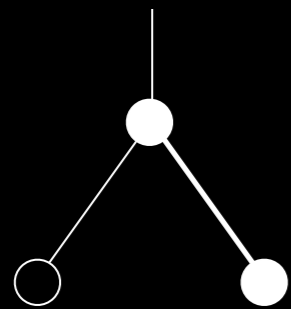
**Rate  
Matrix**

$$\pi = (\pi_A, \pi_C, \pi_G, \pi_T) = (0.3, 0.2, 0.2, 0.3)$$

**Equilibrium  
Frequencies**

# Continuous-Time Markov Models

- Substitutions follow a continuous-time **Markov model** along each branch.

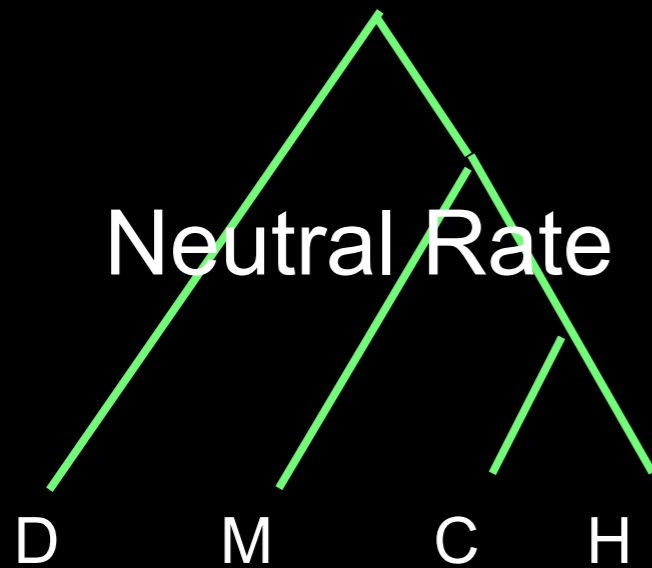


$$P_{\alpha\beta}(t) = [\exp(Qt)]_{\alpha\beta} =: \sum_n \frac{(Qt)^n}{n!}$$

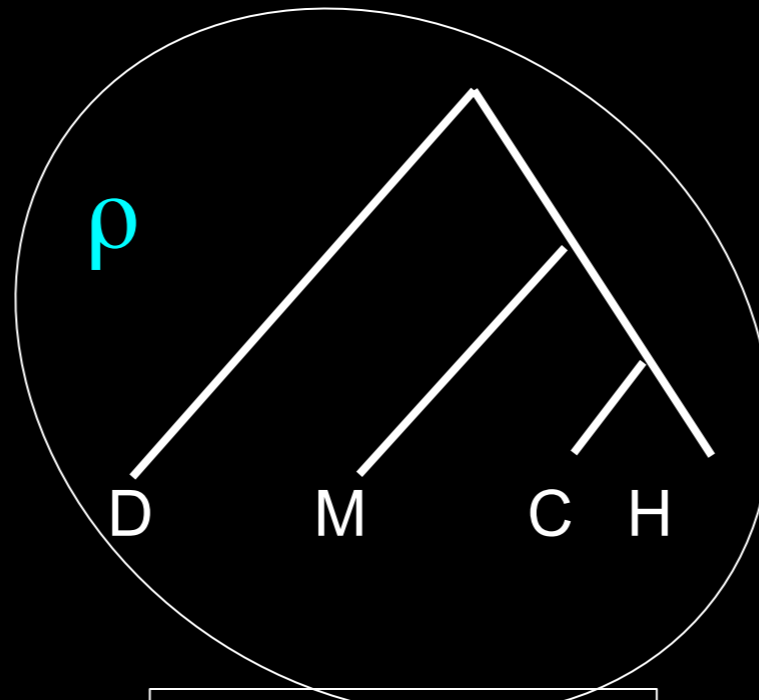
$$\langle \text{diag}(Q) | \pi \rangle = -1$$

- $P(t)$  is the probability of a change in time  $t$ .
- $Q$  is the instantaneous rate of change, typically scaled so that  $t = \text{subs/site}$ .

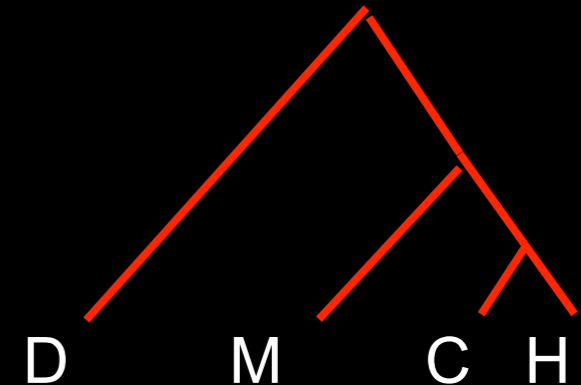
# Finding Fast and Slow Regions



Accelerated ( $\rho > 1$ )



Same rate ( $\rho = 1$ )



Decelerated ( $\rho < 1$ )

**phyloP**: Compare models with statistical tests (e.g., LRT)

$H_0: \rho = 1$

**CON**:  $\rho < 1$

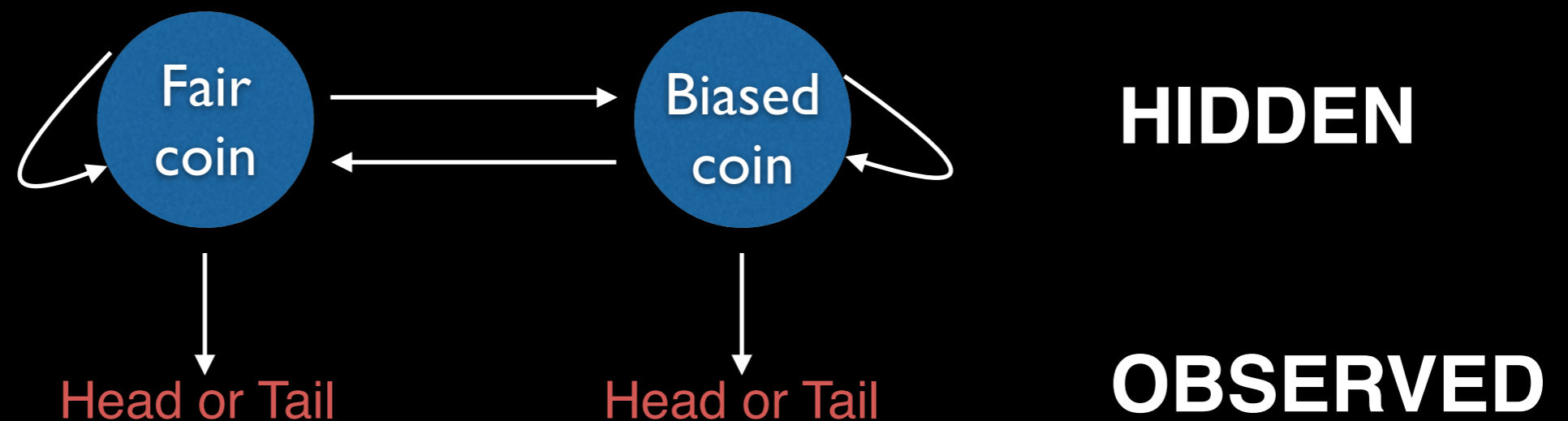
**ACC**:  $\rho > 1$

**PhastCons**: Use these models with HMMs to annotate conserved regions

# Hidden Markov Models

# Hidden Markov Models (HMMs)

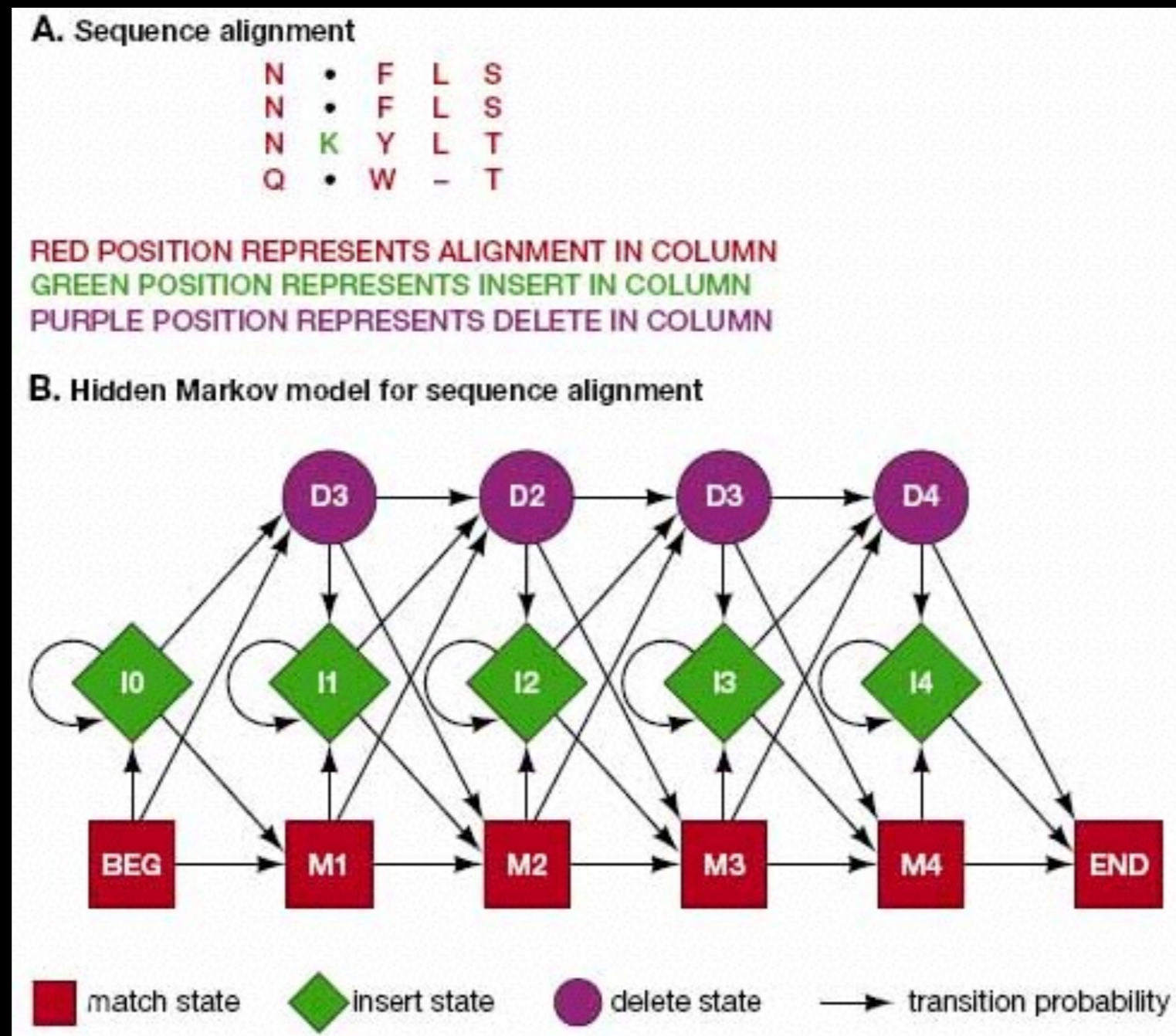
- States emit data with different probabilities
- Sequence of states is not observed
- Only observe the emitted data



- Parameters: transition matrix plus emission probabilities for each state
- Goal: Estimate model parameters and the hidden sequence of states

# Sequence alignment with profile HMMs

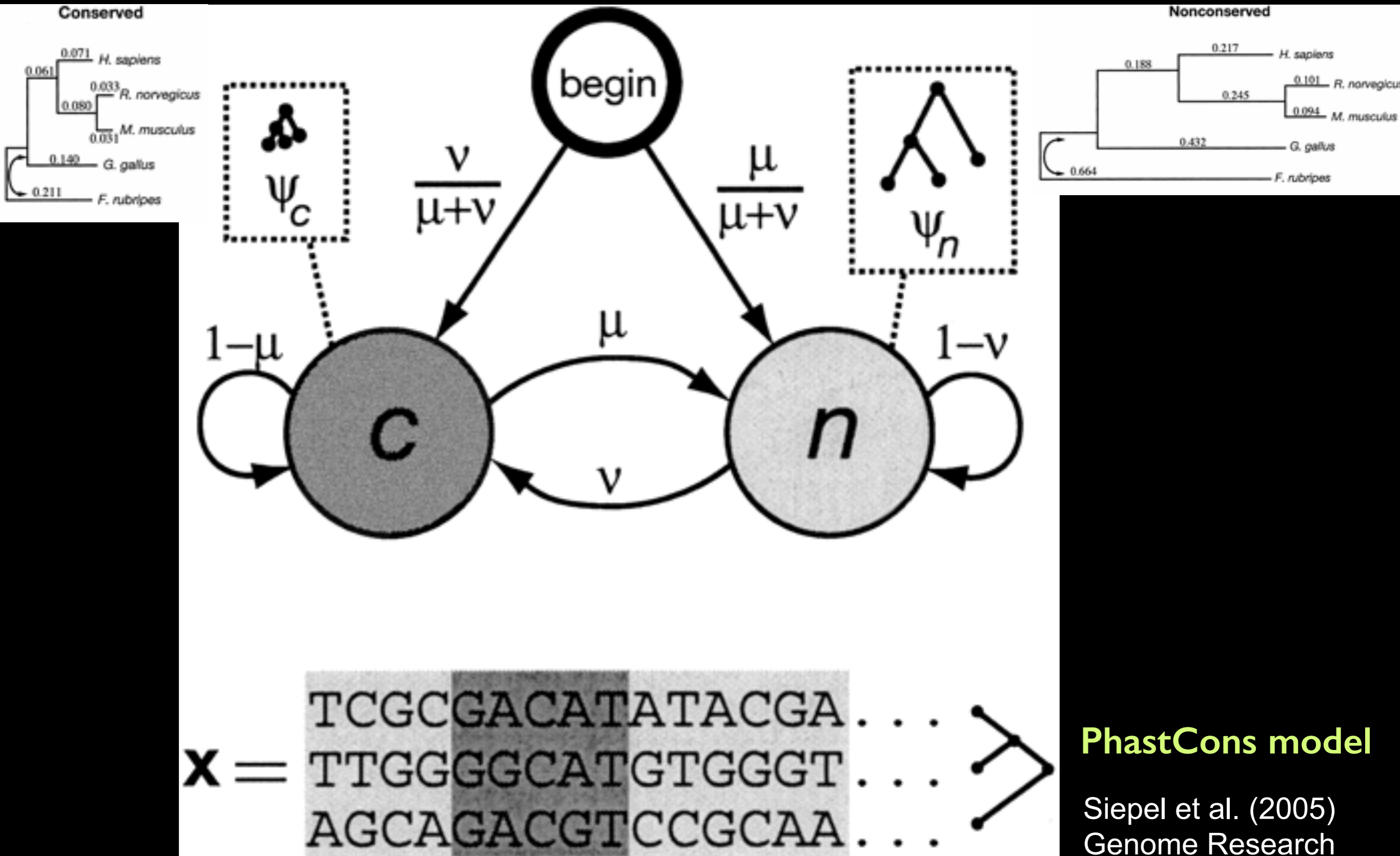
- Probabilistic models of **protein** family evolution
- Used for search, alignment, summary



Sean Eddy & colleagues  
Figure: David Mount



# Phylogenetic Hidden Markov Model



**PhastCons model**

Siepel et al. (2005)  
Genome Research

# Stochastic Context Free Grammars

# Stochastic Context Free Grammars

- RNA genes form 3D structures with pairs of nucleotides that are not next to each other in the sequence physically interacting.
- Chomsky and other computational linguists developed grammar theory.
- SCFGs enable the modeling of palindromes.
- Emit pairs of sequences from the inside out, e.g.,  
grammar:  $S \longrightarrow aSa \mid bSb \mid aa \mid bb$   
path:  $S, aSa, aSa, bSb, aa$   
produces the sequence:  $aabaabaa$
- Enables probabilistic models of RNA gene evolution

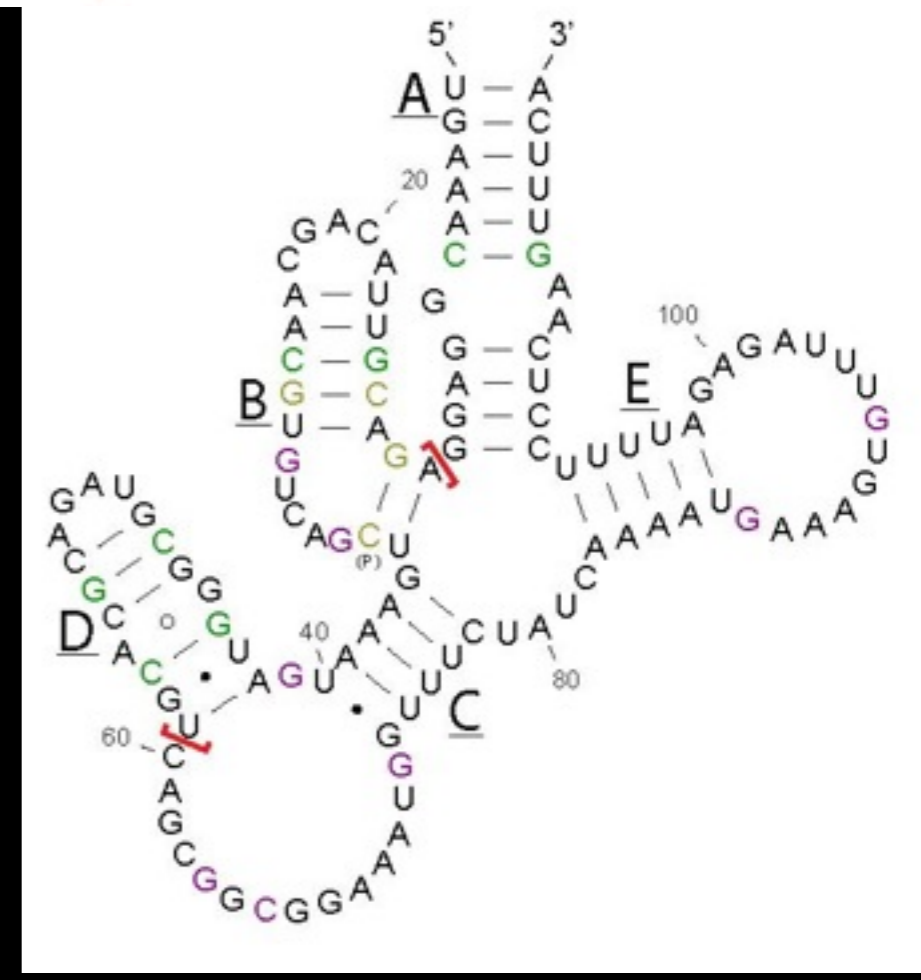
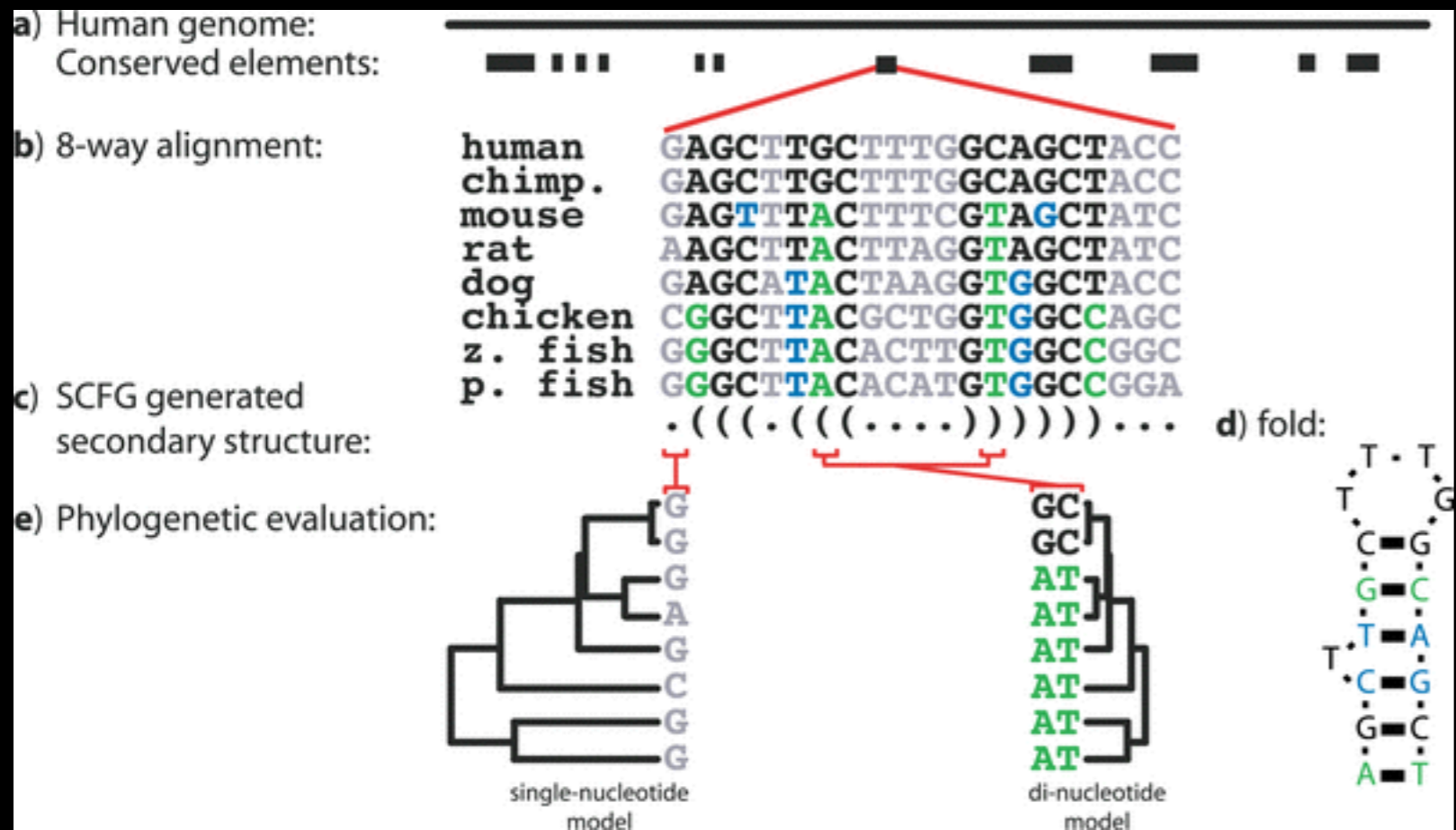
# EvoFold: RNA Gene Prediction

- Conserved stems
- Structure preserving substitutions
- Stochastic context free grammar

HARI

```

20      30      40      50
AGACGGTTACAGCAACCGTGTGTCAGCTGAAATGATGGGCGTAGACGCACGT
AGAAATTACAGCAATTTATCAACTGAAATTATAGGTGTAGACACATGT
AGAAATTACAGCAATTTATCAACTGAAATTATAGGTGTAGACACATGT
AGAAATTACAGCAATTTATCAACTGAAATTATAGGTGTAGACACATGT
AGAAATTACAGCAATTTATCAGCTGAAATTATAGGTGTAGACACATGT
AGAAATTACAGCAATTTATCAGCTGAAATTATAGGTGTAGACACATGT
AGAAATTACAGCAATTTATCAACTGAAATTATAGGTGTAGACACATGT
AGAAATTACAGCAATTTATCAACTGAAATTATAGGTGTAGACACATGT
AGAAATTACAGCAATTCATCAGCTGAAATTATAGGTGTAGACACATGT
ATAAATTACAGCAATTTATCAAATGAAATTATAGGTGTAGACACATGT
AGAAATTACAGCAATTTATCAACTGAAATTATAGGTGTAGACACATGT
AGAAATTACAGCAATTTATCAACTGAAATTATAGGTGTAGACACATGT
(((((((.....)))))).....)[[[[.(((.....)))]]]
lmnopqr      rqpon      ml      rstuvw      xwvutsr
    
```



**Additional Slides**

# What is a gene family?

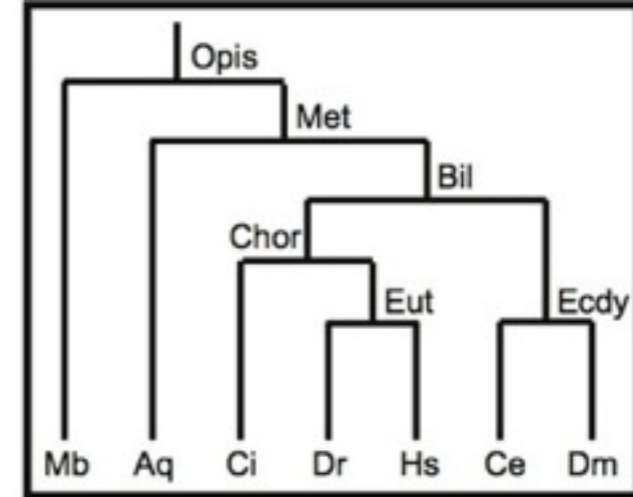
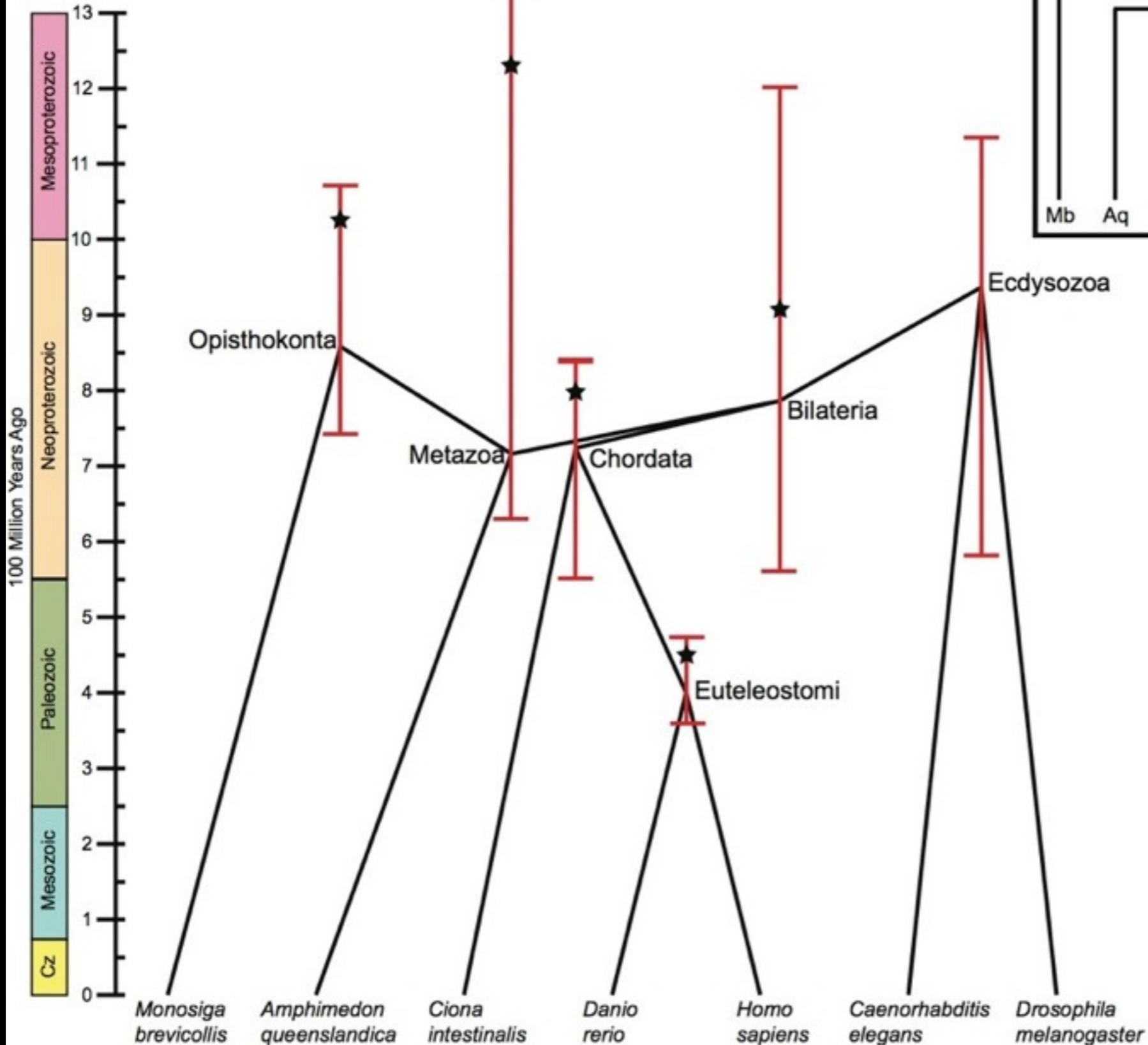
- A collection of DNA sequences encoding gene products (protein/RNA) with shared function and/or evolutionary history
  - Shared history is known as homology
  - Homology does not imply shared function
  - Shared function does not require homology
- Typically from multiple species
- Can include more than one member per species (paralogs vs. orthologs)

# Building Trees

- What sequence to use?
  - species tree: neutral sites (e.g, 4-fold degenerate sites or ancestral repeats)
  - gene tree: usually all sites
- Many choices of algorithm
- How to combine data from multiple genes?
  - combine separate trees: super tree
  - combine data, build one tree: super matrix

# Uncertainty in Trees

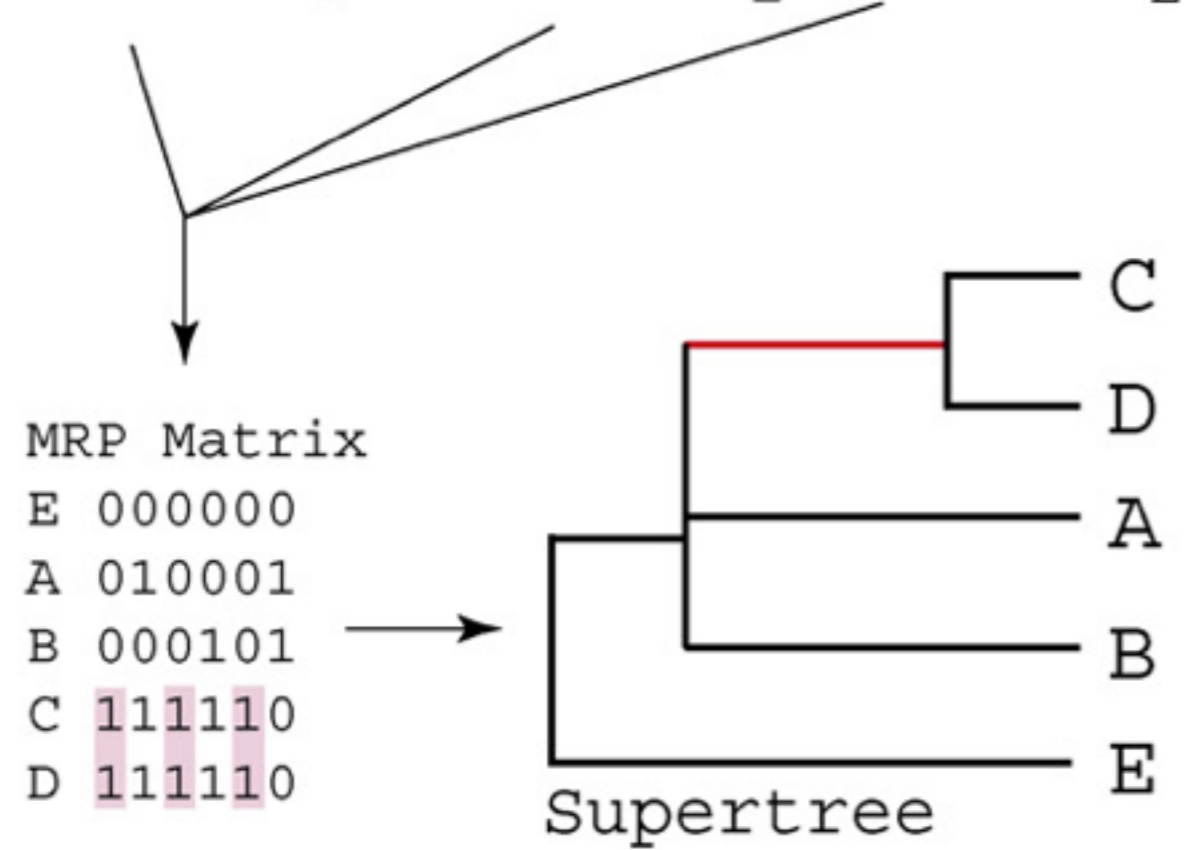
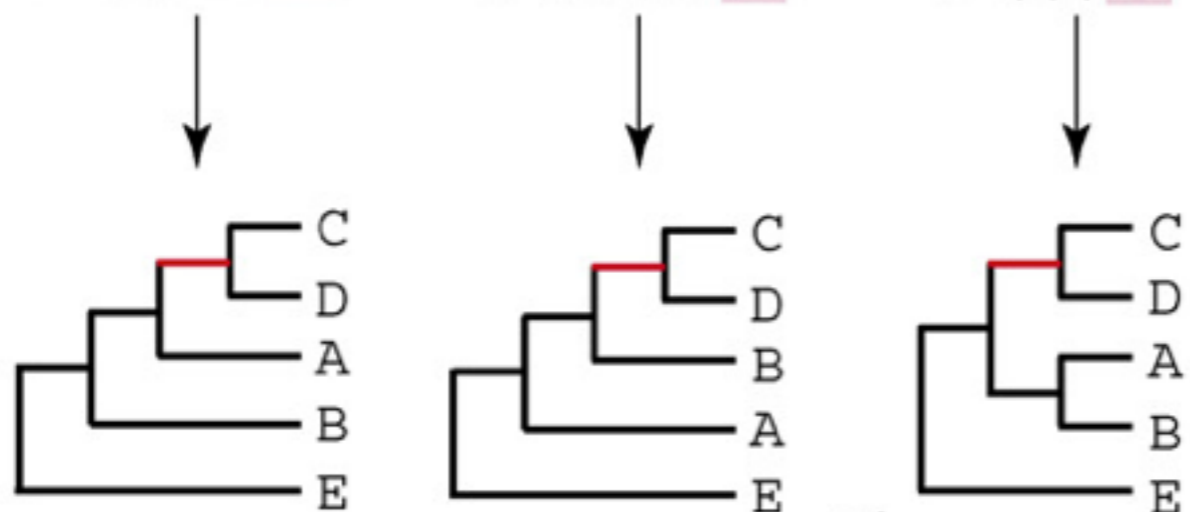
<http://timetree.org>





(a)

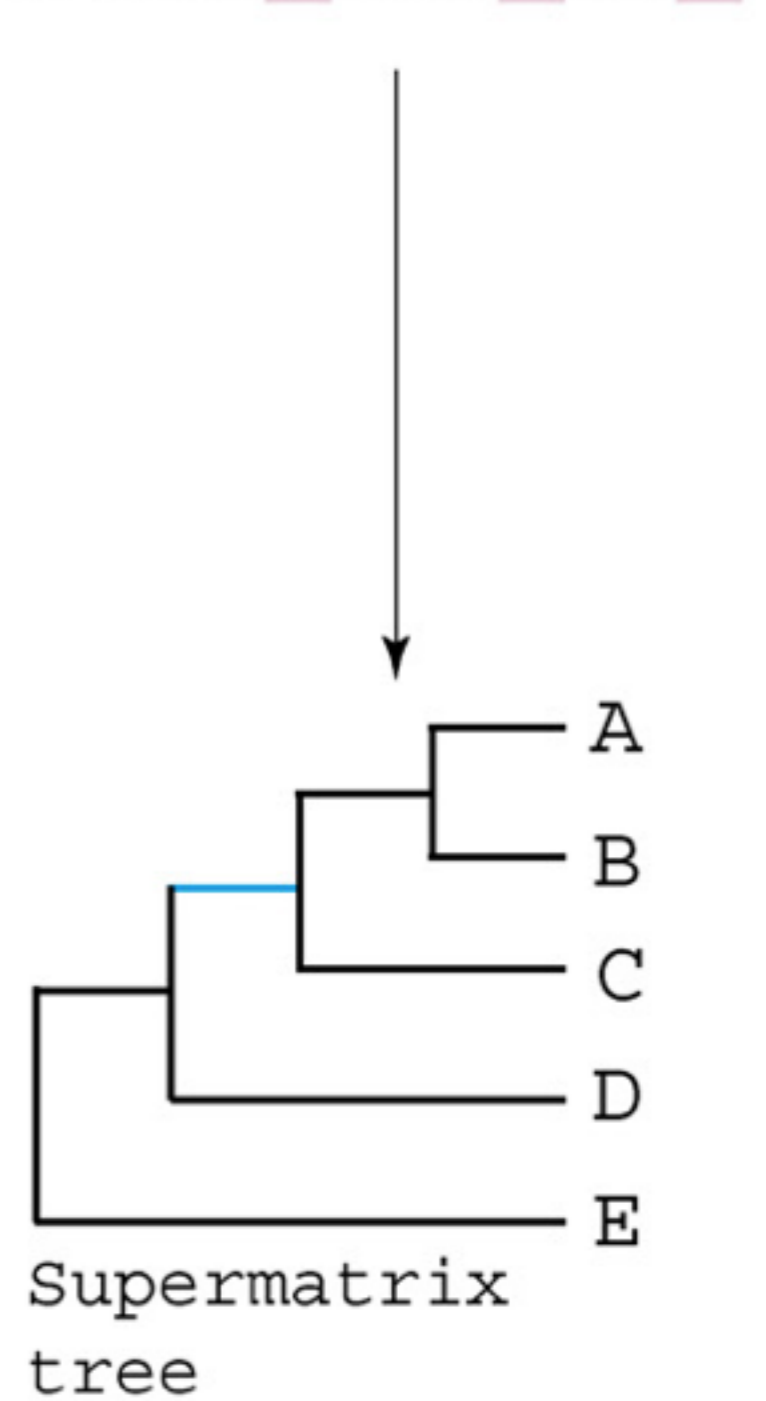
Data set 1	Data set 2	Data set 3
E 0000000	E 0000000	E 00000
A 1111100	A 1110000	A 11100
B 1110000	B 1111100	B 11100
C 1111111	C 1111111	C 10011
D 0001111	D 0001111	D 00011



(b)

Supermatrix

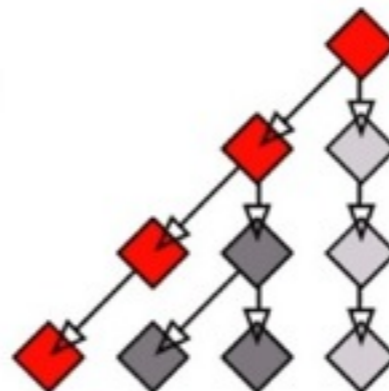
E	000000000000000000000000
A	11111001110000011100
B	11100001111100011100
C	111111111111111110011
D	00011110000111100011



# ProteinHistorian: Protein Age Estimation and Enrichment Analysis

ProteinHistorian identifies enrichment for proteins of different phylogenetic ages in protein sets of interest. ProteinHistorian is to evolutionary history as Gene Ontology term enrichment analysis is to function. Over thirty eukaryotic species are currently supported. Other protein attributes can be uploaded to combine with the protein age analysis. ProteinHistorian is described in the following paper:

Capra JA, Williams AG, and Pollard KS. *ProteinHistorian: Tools for the Comparative Analysis of Eukaryote Protein Origin*. *PLoS Computational Biology*, In Press, 2012.



Please cite the paper if you use any of the resources below.

Age data for proteins in all species and open source command line versions of the protein age enrichment analysis scripts are available on the [downloads page](#). Details of the creation and contents of the databases are available on the [methods page](#). Frequently asked questions are answered in the [FAQ](#).

## Run ProteinHistorian with your own data:

(Or use the example data that is already in place.)

### 1. Select species:

Species:

[Age estimation options](#)

Given the complex evolutionary histories of proteins, different age estimation strategies may produce different ages for the same proteins.

### 2. Input your genes/proteins of interest:

The protein name formats for HUMAN in the PPODv4\_PTHR7-OrthoMCL database are:

- ENSEMBL (e.g., ENSG00000147862), UniProtKB (e.g., O00712), or HGNC (e.g., NFIB)

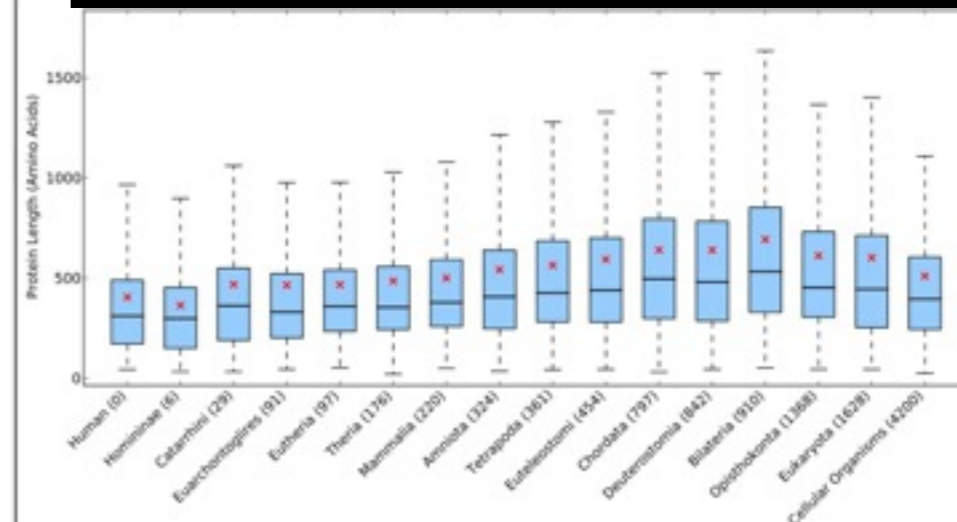
[What if my protein IDs are in a different format?](#)

Paste list of protein IDs of interest:

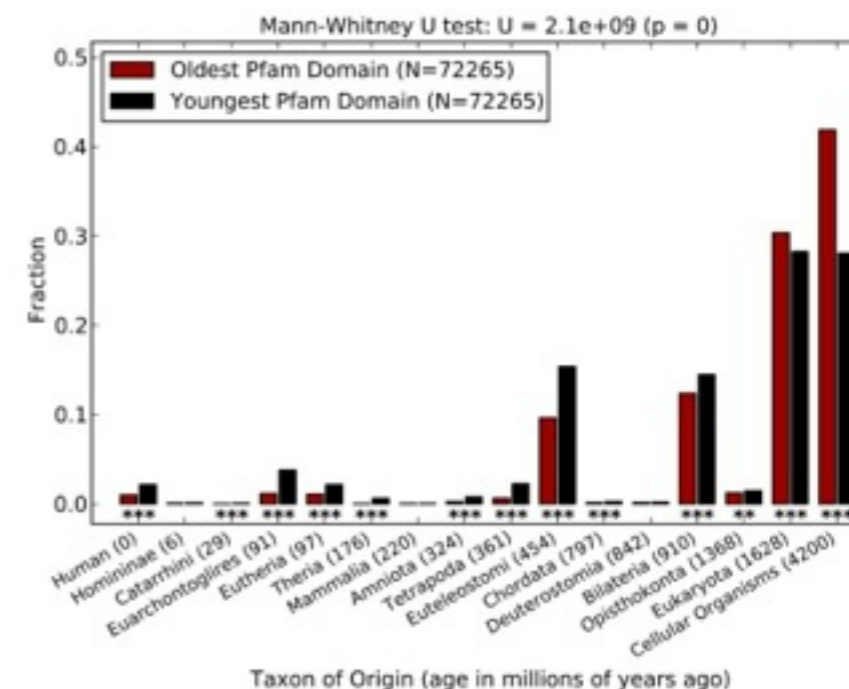
PRKAR2B  
MSL3  
CPEB3

Upload a file with list of proteins:

no file selected



# Age vs. length



# Domain Age

# MAGUK Superfamily History

