

Kernel-based perturbation testing for single-cell data

Franck Picard

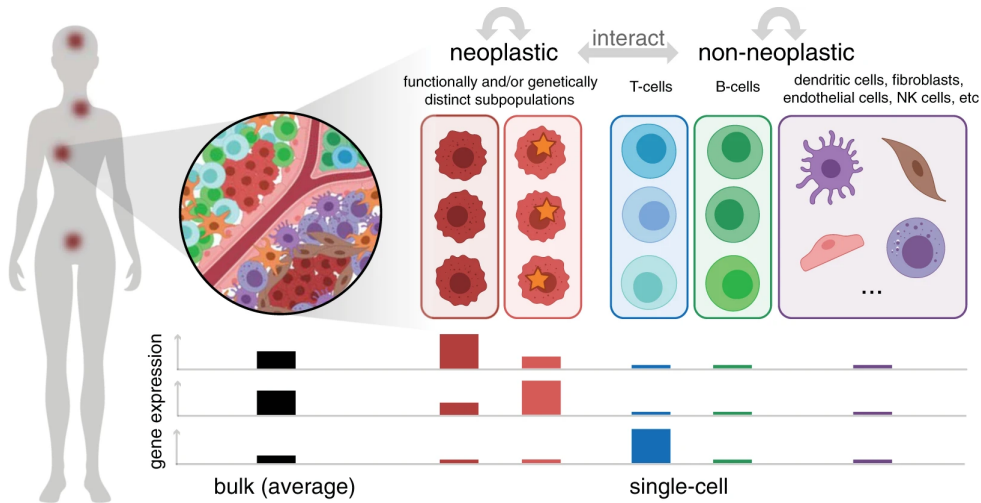
Laboratoire Biologie et Modélisation de la Cellule, CNRS ENS-Lyon



Outline

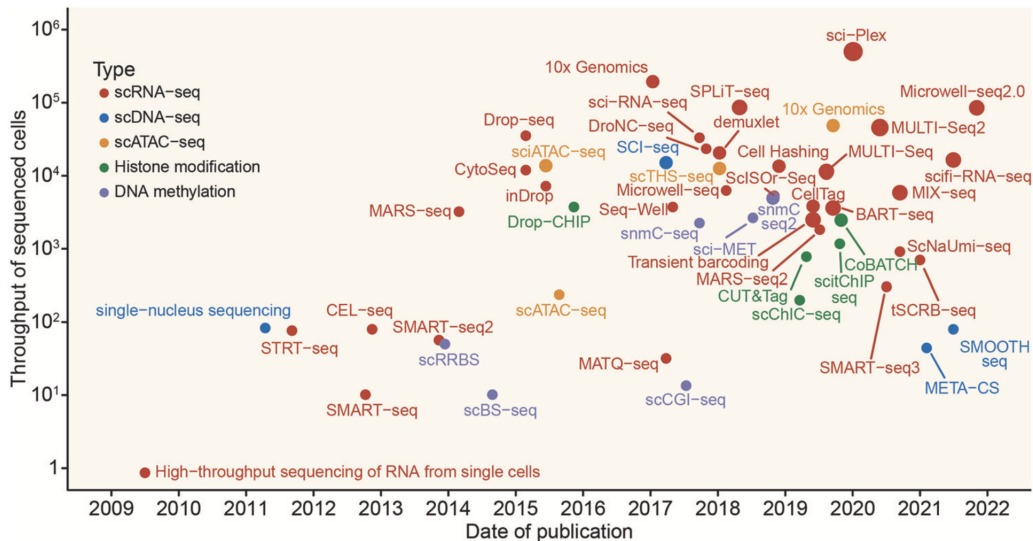
- 1. The Single-Cell Revolution**
2. Comparison of Gene Expression Distributions
3. Introduction to kernel testing
4. Illustration
5. Towards perturbation analysis

From bulk to distributions of gene expression



[2]

A timeline: produced data



Machine Learning challenges

Dimension Reduction / Visualization

Clustering cell-type discovery

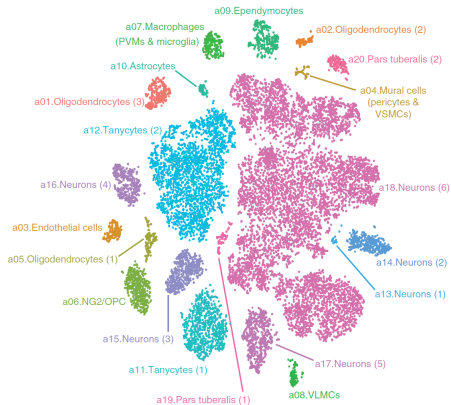
Datasets alignments

Catch cells-ecosystems behaviors

Simulation of fake data

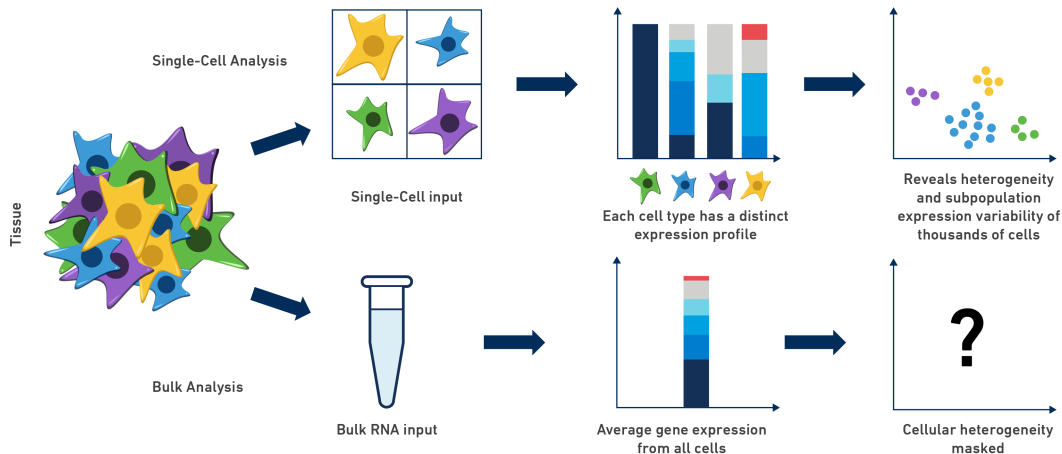
Data integration

Genes expression comparison



[1]

Single-Cell from a statistician's perspective



Comparing Biological Conditions

Gene-wise comparison

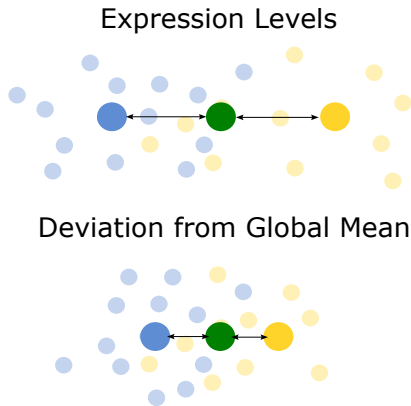
Statistical Testing

→ Score the difference

→ Control type-I errors

Single-cell data $n \sim 10^6$

Try non-parametrics !

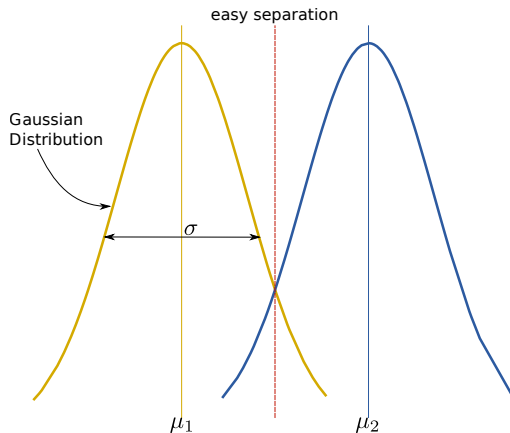


Statistical Setting: two-sample test

logFC are valid provided μ and σ are good summaries of the information

Easy linear separation

Not adapted to single-cell assays



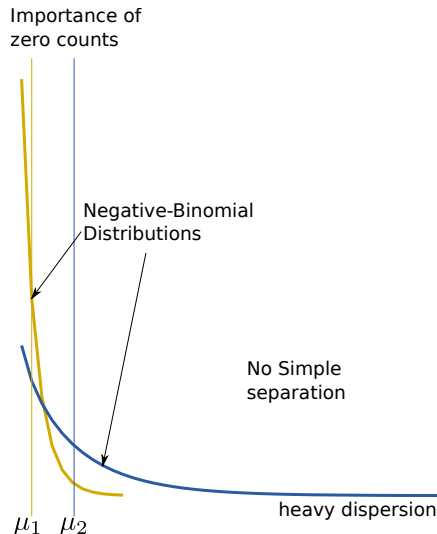
sc-RNAseq data are count data

Specificities: discrete, zeros

How to define the signal-to-noise ratio ?

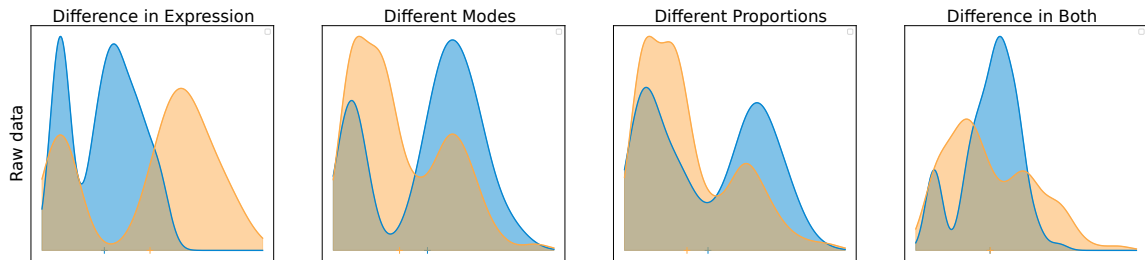
Standard: Negative Binomial distribution

Linear separation with GLM (parametric)



sc-RNASeq are complex count distributions

Compare Gene Expression distributions $\mathbb{P}_1$ vs $\mathbb{P}_2$



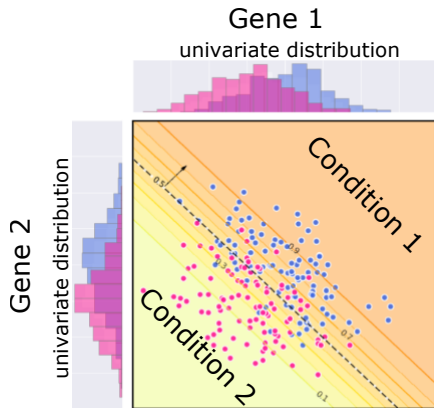
→ No simple linear separation

Gene-Wise Strategy: a Good Option ?

Gene Expressions are highly dependent

Multivariate distributions

Calls for non-linear embedding



Joint distribution [6]

Statistical Challenge

Statistical testing is based on what is expected under $\mathcal{H}_0$

Control the random fluctuations of the embeddings under the null

Li et al. *Genome Biology* (2022) 23:79
<https://doi.org/10.1186/s13059-022-02648-4>

Genome Biology

SHORT REPORT

Open Access

Exaggerated false positives by popular differential expression methods when analyzing human population samples



Yumei Li^{1†}, Xinzhou Ge^{2†}, Fanglue Peng³, Wei Li^{1*} and Jingyi Jessica Li^{2,4,5,6,7*} 

→ Risk: detect a difference whereas the appropriate model there would not

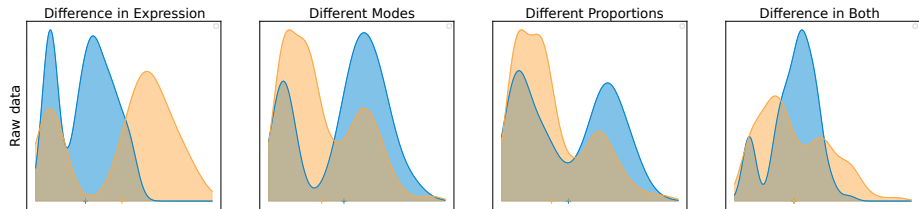
Take-Home Message Slide (1)

- ✓ Single-cell data are complex distributions
- ✓ the logFC may not be adapted to every situation
- ✓ pseudo-bulk approaches are possible (GLM)
- ✓ Only based on summary statistics
- ✓ A dedicated framework is required to perform differential analysis based on distribution

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Comparing Gene Expression Distributions

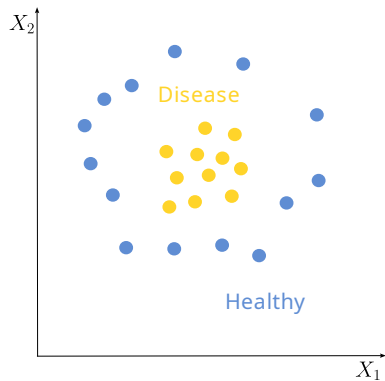


- Single-cell differential expression by distributions comparison :

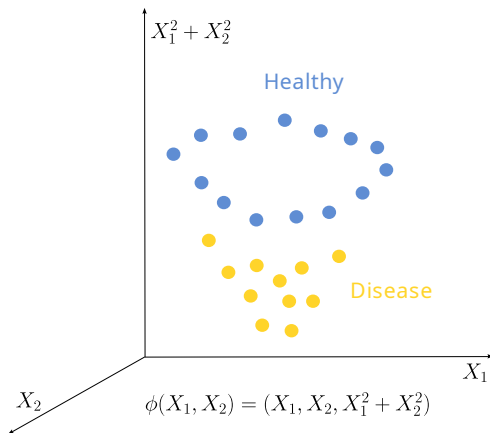
$$\mathcal{H}_0 : \left\{ \mathbb{P}_1 = \mathbb{P}_2 \right\}$$

- No simple linear separation: SNR is not relevant anymore
- **Idea:** transform data into a new space
- Use SNR and linear separation on the transformed data

Data transformation for better separation



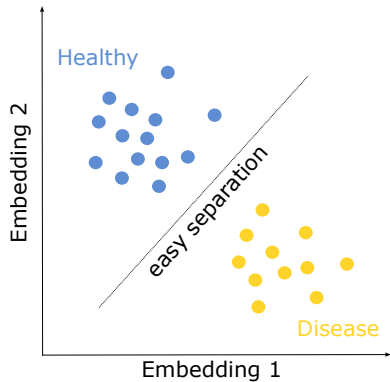
No linear separation



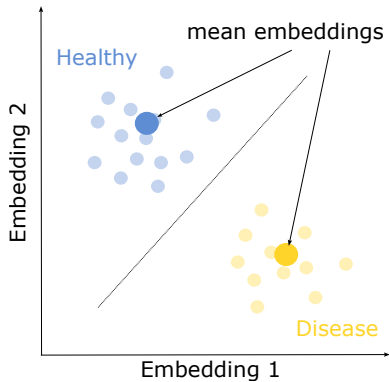
$$\phi(X_1, X_2) = (X_1, X_2, X_1^2 + X_2^2)$$

Linear separation

Rich Representations of complex data



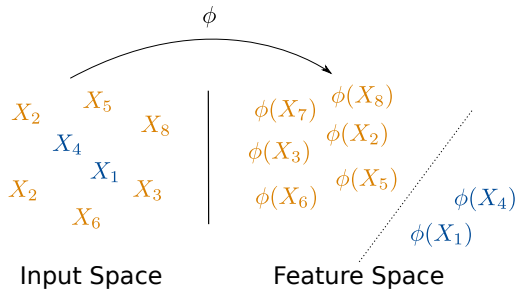
Work on joint transcriptomic embeddings



Mean embeddings by condition

What is an embedding ?

- Transform the input data $X_i \rightarrow \phi(X_i)$
- New representation (UMAP, tSNE)
- Easy separation after transformation ?
- How to choose ϕ ?



Kernel Methods provide powerful embeddings

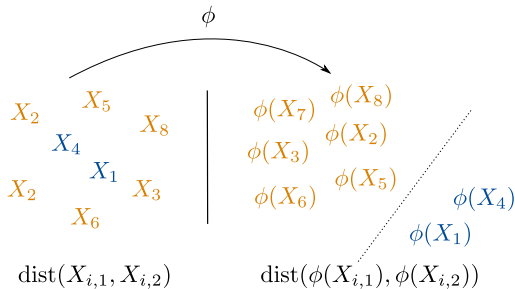
- Similarity between data

$$\text{dist}(X_{i,1}, X_{i,2})$$

- Similarity between embeddings

$$\text{dist}(\phi(X_{i,1}), \phi(X_{i,2}))$$

- This is what does a kernel !



How to choose the kernel ?

- Popular kernel : Gaussian kernel (h hyperparameter)

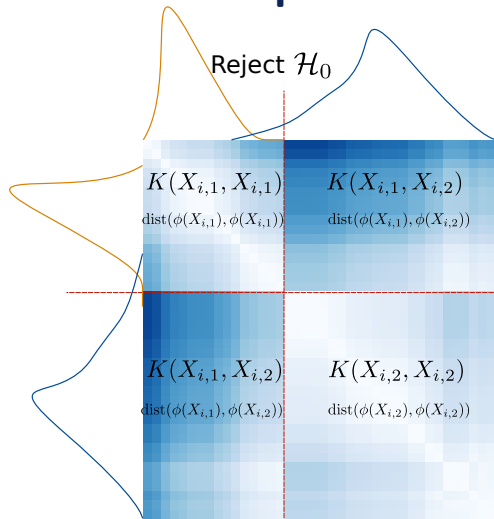
$$K(X_i, X_{i'}) \propto \exp \left\{ -\frac{1}{2} \left(\frac{X_i - X_{i'}}{h} \right)^2 \right\}$$

- Theory ensures it is a distance between embeddings

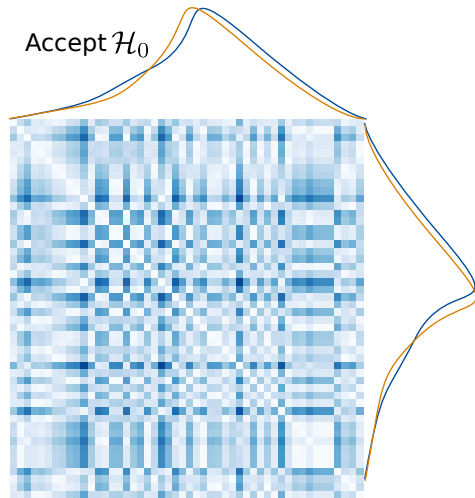
$$K(X_i, X_{i'}) = \text{dist}(\phi(X_i), \phi(X_{i'}))$$

- The embedding ϕ exists but does not need to be defined

Kernels to compare distributions



$$\Sigma_{\text{Within}}^{\phi} \ll \Sigma_{\text{Between}}^{\phi}$$



$$\Sigma_{\text{Within}}^{\phi} \gg \Sigma_{\text{Between}}^{\phi}$$

Take-Home Message Slide (2)

- ✓ Standard Differential Expression procedures can be applied by averaging data (pseudo bulk)
- ✓ Propose tests based on distributions comparisons
- ✓ Work on the embedding of distributions using a kernel
- ✓ Describe the distributions by the mean and the covariance of the embeddings

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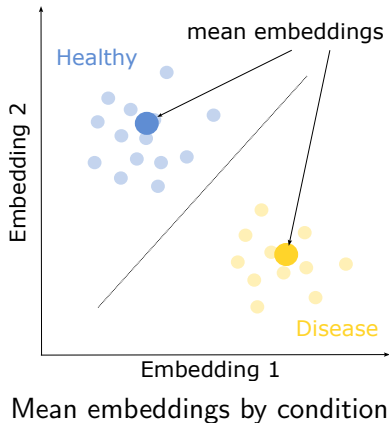
Embedding distributions

- Mean Embedding of $\mathbb{P}$:

$$\mu_{\mathbb{P}} = \mathbb{E}_{X \sim \mathbb{P}}(\phi(X))$$

- Covariance of the embeddings under $\mathbb{P}$:

$$\Sigma_{\mathbb{P}} = \mathbb{E}_{X \sim \mathbb{P}}[(\phi(X) - \mu_{\mathbb{P}})^{\otimes 2}]$$



Metric between distributions

- Testing H_0 requires a metric between distributions

$$\mathcal{H}_0 : \left\{ \mathbb{P}_1 = \mathbb{P}_2 \right\}$$

- Expected property of the metric

$$\mathbb{P}_1 = \mathbb{P}_2 \quad \Leftrightarrow \quad \mu_{\mathbb{P}_1} = \mu_{\mathbb{P}_2}.$$

- The Maximal Mean Discrepancy:

$$\text{MMD}^2(\mathbb{P}_1, \mathbb{P}_2) = \|\mu_1 - \mu_2\|_{\mathcal{H}}^2$$

Computing the empirical MMD

- Empirical mean embeddings and MMD

$$\hat{\mu}_1 = \frac{1}{n_1} \sum_{i=1}^{n_1} \phi(X_{i,1}) \quad \hat{\mu}_2 = \frac{1}{n_2} \sum_{i=1}^{n_2} \phi(X_{i,2})$$

$$\begin{aligned} \widehat{\text{MMD}}^2 &= \|\hat{\mu}_2 - \hat{\mu}_1\|_{\mathcal{H}}^2 \\ &= \frac{1}{n_1(n_1 - 1)} \sum_{i \neq i'} k(\textcolor{brown}{X}_{i,1}, \textcolor{brown}{X}_{i',1}) + \frac{1}{n_2(n_2 - 1)} \sum_{i \neq i'} \sum_{i=1}^{n_2} \sum_{i'=1}^{n_2} k(\textcolor{blue}{X}_{i,2}, \textcolor{blue}{X}_{i',2}) \\ &\quad - \frac{2}{n_1 n_2} \sum_{i, i'} k(\textcolor{brown}{X}_{i,1}, \textcolor{blue}{X}_{i',2}) \end{aligned}$$

- The MMD is a testing framework based on kernelized distances

Between/Within kernel trade-off

- Intra-condition distances

$$\frac{1}{n_1^2} \sum_{i=1}^{n_1} \sum_{i'=1}^{n_1} k(\textcolor{brown}{X}_{i,1}, \textcolor{brown}{X}_{i',1}) \quad \text{and} \quad \frac{1}{n_2^2} \sum_{i=1}^{n_2} \sum_{i'=1}^{n_2} k(\textcolor{blue}{X}_{i,2}, \textcolor{blue}{X}_{i',2})$$

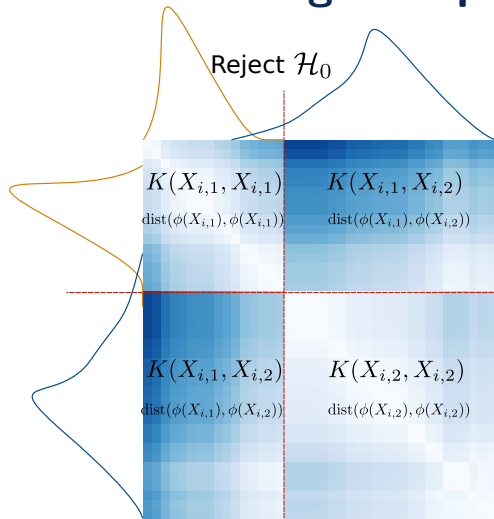
→ If small, conditions are homogeneous

- Inter-condition distance

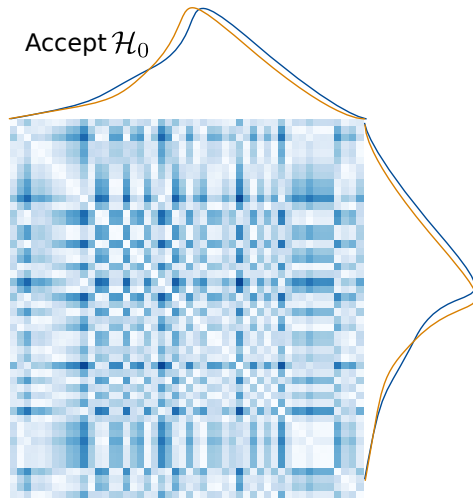
$$\frac{1}{n_1} \frac{1}{n_2} \sum_{i=1}^{n_1} \sum_{i'=1}^{n_2} k(\textcolor{brown}{X}_{i,1}, \textcolor{blue}{X}_{i',2})$$

→ If high, conditions are well separated

Statistical Testing with pair-wise distances



$$\Sigma_{\text{Within}}^{\phi} \ll \Sigma_{\text{Between}}^{\phi}$$



$$\Sigma_{\text{Within}}^{\phi} \gg \Sigma_{\text{Between}}^{\phi}$$

Considering Variances

- Separated Conditions:

$$\Sigma_{\text{Within}} \ll \Sigma_{\text{Between}}$$

- Similar conditions :

$$\Sigma_{\text{Within}} \sim \Sigma_{\text{Between}}$$

- Construct the discriminant ratio between conditions:

$$D^2(\mathbb{P}_1, \mathbb{P}_2) = \Sigma_{\text{Within}}^{-1} \Sigma_{\text{Between}}$$

- Similar to a 1-way-ANOVA:

$$\phi(X) \sim \text{Condition}$$

Definition of Intra/Inter Variance of embeddings

- The MMD is linked to the between-group covariance

$$\hat{\Sigma}_B = \frac{n_1 n_2}{n^2} (\hat{\mu}_2 - \hat{\mu}_1)^{\otimes 2}$$

- Define the within-group covariances $\hat{\Sigma}_1$ and $\hat{\Sigma}_2$

$$\hat{\Sigma}_1 = \frac{1}{n_1} \sum_{i=1}^{n_1} \left(\phi(X_{1,i}) - \hat{\mu}_1 \right)^{\otimes 2}, \quad \hat{\Sigma}_2 = \frac{1}{n_2} \sum_{i=1}^{n_2} \left(\phi(X_{2,i}) - \hat{\mu}_2 \right)^{\otimes 2}$$

$$\Sigma_W = \frac{n_1}{n} \Sigma_1 + \frac{n_2}{n} \Sigma_2$$

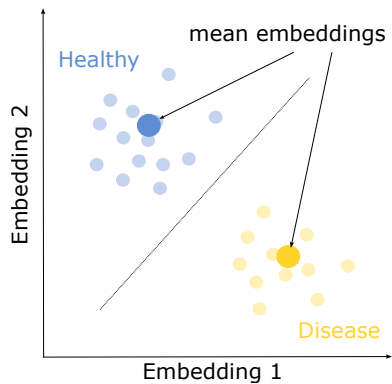
The Normalized MMD

- The normalized MMD statistics is

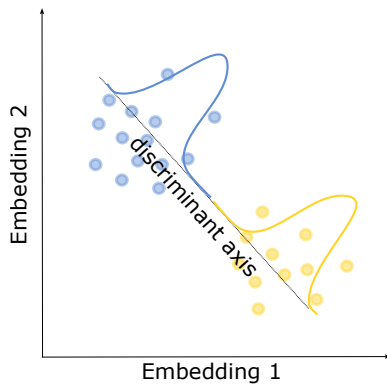
$$\begin{aligned} D^2(\mathbb{P}_1, \mathbb{P}_2) &= \frac{n_1 n_2}{n} \left\| \Sigma_W^{-\frac{1}{2}} (\mu_2 - \mu_1) \right\|_{\mathcal{H}}^2 \\ &\sim \frac{1}{n} \text{Tr} \left(\Sigma_W^{-1} \Sigma_B \right) \end{aligned}$$

- It is a kernelized discriminant ratio with χ^2 distribution under $\mathcal{H}_0$
- The method is based on Kernel Fisher Discriminant Analysis

From Separation to Discrimination

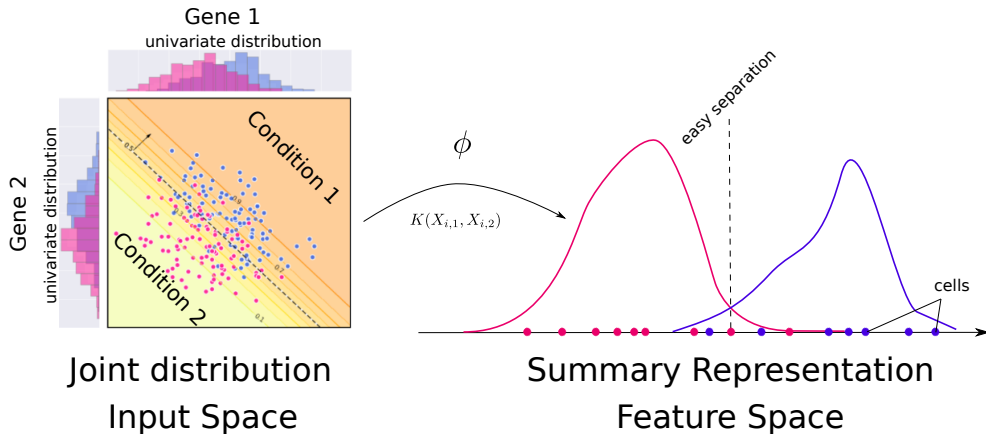


Mean embeddings by condition



Discrimination of cell populations

Towards Classification



Take-Home Message Slide (3)

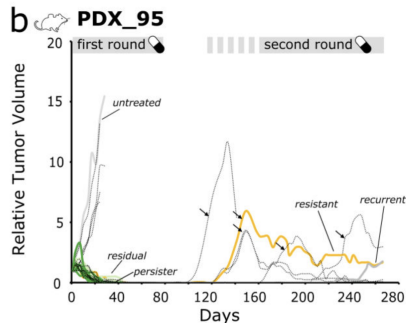
- ✓ Kernel methods can be used to define discrepancies between distributions
- ✓ Kernel tests are based on pair-wise distances between embeddings
- ✓ These distances can be normalized by embeddings variability
- ✓ pvalues can be obtained (approximations)
- ✓ The method is based on a classifier

Outline

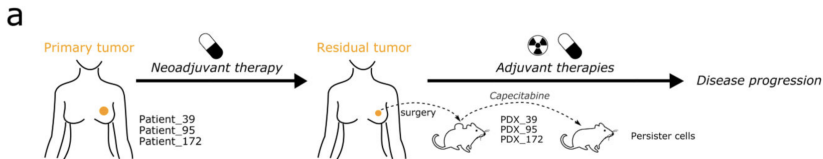
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ChemoResistance in Triple Negative Breast Cancer

- Emergence of resistant phenotypes is a multi-step process
- After drug insult only a pool of drug-tolerant persister cells manage to tolerate the treatment and survive.
- Reservoir from which drug-resistant cells can ultimately emerge.

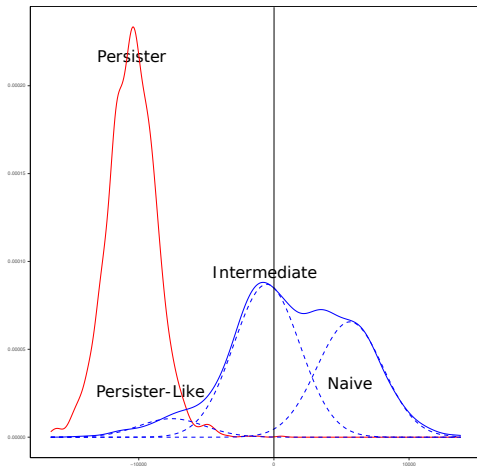


[5]



Kernel testing on Persister vs. Naive cells

- Persister cells survived the first treatment
- Reservoir for resistant cells
- Epigenomic data: 6376 features
- Compare untreated (~ 3000 cells) vs. persister (~ 2000 cells)
- Did we identify the reservoir of persister cells based on their epigenomic signatures ?



Summary of Whole Epigenome differences

METHOD

Open Access

Kernel-based testing for single-cell differential analysis



A. Ozier-Lafontaine^{1*}, C. Fourneau², G. Durif², P. Arsenteva¹, C. Vallot^{3,4}, O. Gandrillon², S. Gonin-Giraud²,
B. Michel^{1*†} and F. Picard^{2*†} 

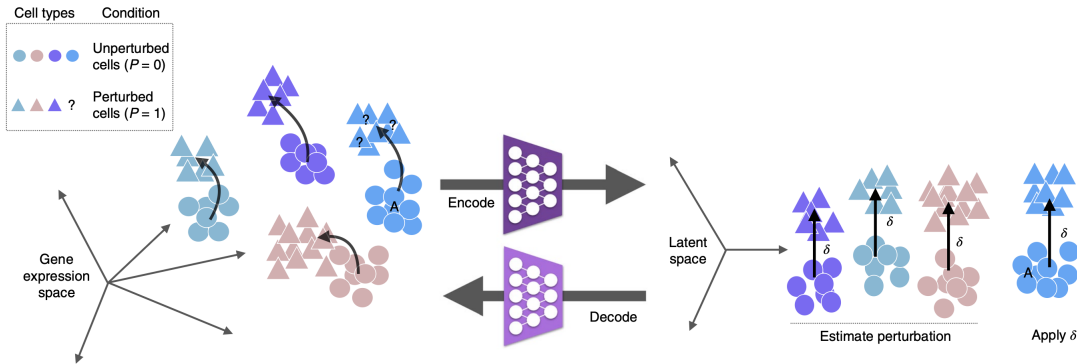
<https://github.com/LMJL-Alea/ktest>

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Context in Single-Cell Transcriptomics

- Modeling/predicting the effects of perturbations is a key task in systems biology.
- Capture the heterogeneity of cell populations using Supervised Dimension Reduction
- Latent space captures the signal to predict a cell's response to perturbation.



BRIEF COMMUNICATION

<https://doi.org/10.1038/s41587-020-0605-1>

nature
biotechnology

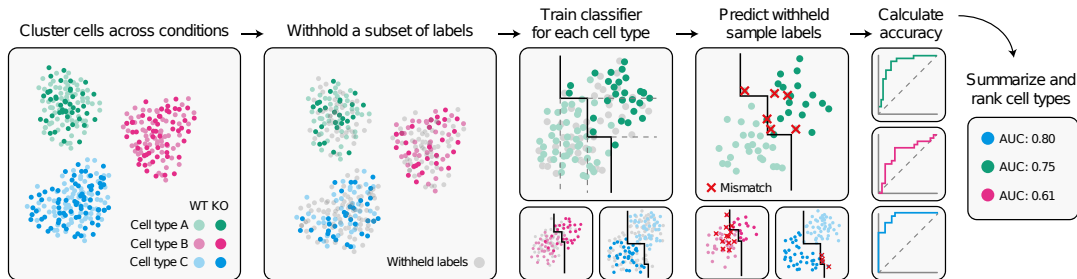


Cell type prioritization in single-cell data

Michael A. Skinnider ^{1,2,9} , Jordan W. Squair ^{1,3,4,9} , Claudia Kathe ^{1,3}, Mark A. Anderson^{1,3},
Matthieu Gautier ^{1,3}, Kaya J. E. Matson⁵, Marco Milano ^{1,3}, Thomas H. Hutson ^{1,3}, Quentin Barraud^{1,3},
Aaron A. Phillips⁶, Leonard J. Foster^{2,7}, Gioele La Manno¹, Ariel J. Levine⁵ and Grégoire Courtine ^{1,3,8} 

New Paradigm

- Identify cell-types more responsive to biological perturbations
- Hypothesis: responsive cell-types should be more separable
- Cell-types are prioritized based on the area under the curve AUC



[7]

The two sides of Supervised Learning

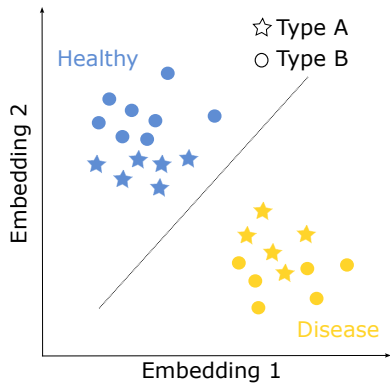
Classification

- Observe $(y_1, x_1), \dots, (y_n, x_n)$
- Construct a predictor $f : \mathcal{X} \rightarrow \mathcal{Y}$
- Predict a new y
- $\mathcal{H}_1$ is not properly defined
- Pros: differences are not well defined
- Cons: x2 data to reach the same power

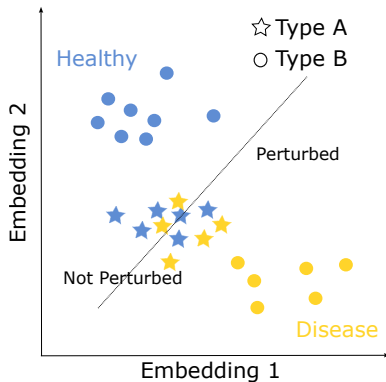
Statistical Testing

- Observe $(y_1, x_1), \dots, (y_n, x_n)$
- Define a test statistic
- Control Type-I error
- Ensure power
- Pros: powerful if $\mathcal{H}_1$ can be defined
- Cons: when $\mathcal{H}_1$ is ill-defined

From Differential Analysis to Perturbation Analysis

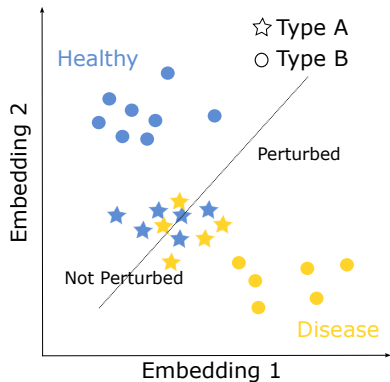


All Cell-types perturbed

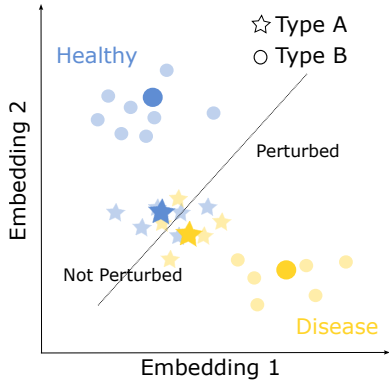


Differential Perturbation

Perturbed Mean Embeddings



Differential Perturbation



Interaction Treatment $\times$ Cell-types

ANOVA for non-linear Embeddings

- Complex design : treatment, cell types factors

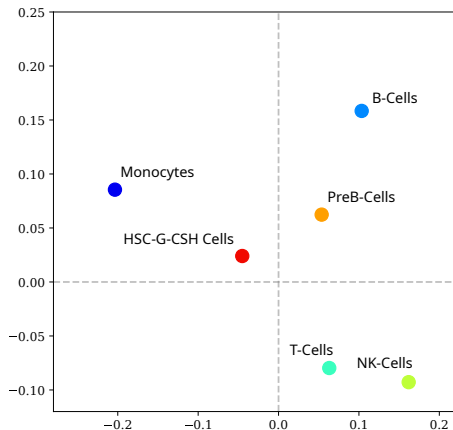
$$\phi(\text{Expression}) \sim \text{treatment} + \text{celltype} + \text{treatment} \times \text{celltype}$$

- Identify Perturbed cell types using contrasts

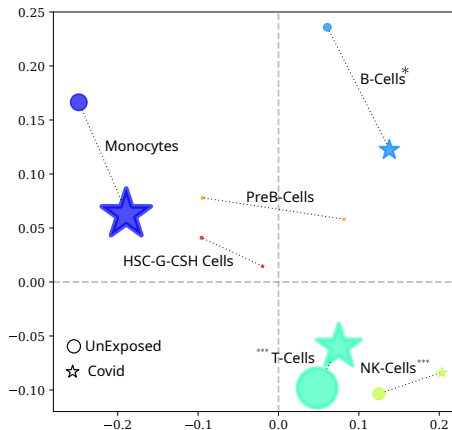
$$\mathcal{H}_0^\star : \left\{ \text{Healthy} \times \star = \text{Disease} \times \star \right\}$$

$$\mathcal{H}_0^\circ : \left\{ \text{Healthy} \times \circ = \text{Disease} \times \circ \right\}$$

Non-Linear perturbations following Covid Exposure

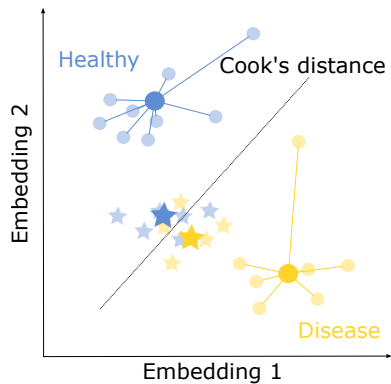


Cell-Type Effect***

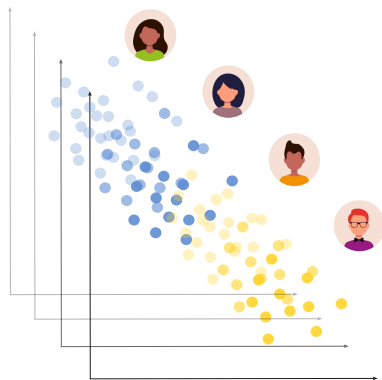


Interaction Cell-Type $\times$ Disease***

Soon Included



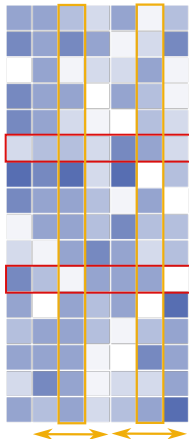
Atypical Cells identification



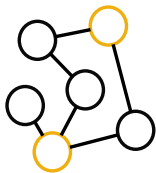
Multi-patients Designs

Perspectives

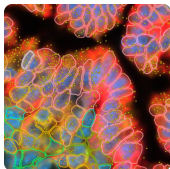
Genes Perturbations



Cells perturbations

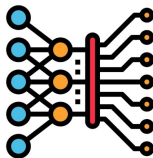


Gene Regulatory Network

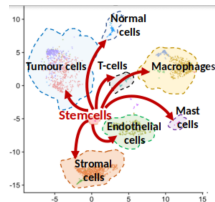
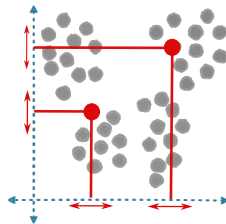


Spatial Data

Interpretable AI



Perturbation
Analysis



Tumor MicroEnvironment

Perspectives

- ANOVA approach:

$$\phi(\text{Expression}) = \mathbf{X}\beta + E$$

- Test Contrasts: $\mathbf{C}\beta = 0$

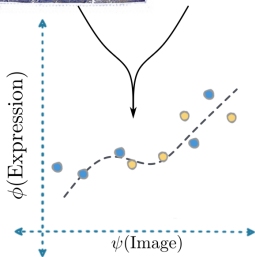
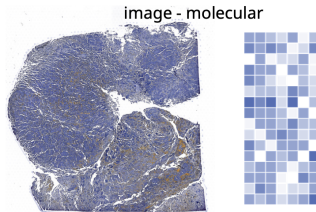
- Regression Approach

$$\phi(\text{Expression}) = \psi(\text{Covariates})\beta + E$$

- Test conditional independence: $\beta = 0$
- Covariates can be space ! (SPARK-X !)

Data integration

image - molecular



Multimodal Embeddings

Acknowledgments

- Anthony Ozier-Lafontaine, Bertrand Michel, Perrine Lacroix, Nantes University
- Polina Arsenteva, Ghislain Durif, Lucy Attwood, ENS Lyon
- Vincent Rivoirard, Dauphine University
- Philippe Bertolino, CRCL, Lyon
- PEPR Digital Health (AI4scMed), ANR

References

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