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# High Dimensional Data, Covariance Matrices and Application to Genetics

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# Data Deluge

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*“The coming century is surely the century of data”*

David Donoho, 2000

*“..industrial revolution of data.”*

The Economist, 2010

Sources of high dimensional data

- ▶ Genetics and Genomics
- ▶ Internet portals: e.g Netflix
- ▶ Financial data

# High Dimensional Data

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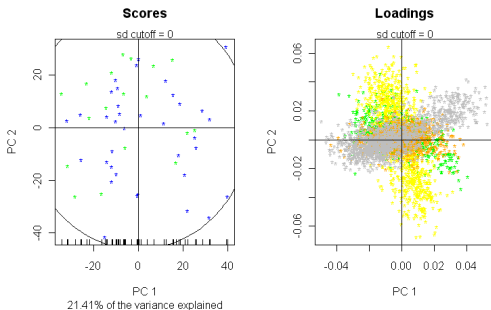
In statistics,

- ▶ Observations: instances of a particular phenomenon
  - ▶ Example of instances  $\leftrightarrow$  human beings
  - ▶ Typically,  $n$  denotes the number of observations.
- ▶ Variable or Random variable is vector of values these observations are measured on
  - ▶ Example: blood pressure, weight, height.
  - ▶ Typically,  $p$  denotes the number of variables.
- ▶ Recent trend: explosive growth of  $p$ ,  $\leftrightarrow$  dimensionality.
- ▶  $p \gg n$  classical methods of statistics fail!

# Example 1: Principal Component Analysis

Let  $\mathbf{X}_{n \times p} = [X_1 : X_2 : \dots : X_p]$  be *i.i.d* variables.

Goal: reduce dimensionality by constructing a smaller number of “derived” variables.



$$w_1 = \arg \max_{\|w\|=1} \text{var}(W'X)$$

Spectral decomposition:  $X'X = WLW'$ , where  $L = \text{diag}\{\ell_1, \dots, \ell_p\}$  are the eigenvalues.

# Population Structure within Europe

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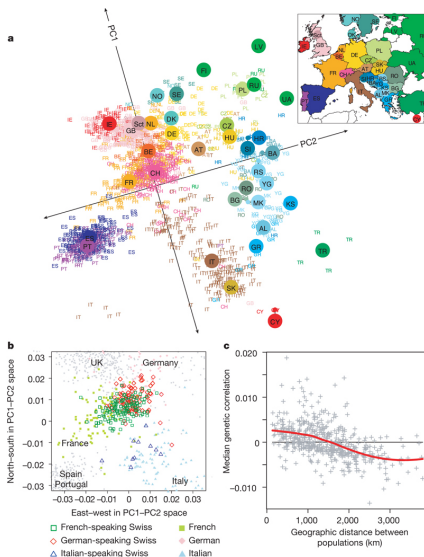
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## Example 2: Multivariate Regression

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One of the most common use of the covariance matrix in statistics is during a multivariate regression.

$$\mathbf{Y}_{n \times p} = \mathbf{X}_{n \times q} \beta_{q \times p} + \mathbf{E}_{n \times p}$$

where  $e_i \sim \mathcal{N}_p(0, \Sigma)$ ,  $i = 1, \dots, n$  and  $\Sigma$  is  $p \times p$ .

- ▶ Historically  $p < n$ ; High Dimensional data  $p \gg n$  or  $q \gg n$
- ▶ Estimates can be obtained by maximizing the likelihood

$$L(\beta, \Sigma | X, Y) \propto \prod_{i=1}^n |\Sigma|^{-1/2} \exp \left\{ -\frac{1}{2} (Y_i - X_i \beta)' \Sigma^{-1} (Y_i - X_i \beta) \right\}$$

# Seemingly Unrelated Regression

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Zellner, 1962 introduced the Seemingly Unrelated Regression model.

$$\mathbf{Y}^*_{np \times 1} = \mathbf{X}^*_{np \times pq} \beta^*_{pq \times 1} + \mathbf{e}^*_{np \times 1}$$

where  $\mathbf{Y} = \text{vec}(\mathbf{Y})$ ,  $\mathbf{X}^* = \text{diag}\{X_1, \dots, X_p\}$ ,  $\beta^* = \text{vec}(\beta)$ ,  $\mathbf{e}^* = \text{vec}(\mathbf{E})$  and  $\text{vec}()$  is the vectorizing operator.

- ▶  $\mathbf{e}^* \sim N(0, \Sigma \otimes I_n)$
- ▶ GLS estimates:  $\hat{\beta} = (\mathbf{X}^{*'} \Omega^{-1} \mathbf{X}^*)^{-1} (\mathbf{X}^{*'} \Omega^{-1} \mathbf{Y})$
- ▶ where  $\Omega = \Sigma \otimes I_n$  and  $\otimes$  is the Kronecker product.



# Random Matrix Theory

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- ▶ Covariance matrix  $\Sigma_{p \times p}$  is a random matrix
- ▶ Eigenvalues of  $\Sigma$ ,  $\{\lambda_1, \dots, \lambda_p\}$  are random
- ▶ Properties of interest: joint distribution of eigenvalues, number of eigenvalues falling below a given value
- ▶ Beginning in 1950s, physicists began to use random matrices to study energy levels of a system in quantum mechanics.
- ▶ Wigner proposed a statistical description of an “ensemble” of energy levels - properties empirical distribution and distribution of spacings.

# Covariance Matrices

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In statistics:  $X_1, \dots, X_n \sim N_p(0, \Sigma)$  and  
 $X_{n \times p} = [X_1, \dots, X_n]'$  The usual estimator is

Sample Covariance Matrix

$$S = X'X/n$$

Bayesian Estimation

$$\begin{aligned}\pi(\Sigma|X) &\propto p(X|\Sigma)\pi(\Sigma) \\ \hat{\Sigma} &= E_{\pi(\cdot|X)}(\Sigma)\end{aligned}$$

# Gaussian and Wishart Distributions

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If  $X_1, X_2, \dots, X_n$  are  $n$  *i.i.d* samples from a  $p$ -variate or  $p$ -dimensional Gaussian distribution  $N_p(0, \Sigma)$  with density.

$$f(X) = |\sqrt{2\pi}\Sigma|^{-1/2} \exp \left\{ -\frac{1}{2} X' \Sigma^{-1} X \right\}$$

$S = X'X$  follows a Wishart distribution (named after John Wishart, 1928)

$$f(S) = c_{n,p} |\Sigma|^{-n/2} |S|^{(n-p-1)/2} \text{etr} \left\{ -\frac{1}{2} \Sigma^{-1} S \right\}$$

where  $\text{etr}() = \exp(\text{tr}())$

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## Eigenstructure of sample covariance matrix

It is well known that the eigenvalues of the sample covariance matrix are more spread out compared to the true eigenvalues of the population covariance matrix

# Spread of Sample Eigenvalues

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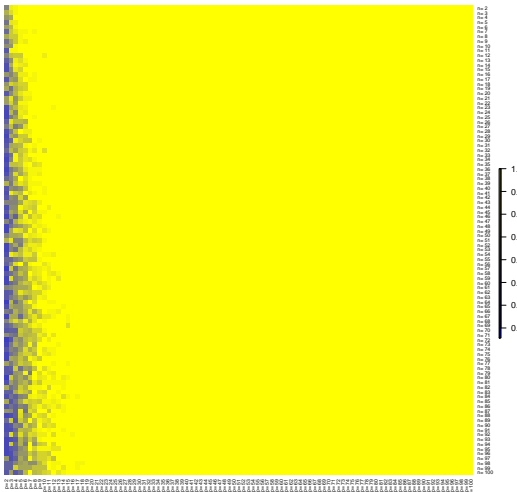
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- ▶ Counting the number of times the sample eigenvalues are spread.
- ▶  $\ell_1 < \lambda_1 | \ell_p > \lambda_p$
- ▶  $\ell_1 > \ell_2 > \dots > \ell_p$  are the eigenvalues of the sample covariance matrix  $S$
- ▶  $\lambda_1 > \lambda_2 > \dots > \lambda_p$  are the eigenvalues of the population covariance matrix  $\Sigma$

# Joint Distribution of Eigen Values

Fisher (Cambridge), Girshik (Columbia), Hsu (London), Mood (Princeton) and Roy (Calcutta)

## Theorem

If  $S$  is  $W_p(n, \Sigma)$  with  $n \geq p$  the joint density function of the eigenvalues  $\ell_1, \ell_2, \dots, \ell_p$  of  $S$  is

$$\propto \prod_{j=1}^p \ell_j^{(n-p-1)/2} \prod_{j < k} (\ell_j - \ell_k) \times \int_{\mathbb{O}(p)} \text{etr} \left\{ -\frac{1}{2} \Sigma^{-1} H L H' \right\} dH$$

where  $\mathbb{O}_p$  is the orthogonal group of  $p \times p$  matrices,  $dH$  is the normalized Haar measure and  $L$  is the diagonal matrix  $\text{diag}(\ell_1, \ell_2, \dots, \ell_p)$ . Assume  $\ell_1 > \ell_2 > \dots > \ell_p$ .

The integral over  $\mathbb{O}_p$  can be expanded by zonal polynomials. If  $\Sigma = I$  then the joint density simplifies

$$\propto \prod_{j=1}^p \ell_j^{(n-p-1)/2} \prod_{j < k} (\ell_j - \ell_k) \exp \left( -\frac{1}{2} \sum_j \ell_j \right)$$

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- ▶ **Empirical Spectrum:** how many eigenvalues fall below a given value.
- ▶ **Wigner's Semi-Circle Law:** Wigner showed the limiting density of the “*empirical spectrum*” of real symmetric matrices  $A$  with *i.i.d* entries is a semi-circle
- ▶ **Marčenko-Pastur** gave the limiting density of the “*empirical spectrum*” of the sample eigenvalues for a special case  $A \sim W_p(n, I)$

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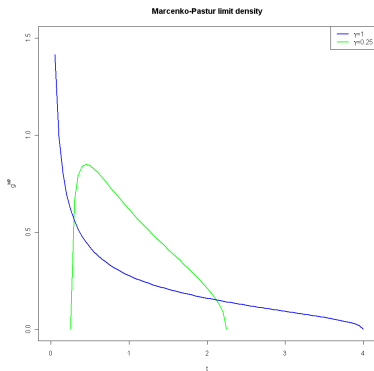
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Study of eigenvalue distributions can be distinguished into

- ▶ **Bulk:** Refers to the properties of the full set  $l_1, l_2, \dots, l_p$
- ▶ **Extremes:** Addresses the (first few) largest and smallest eigenvalues



# Largest Eigenvalue

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## Theorem (Johnstone, 2001)

Let  $\ell_1 > \dots > \ell_p$  denote the eigenvalues of the sample covariance matrix  $X'X \sim W_p(n, I)$ . Then

$$\frac{\ell_1 - \mu_{np}}{\sigma_{np}} \mathcal{D} \rightarrow W_1 \sim F_1$$

where

$$\begin{aligned} \mu_{np} &= (\sqrt{n-1} + \sqrt{p})^2 \\ \sigma_{np} &= (\sqrt{n-1} + \sqrt{p}) \left( \frac{1}{\sqrt{n-1}} + \frac{1}{\sqrt{p}} \right)^{1/3} \end{aligned}$$

$F_1$  is the Tracy-Widom law of order 1 and has the distribution function defined by

$$F_1(s) = \exp \left\{ -\frac{1}{2} \int_s^\infty q(x) + (x-s)q^2(x) dx \right\}, \quad s \in \mathbb{R}$$

where  $q$  solves the (nonlinear) Painlevé II differential equation

$$\begin{aligned} q(x) &= xq(x) + 2q^3(x), \\ q(x) &\sim Ai(x) \quad \text{as } x \rightarrow +\infty \end{aligned}$$

where  $Ai(x)$  denotes the Airy function.

# Lessons learned

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- ▶ The Vandermonde determinant  $\prod_{j>k}(\ell_j - \ell_k)$  of the joint eigenvalue induces repulsion
- ▶ The eigenstructure of the sample covariance is more spread out compared to that of the population covariance matrix
- ▶ This is less pronounced when  $p$  is small
- ▶ Both Bulk and Extreme distribution of eigenvalues are complicated for computation.

# Stein's Estimator

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The sample covariance matrix  $S$  can be decomposed into  $VLV'$ , where  $V$  is an orthogonal matrix and  $L = \text{diag}(\ell_1, \dots, \ell_p)$  with  $\ell_1 \geq \ell_2 \geq \dots \geq \ell_p$ . Stein (1975) considered the orthogonal invariant estimator:

$$\hat{\Sigma} = V\Phi(L)V'$$

where  $\Phi(L) = \text{diag}(\phi_1, \dots, \phi_p)$  with  $\phi_i = \ell_i/\alpha_i$ ,

$$\alpha_i = (n - p + 1) + 2\ell_i \sum_{j \neq i} \frac{1}{\ell_i - \ell_j}$$

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Issues with Stein's estimator:

- ▶ The intuitive ordering of  $\phi_1 \geq \phi_2 \geq \dots \geq \phi_p$  is frequently violated.
- ▶ Sometimes  $\phi_i$  can be negative
  - ▶ Stein suggested an isotonizing algorithm to avoid this problem by pooling adjacent pairs.

Haff (1991) formally minimized the Bayes risk for an orthogonally invariant prior by a variational technique.

# Decision Theoretic Tools

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## Definition (Decision Theory)

Decision theory in philosophy, mathematics and statistics is concerned with identifying the values, uncertainties and other issues relevant in a given decision, its rationality, and the resulting optimal decision. It is very closely related to the field of game theory. (source: Wikipedia)

## Definition (Loss function)

A loss function is any function  $L$  from  $\Theta \times \mathcal{D}$  in  $[0, +\infty)$

We will consider the following Loss functions for  $\Sigma$

- ▶ **Stein's Loss:**  $L_1(\Sigma, \hat{\Sigma}) = tr(\hat{\Sigma}\Sigma^{-1}) - \log|\hat{\Sigma}\Sigma^{-1}| - p.$
- ▶ **Quadratic Loss:**  $L_2(\Sigma, \hat{\Sigma}) = tr(\hat{\Sigma}\Sigma^{-1} - I)^2$

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## Frequentist Risk

$$R(\theta, \delta) = \int_{\mathcal{X}} L(\theta, \delta(x)) f(x|\theta) dx$$

## Bayesian Paradigm

- ▶ Posterior Expected Loss

$$\rho(\pi, d|x) = \int_{\Theta} L(\theta, \delta(x)) \pi(\theta|x) d\theta$$

- ▶ Integrated Risk

$$r(\pi, \delta) = \int_{\Theta} \int_{\mathcal{X}} L(\theta, \delta(x)) f(x|\theta) dx \pi(\theta) d\theta$$

- ▶ Bayes estimator  $\delta^\pi$  is that which minimized  $r(\pi, \delta)$  and the corresponding risk is the Bayes risk.

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... *“To average over all possible values of  $x$ , when we know the observed value of  $x$ , seems to be a waste of information”*

... *“Such an evaluation may be satisfactory for the statistician, but it is not so appealing for a client, who wants optimal results for her data  $x$ , not that of another’s”*

Christian Robert, 2007 (The Bayesian Choice)

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## Bayesian Paradigm

$$\pi(\Sigma|X) \propto p(X|\Sigma)\pi(\Sigma)$$

- ▶ Posterior mean, maximum *a posteriori*
- ▶ Decision theoretic approach
- ▶ Bayes estimator: minimize the integrated risk based on a certain prior and loss function



# Jeffreys Prior

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**Jeffreys' invariant principle:** Sir Harold Jeffreys (1961) suggested any non-informative prior distribution should be justified on the grounds of its invariance under parameter transformation. So, if  $\theta \sim \pi$  a priori, for any one-to-one transformation  $\phi = \phi(\theta)$  the prior on  $\phi$  should be  $\pi(\phi)$ .

$$\pi(\theta) \propto \mathcal{I}(\theta)^{1/2} \text{ where } \mathcal{I}(\theta) = E_{x|\theta} \left( -\frac{\partial^2 L}{\partial \theta^2} \right)$$

This is easy to see since  $\mathcal{I}(\phi) = \mathcal{I}(\theta)(d\theta/d\phi)^2$

- ▶ Jeffreys prior for the covariance matrix is

$$\pi(\Sigma) \propto |\Sigma|^{-(p+1)/2}$$

- ▶ Under Stein's loss ( $L_1$ ), the Bayes estimator for the covariance matrix is the usual unbiased estimator, the sample covariance matrix  $S/n$

# Reference Prior

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**Reference Prior Principle:** (Bernardo, 1992) Let  $x$  be the result of an experiment  $\epsilon = \{\mathcal{X}, \Theta, p(x|\theta)\}$  and let  $C$  be the class of admissible priors. The reference posterior of  $\theta$  after  $x$  has been observed is defined to be  $\pi(\theta|x) = \lim \pi_k(\theta|x)$  where  $\pi_k(\theta|x) \propto p(x|\theta)\pi_k(\theta)$  is the posterior density corresponding to the prior  $\pi_k(\theta)$  which maximizes  $\mathcal{I}^\theta\{\epsilon(k), p(\theta)\} = \int p(x) \int p(\theta|x) \log \frac{p(\theta|x)}{p(\theta)} d\theta dx$  the expected information (expected Kullback-Leibler divergence of the posterior with respect to the prior) about  $\theta$ .

The Reference prior was derived by Yang and Berger (1995). Let  $\Sigma = O\Lambda O'$  where  $O$  is an orthogonal matrix and  $\Lambda$  is a diagonal matrix. The reference prior formulation is as follows

$$\begin{aligned}\pi(\Lambda, O)(d\Lambda)(dO) &\propto \frac{1}{|\Lambda|} (d\Lambda)(dH) \\ &\propto \frac{1}{|\Sigma| \prod_{i < j} (\lambda_i - \lambda_j)} (d\Sigma)\end{aligned}$$

where  $(dH)$  is the conditional invariant Haar measure over the space of orthogonal matrices.

# Sampling from the Reference Posterior

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The posterior resulting from the reference prior is

$$\pi_R(\Sigma|S)(d\Sigma) \propto \frac{\text{etr}\left(-\frac{1}{2}\Sigma^{-1}S\right)}{|\Sigma|^{n/2+1} \prod_{i<j}(\lambda_i - \lambda_j)}(d\Sigma)$$

A Metropolis-Hastings Sampler:

- ▶ Generate  $\Sigma^{new} \sim W_p(n, S)$
- ▶ Accept  $\Sigma^{new}$  with probability
- ▶  $\alpha = \min \left\{ 1, \frac{|\Sigma^{old}|^{(p+1)/2} \prod_{i<j}(\lambda_i^{old} - \lambda_j^{old})}{|\Sigma^{new}|^{(p+1)/2} \prod_{i<j}(\lambda_i^{new} - \lambda_j^{new})} \right\}$

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## Simulation

- ▶  $n=50,100$
- ▶  $p=2,5,10$
- ▶ correlation structure: correlated and independent
- ▶ 50 replicated

Frequentist Risks of the posterior mean are approximated by average Loss under the following Loss functions.

- ▶ **Stein's Loss:**  $L_1(\Sigma, \hat{\Sigma}) = tr(\hat{\Sigma}\Sigma^{-1}) - \log|\hat{\Sigma}\Sigma^{-1}| - p$
- ▶ **Quadratic Loss:**  $L_2(\Sigma, \hat{\Sigma}) = tr(\hat{\Sigma}\Sigma^{-1} - I)^2$

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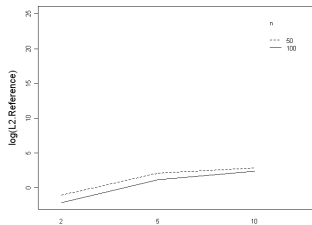
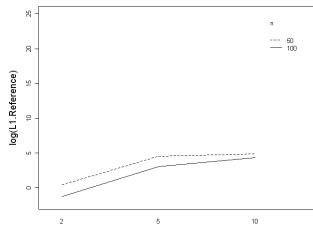
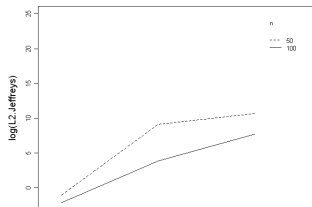
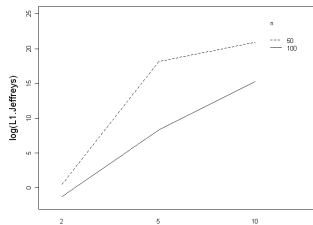
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## Quantitative Trait Loci (QTL) Mapping

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## Quantitative Trait Loci (QTL) Mapping

QT

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$y_1$

$y_2$

$y_3$

$y_4$

$y_5$

$y_6$

$y_7$

$y_8$

$y_9$

$y_{10}$

- ▶ Quantitative Traits e.g. Blood pressure, BMI, FatMass, complex diseases (Alzhiemers) etc.

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Bayesian Multiple

Traits

## Quantitative Trait Loci (QTL) Mapping

QT

$y_1$

$y_2$

$y_3$

$y_4$

$y_5$

$y_6$

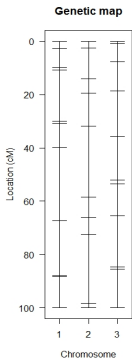
$y_7$

$y_8$

$y_9$

$y_{10}$

L



► Loci → Genomic positions influencing the traits



# What is QTL Mapping?

Outline

Motivation

High Dimensional Data

Examples

Theoretical Underpinnings

Random Matrices  
Shrinkage Estimation  
Decision Theory  
Bayesian Estimation

QTL Mapping

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## Quantitative Trait Loci (QTL) Mapping

QT

$y_1$

$y_2$

$y_3$

$y_4$

$y_5$

$y_6$

$y_7$

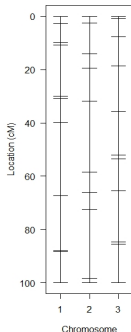
$y_8$

$y_9$

$y_{10}$

L

Genetic map



Mapping

- ▶ Information from Quantitative traits combined with genetic information
- ▶ Try to map the positions of the genome influencing the traits

# Genetic Design (Backcross Experiment)

## Outline

## Motivation

High Dimensional Data

Examples

Examples

## Theoretical Underpinnings

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Decision Theory

Bayesian Estimation

## QTL Mapping

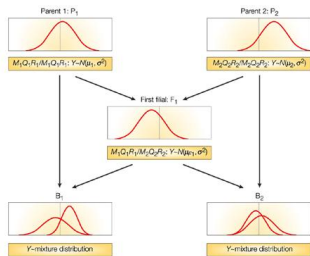
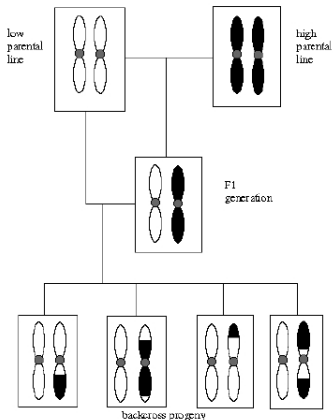
## Background

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Bayesian Multiple Traits

Traits



Nature Reviews | Genetics

- Broman, 1997

- ▶ Controlled experiments → not possible with humans
- ▶ Example of traits: BMI, fatmass, Obesity related traits etc.
- ▶ Big impact on public health

# Importance of QTL Mapping

## Outline

### Motivation

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### Theoretical Underpinnings

Random Matrices  
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Decision Theory  
Bayesian Estimation

### QTL Mapping

#### Background

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Traits

- ▶ Identifying QTL in experimental animals is critical for the understanding biochemical pathways underlying complex traits.
- ▶ These understanding translate to drug targets and eventual clinical trials.
- ▶ QTL mapping is also important for animal/plant breeding.

# Data

Outline

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High Dimensional  
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Underpinnings

Random Matrices

Shrinkage Estimation

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QTL Mapping

Background

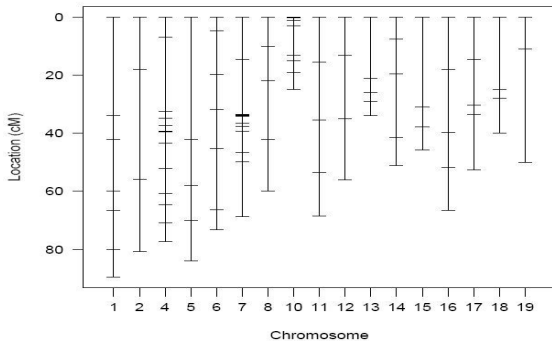
Statistical Challenges

Bayesian Solution

Bayesian Multiple  
Traits

$y_1$	C1M1	C1M2	C2M1	C2M2	C15M2	C16M1	C19M1
8.8	AA	AA	AB	AA	AA	AB	AB
9.6	AA	AA	AB	AB	AB	AB	AB
10.6	AB	AB	AA	AA	AB	AA	AA
11.1	AB	AB	AA	AB	AB	AA	AA

Genetic map



# Interval Mapping

Outline

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Bayesian Estimation

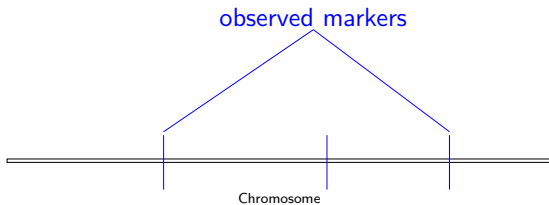
QTL Mapping

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# Interval Mapping

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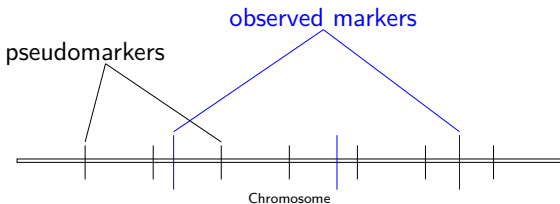
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- ▶ Insert arbitrary positions (pseudomarkers) into marker intervals

# Interval Mapping

## Outline

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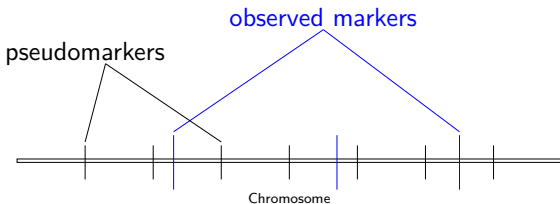
High Dimensional  
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### Theoretical Underpinnings

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### QTL Mapping

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- ▶ Insert arbitrary positions (pseudomarkers) into marker intervals
- ▶ Enables us to detect QTL within marker intervals

# Interval Mapping

## Outline

### Motivation

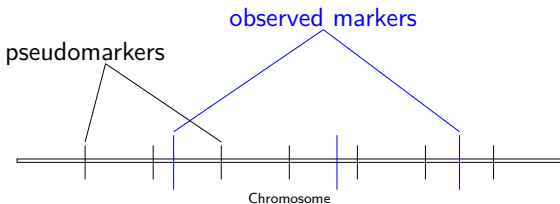
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### QTL Mapping

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- ▶ Insert arbitrary positions (pseudomarkers) into marker intervals
- ▶ Enables us to detect QTL within marker intervals
- ▶ Pseudomarkers and markers are considered as putative QTL



# Interval Mapping

## Outline

## Motivation

High Dimensional  
Data

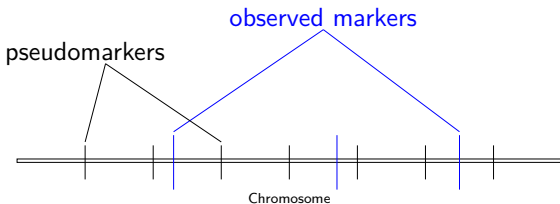
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## QTL Mapping

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- ▶ Insert arbitrary positions (pseudomarkers) into marker intervals
- ▶ Enables us to detect QTL within marker intervals
- ▶ Pseudomarkers and markers are considered as putative QTL
- ▶ Pseudomarkers not observed – Hidden Markov Model to reconstruct genotypes

# Challenges in QTL Mapping

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## Complex Traits

# Challenges in QTL Mapping

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## Complex Traits

- ▶ interacting network of multiple genes and environmental factors

# Challenges in QTL Mapping

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## Complex Traits

- ▶ interacting network of multiple genes and environmental factors
- ▶ small-to-moderate sized effects

# Challenges in QTL Mapping

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## Complex Traits

- ▶ interacting network of multiple genes and environmental factors
- ▶ small-to-moderate sized effects
- ▶ high sample size required

# Challenges in QTL Mapping

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## Complex Traits

- ▶ interacting network of multiple genes and environmental factors
- ▶ small-to-moderate sized effects
- ▶ high sample size required

## Question

What combination of genes and interactions should one consider?

# Challenges in QTL Mapping

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## Complex Traits

- ▶ interacting network of multiple genes and environmental factors
- ▶ small-to-moderate sized effects
- ▶ high sample size required

## Question

What combination of genes and interactions should one consider?

## Model Selection

# Challenges in QTL Mapping

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## Complex Traits

- ▶ interacting network of multiple genes and environmental factors
- ▶ small-to-moderate sized effects
- ▶ high sample size required

## Question

What combination of genes and interactions should one consider?

## Model Selection

- ▶ For a BC (backcross) population with 40 genetic markers



# Challenges in QTL Mapping

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## Complex Traits

- ▶ interacting network of multiple genes and environmental factors
- ▶ small-to-moderate sized effects
- ▶ high sample size required

## Question

What combination of genes and interactions should one consider?

## Model Selection

- ▶ For a BC (backcross) population with 40 genetic markers
- ▶  $2^{40} = 10^{12} =$   
1,000,000,000,000  
models

# Statistical structure

## Outline

### Motivation

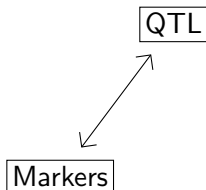
- High Dimensional Data
- Examples

### Theoretical Underpinnings

- Random Matrices
- Shrinkage Estimation
- Decision Theory
- Bayesian Estimation

### QTL Mapping

- Background
- Statistical Challenges**
- Bayesian Solution
- Bayesian Multiple Traits



Two aspects of the QTL mapping problem

1. The missing data problem: Markers  $\leftrightarrow$  QTL

# Statistical structure

## Outline

### Motivation

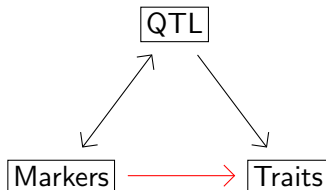
High Dimensional  
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Examples

### Theoretical Underpinnings

Random Matrices  
Shrinkage Estimation  
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Bayesian Estimation

### QTL Mapping

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Traits



Two aspects of the QTL mapping problem

1. The missing data problem: Markers  $\leftrightarrow$  QTL
2. The model selection problem: QTL  $\rightarrow$  Traits

# Bayesian Interval Mapping Framework

## Outline

### Motivation

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Examples

### Theoretical Underpinnings

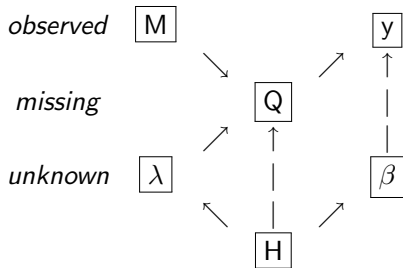
Random Matrices  
Shrinkage Estimation  
Decision Theory  
Bayesian Estimation

### QTL Mapping

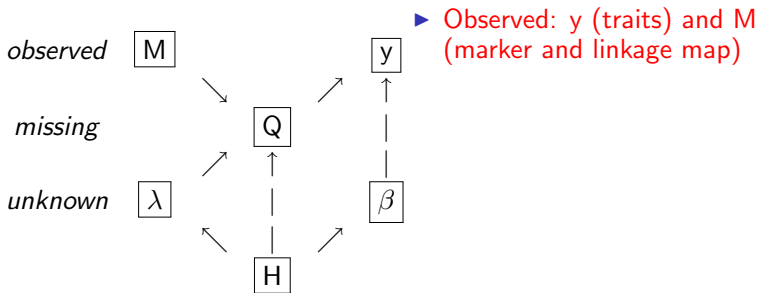
Background  
Statistical Challenges

### Bayesian Solution

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# Bayesian Interval Mapping Framework



Outline

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Bayesian Estimation

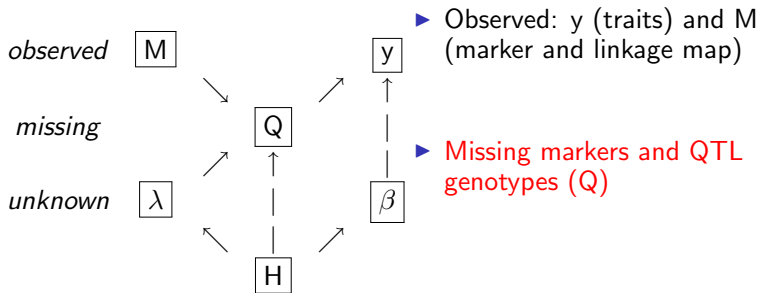
QTL Mapping

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**Bayesian Solution**

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# Bayesian Interval Mapping Framework



## Outline

### Motivation

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### Theoretical Underpinnings

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Decision Theory  
Bayesian Estimation

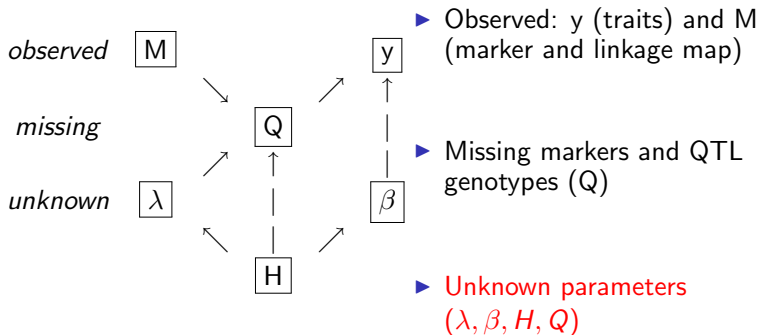
### QTL Mapping

Background  
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### Bayesian Solution

Bayesian Multiple Traits

# Bayesian Interval Mapping Framework



## Outline

### Motivation

High Dimensional  
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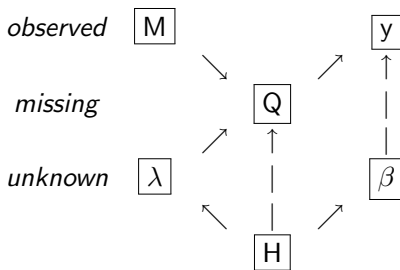
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### QTL Mapping

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# Bayesian Interval Mapping Framework



- ▶ Observed:  $y$  (traits) and  $M$  (marker and linkage map)
  - trait model  
 $p(y | Q, \beta, \lambda, H)$
- ▶ Missing markers and QTL genotypes ( $Q$ )
- ▶ Unknown parameters ( $\lambda, \beta, H, Q$ )

## Outline

### Motivation

High Dimensional Data  
Examples

### Theoretical Underpinnings

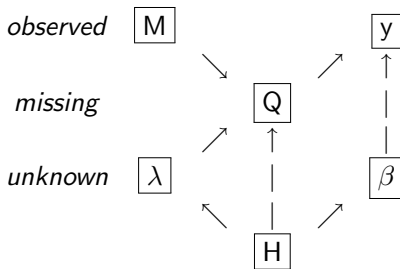
Random Matrices  
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### QTL Mapping

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Bayesian Multiple Traits



# Bayesian Interval Mapping Framework



- ▶ Observed:  $y$  (traits) and  $M$  (marker and linkage map)
  - trait model  
 $p(y | Q, \beta, \lambda, H)$
- ▶ Missing markers and QTL genotypes ( $Q$ )
  - genetic model  
 $p(Q | M, \lambda, H)$
- ▶ Unknown parameters ( $\lambda, \beta, H, Q$ )

## Outline

### Motivation

High Dimensional Data  
Examples

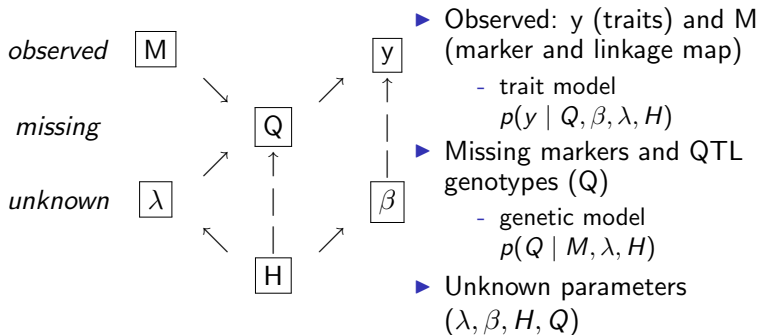
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# Bayesian Interval Mapping Framework



posterior = likelihood  $\times$  prior

$$p(\lambda, \beta, H, Q | y, M) \propto p(y | \beta, \lambda, Q, H)p(Q | M, \lambda, H)p(\beta, \lambda, H)$$

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# Why Multiple Traits?

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### Motivation

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#### Underpinnings

Random Matrices

Shrinkage Estimation

Decision Theory

Bayesian Estimation

### QTL Mapping

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**Bayesian Multiple**

**Traits**

$y_1$	$y_2$	C1M1	C1M2	C2M1	C2M2	C15M2	C16M1	C19M1
8.8	7.8	AA	AA	AB	AA	AA	AB	AB
9.6	10.1	AA	AA	AB	AB	AB	AB	AB
10.6	9.9	AB	AB	AA	AA	AB	AA	AA
11.1	10.9	AB	AB	AA	AB	AB	AA	AA

- ▶ Typically data on more than one phenotype (correlated) are collected e.g. BMI, fatmass etc.

# Why Multiple Traits?

## Outline

### Motivation

#### High Dimensional Data

#### Examples

### Theoretical

#### Underpinnings

##### Random Matrices

##### Shrinkage Estimation

##### Decision Theory

##### Bayesian Estimation

### QTL Mapping

#### Background

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#### Bayesian Solution

#### Bayesian Multiple Traits

$y_1$	$y_2$	C1M1	C1M2	C2M1	C2M2	C15M2	C16M1	C19M1
8.8	7.8	AA	AA	AB	AA	AA	AB	AB
9.6	10.1	AA	AA	AB	AB	AB	AB	AB
10.6	9.9	AB	AB	AA	AA	AB	AA	AA
11.1	10.9	AB	AB	AA	AB	AB	AA	AA

- ▶ Typically data on more than one phenotype (correlated) are collected e.g. BMI, fatmass etc.
- ▶ Higher power to detect weak main and/or epistatic effects

# Why Multiple Traits?

## Outline

### Motivation

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### QTL Mapping

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$y_1$	$y_2$	C1M1	C1M2	C2M1	C2M2	C15M2	C16M1	C19M1
8.8	7.8	AA	AA	AB	AA	AA	AB	AB
9.6	10.1	AA	AA	AB	AB	AB	AB	AB
10.6	9.9	AB	AB	AA	AA	AB	AA	AA
11.1	10.9	AB	AB	AA	AB	AB	AA	AA

- ▶ Typically data on more than one phenotype (correlated) are collected e.g. BMI, fatmass etc.
- ▶ Higher power to detect weak main and/or epistatic effects
- ▶ **Higher precision of estimates**

# Why Multiple Traits?

## Outline

### Motivation

High Dimensional  
Data  
Examples

$y_1$	$y_2$	C1M1	C1M2	C2M1	C2M2	C15M2	C16M1	C19M1
8.8	7.8	AA	AA	AB	AA	AA	AB	AB
9.6	10.1	AA	AA	AB	AB	AB	AB	AB
10.6	9.9	AB	AB	AA	AA	AB	AA	AA
11.1	10.9	AB	AB	AA	AB	AB	AA	AA

### Theoretical Underpinnings

Random Matrices  
Shrinkage Estimation  
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### QTL Mapping

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Traits

- ▶ Typically data on more than one phenotype (correlated) are collected e.g. BMI, fatmass etc.
- ▶ Higher power to detect weak main and/or epistatic effects
- ▶ Higher precision of estimates
- ▶ Separate close linkage from pleiotropy

# Why Multiple Traits?

## Outline

### Motivation

High Dimensional  
Data  
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$y_1$	$y_2$	C1M1	C1M2	C2M1	C2M2	C15M2	C16M1	C19M1
8.8	7.8	AA	AA	AB	AA	AA	AB	AB
9.6	10.1	AA	AA	AB	AB	AB	AB	AB
10.6	9.9	AB	AB	AA	AA	AB	AA	AA
11.1	10.9	AB	AB	AA	AB	AB	AA	AA

### Theoretical Underpinnings

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### QTL Mapping

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- ▶ Typically data on more than one phenotype (correlated) are collected e.g. BMI, fatmass etc.
- ▶ Higher power to detect weak main and/or epistatic effects
- ▶ Higher precision of estimates
- ▶ Separate close linkage from pleiotropy
  - ▶ pleiotropy

# Why Multiple Traits?

## Outline

### Motivation

- High Dimensional Data
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- Random Matrices
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### QTL Mapping

- Background
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$y_1$	$y_2$	C1M1	C1M2	C2M1	C2M2	C15M2	C16M1	C19M1
8.8	7.8	AA	AA	AB	AA	AA	AB	AB
9.6	10.1	AA	AA	AB	AB	AB	AB	AB
10.6	9.9	AB	AB	AA	AA	AB	AA	AA
11.1	10.9	AB	AB	AA	AB	AB	AA	AA

- ▶ Typically data on more than one phenotype (correlated) are collected e.g. BMI, fatmass etc.
- ▶ Higher power to detect weak main and/or epistatic effects
- ▶ Higher precision of estimates
- ▶ Separate close linkage from pleiotropy
  - ▶ pleiotropy
    - ▶ one gene, affecting both traits indicating common biochemical pathways



# Why Multiple Traits?

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8.8	7.8	AA	AA	AB	AA	AA	AB	AB
9.6	10.1	AA	AA	AB	AB	AB	AB	AB
10.6	9.9	AB	AB	AA	AA	AB	AA	AA
11.1	10.9	AB	AB	AA	AB	AB	AA	AA

- ▶ Typically data on more than one phenotype (correlated) are collected e.g. BMI, fatmass etc.
- ▶ Higher power to detect weak main and/or epistatic effects
- ▶ Higher precision of estimates
- ▶ Separate close linkage from pleiotropy
  - ▶ pleiotropy
    - ▶ one gene, affecting both traits indicating common biochemical pathways
  - ▶ close linkage

# Why Multiple Traits?

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$y_1$	$y_2$	C1M1	C1M2	C2M1	C2M2	C15M2	C16M1	C19M1
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9.6	10.1	AA	AA	AB	AB	AB	AB	AB
10.6	9.9	AB	AB	AA	AA	AB	AA	AA
11.1	10.9	AB	AB	AA	AB	AB	AA	AA

- ▶ Typically data on more than one phenotype (correlated) are collected e.g. BMI, fatmass etc.
- ▶ Higher power to detect weak main and/or epistatic effects
- ▶ Higher precision of estimates
- ▶ Separate close linkage from pleiotropy
  - ▶ pleiotropy
    - ▶ one gene, affecting both traits indicating common biochemical pathways
  - ▶ close linkage
    - ▶ two tightly linked genes resulting in collinear genotypes

# QTL SUR Model

## Outline

### Motivation

- High Dimensional Data
- Examples

### Theoretical Underpinnings

- Random Matrices
- Shrinkage Estimation
- Decision Theory
- Bayesian Estimation

### QTL Mapping

- Background
- Statistical Challenges
- Bayesian Solution
- Bayesian Multiple Traits

The QTL SUR Model:

$$y_{ti} = \mu_t + \mathbf{X}_{ti}\boldsymbol{\beta}_t + e_{ti}, i = 1, \dots, n; t = 1, \dots, T$$

where  $t$  corresponds to the phenotypes or traits or dependent variables and  $i$  corresponds to the individuals. It is assumed the  $\mathbf{e}_i = \{e_{1i}, \dots, e_{Ti}\} \sim N_T(0, \Sigma)$

# Model Parameters

Following Godsill (2001) fix the total number of loci/independent variables that can be selected to  $L$ . Then define:

- ▶ Model Indicators :  $\boldsymbol{\gamma} = \{\gamma_{t1}, \dots, \gamma_{tL}\}$
- ▶ Locus Indices :  $\boldsymbol{\lambda} = \{\lambda_{t1}, \dots, \lambda_{tL}\}$

Following special cases of the SURd model can be obtained below:

- ▶ SURs :  $\lambda_{ti} = \lambda_i \forall t = 1, \dots, T$
- ▶ Traditional Multivariate Model (TMV):  
 $\gamma_{ti} = \gamma_t \forall t = 1, \dots, T$
- ▶ Single Trait Analysis (STA):  $\Sigma = I$  will reduce to univariate trait-by-trait analysis

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## Prior on $\beta$

- ▶ batches  
k=add,dom,add-add  
interaction etc.
- ▶  $\beta_k \sim \mathcal{N}(0, \sigma_k^2)$  and  
 $\sigma_k^2 \sim \text{Inv} - \chi^2(\nu_k, s_k^2)$
- ▶  $s_k^2$  controls the prior  
heritability per effect  
 $s_k^2 =$   
 $(\nu_k - 2)E(h_j)V_p/(\nu_k V_j)$

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## Prior on number of QTL ( $\ell$ )

- ▶  $\ell \sim \text{Poisson}(\ell_0)$
- ▶ Choice of  $L = \ell_0 + 3\sqrt{\ell_0}$

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## Prior on $\lambda$ and $\gamma$

- ▶ independent priors on  
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## Prior on $\Sigma$

- ▶  $p(\Sigma) \propto \frac{1}{|\Sigma| \prod_{i < j} (d_i - d_j)}$

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# Composite Model Space Approach

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- ▶ The idea is to circumvent the trans-dimensional character of the problem by modeling all parameters simultaneously.

- ▶ The joint posterior distribution:

$$p(\gamma, \lambda, \theta, \Sigma | Y, X) \propto p(Y | X, \gamma, \lambda, \theta, \Sigma) p(\lambda_\gamma, \theta_\gamma | \gamma, \Sigma) \\ \times p(\lambda_{-\gamma}, \theta_{-\gamma} | \gamma, \Sigma) p(\gamma) p(\Sigma, \theta)$$

- ▶ where  $\theta = \{\beta, \sigma^2\}$  and  $\lambda_{-\gamma}$  is the collection of all  $\lambda_{ti}$ 's for which  $\gamma_{ti} = 0$ .
- ▶ Assume a priori independence

$$p(\lambda_{-\gamma}, \theta_{-\gamma} | \lambda_\gamma, \theta_\gamma, \gamma, \Sigma) \propto p(\lambda_{-\gamma}, \theta_{-\gamma} | \gamma, \Sigma)$$

# Real Data Set

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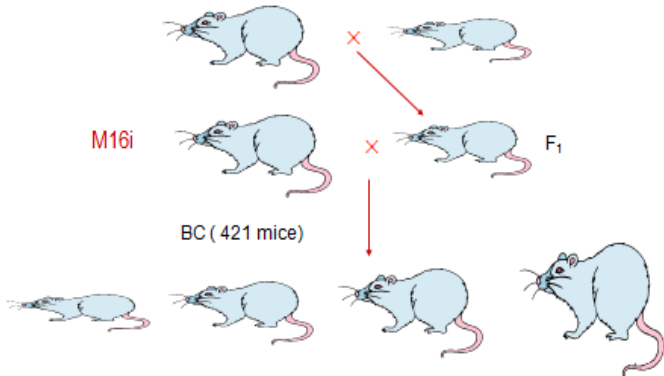
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**M16i:** large, obese, rapid growth

**CAST/Ei:** small, lean



# Trait Phenotype

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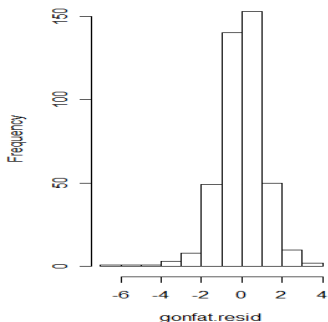
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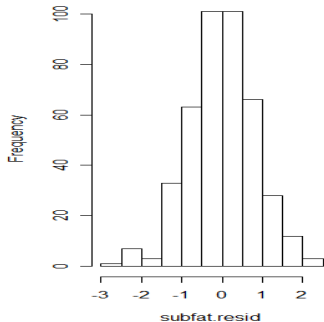
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**log<sub>2</sub>(GONFAT) adjusted**

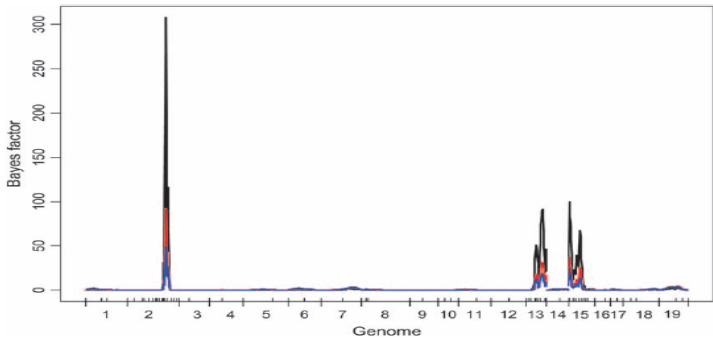
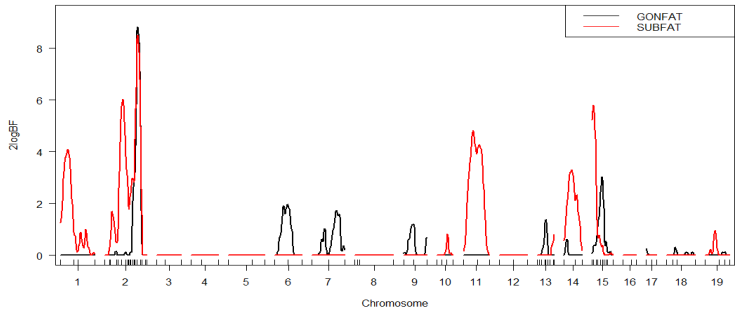


**log<sub>2</sub>(SUBFAT) adjusted**



- ▶ GONFAT → Right Gonadal fat pad
- ▶ SUBFAT → Subcutaneous fat pad

Bayes Factor Profile for SUBFAT and GONFAT



# Pleiotropic Effect

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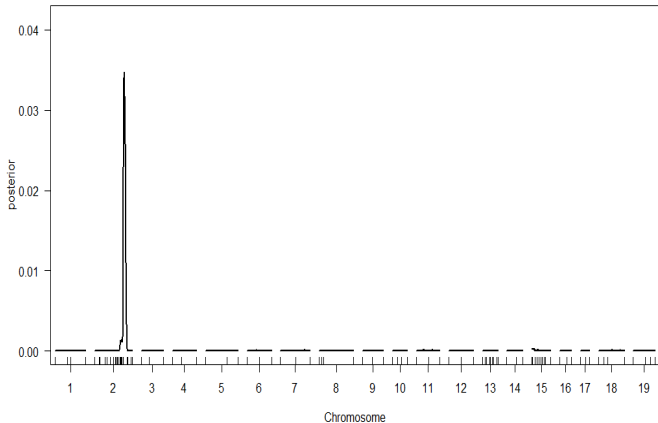
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Posterior Probability for Pleiotropic Effect



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## Pleiotropy vs. Coincident linkage

- ▶ SURd: Models the coincident linkage hypothesis
- ▶ TMV: Models pleiotropy
- ▶ Bayes Factor comparison of pleiotropy vs coincident linkage

## Variety of traits

- ▶ Ordinal traits using threshold model
- ▶ Survival traits

# Future Research

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## eQTL (expression QTL)

- ▶ mRNA expression are considered traits
- ▶ Tens of thousands of traits ( $T$ )
- ▶ Lot of attention recently by researchers
- ▶ NIH RFAs
- ▶ <http://grants.nih.gov/grants/guide/rfa-files/RFA-RM-09-006.html>

## Covariance matrix modeling

- ▶ Current implementation breaks down for large  $T$
- ▶ Investigation of different priors

# Acknowledgements

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