
Pseudo-Bayes MCMC for the estimation of multipoint linkage likelihoods

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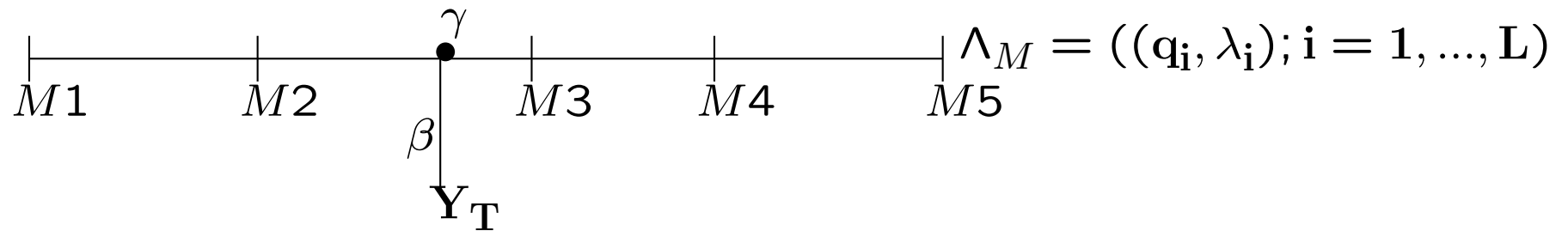
Parts of this work are joint with Dr. Andrew George.

Thanks for use of data to Drs. Bird, Schellenberg, Wijsman.

The genetic mapping problem

- **Given:** L genetic markers at known locations λ_i in the genome, and known allele frequencies \mathbf{q}_i , $i = 1, \dots, L$. $\Lambda_M = \{\lambda_i, \mathbf{q}_i\}$.
- **Given:** a trait, and a presumed trait model, parametrized by β , specifying how trait is determined by underlying genes.
- **Given:** data on the trait phenotypes and marker genotypes for some of the members of some number of pedigree structures.
- **Estimate:** the location γ of a locus affecting the trait, in some region of the genome.
- **Approach:** compute a likelihood and hence a **location lod score**.

What and why the LOCATION LOD score



Parameter $\xi = (\beta, \gamma, \Lambda_M)$. Data $Y = (Y_M, Y_T)$

$$\text{lod}(\gamma) = \log_{10} \left(\frac{\Pr(Y; \Lambda_M, \beta, \gamma)}{\Pr(Y; \Lambda_M, \beta, \gamma = \infty)} \right)$$

Exact computation is infeasible

Basics of genetics: for statisticians

- Meioses i are independent: $S_{i,\bullet}$ are independent, a priori.
- Mendel's First Law: $\Pr(S_{i,j} = 0) = \Pr(S_{i,j} = 1) = 1/2$
- Recombination: $\Pr(S_{i,j-1} \neq S_{i,j}) = \rho_{j-1}$ ($\forall i$ for convenience)

$$\Pr(S_{\bullet,j} | S_{\bullet,j-1}) = \rho_{j-1}^{R_{j-1}} (1 - \rho_{j-1})^{m - R_{j-1}}$$

where $R_{j-1} = (\#i : S_{i,j} \neq S_{i,j-1})$

- No genetic interference: $\Pr(S_{i,j} | \mathbf{S}_{-(i,j)}) = \Pr(S_{i,j} | S_{i,j-1}, S_{i,j+1})$

$$\Pr(\mathbf{S}) = P(S_{\bullet,1}) \prod_2^L \Pr(S_{\bullet,j} | S_{\bullet,j-1})$$

Sampling and computation

The likelihood is

$$L(\xi) = P_{\xi}(\mathbf{Y}) = \sum_{\mathbf{S}} P_{\xi}(\mathbf{S}, \mathbf{Y}) = \sum_{\mathbf{S}} \mathbf{P}_{\xi}(\mathbf{Y} | \mathbf{S}) \mathbf{P}_{\xi}(\mathbf{S})$$

$$P_{\xi}(\mathbf{S}, \mathbf{Y}) = \Pr(S_{\bullet,1}) \prod_{j=2}^L \Pr(S_{\bullet,j} | S_{\bullet,j-1}) \prod_{j=1}^L \Pr(Y_{\bullet,j} | S_{\bullet,j})$$

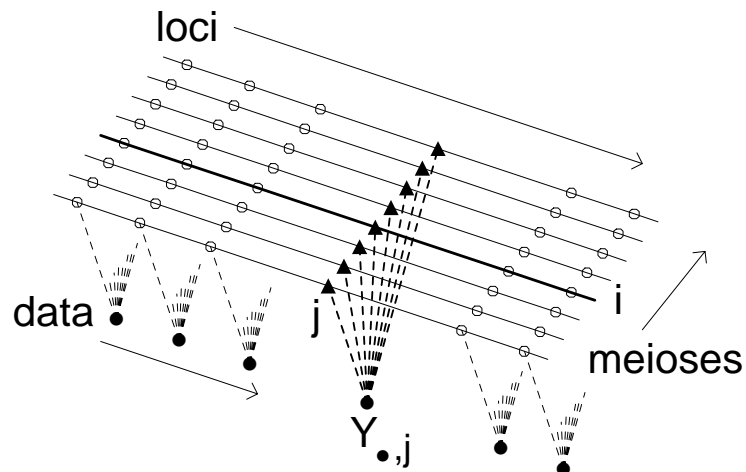
On small pedigrees, or for few loci, we can compute $\Pr(\mathbf{Y})$

Then we can compute $\Pr(S_{\bullet,j} | \mathbf{Y})$, for each j .

On larger pedigrees, we cannot compute, but

we can **SAMPLE** $\mathbf{S} = \{S_{i,j}\}$ from $\Pr(\mathbf{S} | \mathbf{Y})$. (**joint S**)

Block-Gibbs MCMC Samplers



L-sampler: resample $S_{\bullet,j}$ given \mathbf{Y} and $S_{\bullet,j'}, j \neq j'$

M-sampler: resample $\{S_{i,\bullet}; i \in I^*\}$ given \mathbf{Y} and $\{S_{i',\bullet}; i' \notin I^*\}$

LM-sampler: Heath (1997), Thompson & Heath (1999)

Previous estimators of the lod score

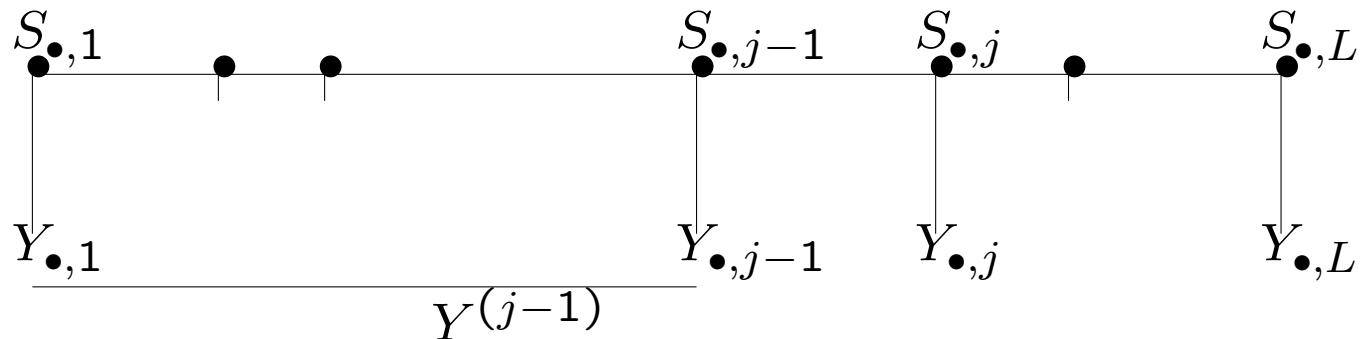
Lange-Sobel (1991)

$$\begin{aligned}
 L(\beta, \gamma, \Lambda_M) &= P_{\beta, \gamma, \Lambda_M}(\mathbf{Y}_M, \mathbf{Y}_T) \\
 &\propto P_{\beta, \gamma, \Lambda_M}(\mathbf{Y}_T \mid \mathbf{Y}_M) \\
 &= \sum_{\mathbf{S}_M} P_{\beta, \gamma}(\mathbf{Y}_T \mid \mathbf{S}_M) P_{\Lambda_M}(\mathbf{S}_M \mid \mathbf{Y}_M) \\
 &= E_{\Lambda_M}(P_{\beta, \gamma}(\mathbf{Y}_T \mid \mathbf{S}_M) \mid \mathbf{Y}_M).
 \end{aligned}$$

Advantages; sample only S_M and compute over S_T
 (but for each γ) – a Rao-Blackwellized estimate.

Disadvantages: (1) sample only given \mathbf{Y}_M ,
 (2) sampling is MCMC.

Sequential imputation



Irwin, Kong et al. (1994)

$$P^*(S_{\bullet,j}) = P_{\xi_0}(S_{\bullet,j} | S^{*(j-1)}, Y^{(j)}) = P_{\xi_0}(S_{\bullet,j} | S_{\bullet,j-1}^*, Y_{\bullet,j})$$

$$w_j = P_{\xi_0}(Y_{\bullet,j} | Y^{(j-1)}, S^{*(j-1)}) = P_{\xi_0}(Y_{\bullet,j} | S_{\bullet,j-1}^*)$$

$$P^*(\mathbf{S}^*) = \frac{P_{\xi_0}(\mathbf{S}^*, \mathbf{Y})}{\prod_{j=1}^L w_j} \text{ so } L(\xi_0) = \sum_{\mathbf{S}} P_{\xi_0}(\mathbf{S}, \mathbf{Y}) = \mathbb{E}_{P^*} \left(\prod_{j=1}^L w_j \right)$$

Adv: i.i.d sampling. **Disadv:** P^* may be far from $P_{\xi_0}(\mathbf{S}|\mathbf{Y})$

Likelihood ratio estimation

Thompson, Guo (1991)

$$\begin{aligned} \frac{L(\xi)}{L(\xi_0)} &= \frac{P_\xi(\mathbf{Y})}{P_{\xi_0}(\mathbf{Y})} = E_{\xi_0} \left(\frac{P_\xi(\mathbf{Y}, \mathbf{S})}{P_{\xi_0}(\mathbf{Y}, \mathbf{S})} \mid \mathbf{Y} \right) \\ \frac{L(\beta, \gamma_1, \Lambda_M)}{L(\beta, \gamma_0, \Lambda_M)} &= E_{\xi_0} \left(\frac{P_{\xi_1}(\mathbf{Y}_T, \mathbf{Y}_M, \mathbf{S}_T, \mathbf{S}_M)}{P_{\xi_0}(\mathbf{Y}_T, \mathbf{Y}_M, \mathbf{S}_T, \mathbf{S}_M)} \mid \mathbf{Y}_T, \mathbf{Y}_M \right) \\ &= E_{\xi_0} \left(\frac{P_{\gamma_1}(\mathbf{S}_T \mid \mathbf{S}_M)}{P_{\gamma_0}(\mathbf{S}_T \mid \mathbf{S}_M)} \mid \mathbf{Y}_T, \mathbf{Y}_M \right) \end{aligned}$$

for two hypothesized trait locus positions γ_1 and γ_0 .

Advantage: Actual estimate is simple: fast and accurate for local LR

Disadvantage: Need good MCMC. Works well only for $\gamma_1 \approx \gamma_0$: combining local LR estimates is hard. We want $L(\gamma)/L(\gamma = \infty)$.

Monte Carlo likelihood/posterior estimates

- **Lange-Sobel (1991)** : MCMC likelihood estimator
MCMC sampling of S_M given Y_M .
- **Irwin, Kong et al. (1994)** : Sequential imputation
likelihood estimator – i.i.d. sample: importance sampling.
- **Thompson, Guo (1991)** : local likelihood ratio
estimation– MCMC sampling of $(S_M, S_T | Y_M, Y_T)$
- **Heath (1997) and others** : Fully Bayesian MCMC
approaches– sample γ , β , q_i etc. etc.

Problems of a fully Bayesian approach

A Bayesian approach (e.g. **Loki:Heath**), puts priors on (β, γ) and samples from $\pi_{\Lambda_M}(\beta, \gamma, \mathbf{S} | \mathbf{Y})$.

Four problems (from a likelihood perspective):

- (i) β is mixed up in the estimate. lod score should not be based on integrated likelihood. (Note β typically multidimensional.)
- (ii) γ is continuous (typically binned), but likelihood is pointwise function of γ
- (iii) sampling low-prob areas is hard (e.g. unlinked?!)
- (iv) Moving between equal probability areas can be hard (e.g. unlinked?!)

From Bayes back to lods

- (i) First we fix $\theta = (\Lambda_M, \beta)$. ($\xi = (\theta, \gamma)$)
- (ii) For single parameter γ
$$\pi_\theta(\gamma|\mathbf{Y}) \propto P_\theta(\mathbf{Y}; \gamma) \pi(\gamma) \quad \text{so} \quad \mathbf{L}(\gamma) \propto \pi_\theta(\gamma|\mathbf{Y})/\pi(\gamma)$$
- (iii) discretize γ – to get $L(\gamma)$ at discrete points
- (iv) ALSO $\pi(\gamma)$ is **arbitrary** – choose it to improve estimate – it is a **pseudo-prior**
- (v) Choose it so that the **posterior** is approximately uniform

How to sample γ and \mathbf{S} from posterior

- For (\mathbf{S}_M, S_T) , use **LM-sampler** (block Gibbs) as before
- For γ use M-H proposal γ^* based only on \mathbf{S}_M (not S_T)
Update S_T given (γ^*, \mathbf{S}_M) for new γ^* : **joint update** of (γ, \mathbf{S}_T) .
- **Sequential imputation** start-up and restarts.
- **Preliminary run** provides $\pi(\gamma)$ such that posterior \approx uniform.
- And we use **Rao-Blackwellized** estimators.

Rao-Blackwellized Estimators from pseudo-Bayes

Suppose we have realizations $(\gamma^{(n)}, \mathbf{S}^{(n)})$ from the posterior given $\mathbf{Y} = (\mathbf{Y}_M, \mathbf{Y}_T)$.

Crude estimator :
$$\widehat{L(\gamma)}_1 = N^{-1} \sum_{\tau=1}^N I(\gamma^{(\tau)} = \gamma) / \pi(\gamma)$$

Better estimator :
$$\widehat{L(\gamma)}_2 = N^{-1} \sum_{\tau=1}^N h(\mathbf{S}_M^{(\tau)}, \gamma)$$

where

$$h(\mathbf{S}_M, \gamma) = E_{\pi_\theta} \left(\frac{I(\gamma)}{\pi(\gamma)} \middle| \mathbf{S}_M, \mathbf{Y} \right)$$

Crude estimator is function of realized $\gamma^{(\tau)}$.

RB-estimator is function of realized \mathbf{S}_M .

Now compute this!

$$\begin{aligned}
 h(\mathbf{S}_M, \gamma) &= E_{\pi_\theta} \left(\frac{I(\gamma)}{\pi(\gamma)} \middle| \mathbf{S}_M, \mathbf{Y} \right) = \frac{P_\theta(\gamma, | \mathbf{S}_M, \mathbf{Y}_M, Y_T)}{\pi(\gamma)} \\
 &= \frac{P_\theta(Y_T | \mathbf{S}_M, \mathbf{Y}_M, \gamma) P_\theta(\mathbf{S}_M, \mathbf{Y}_M) \pi(\gamma)}{\pi(\gamma) \sum_{\gamma^*} P_\theta(Y_T | \mathbf{S}_M, \mathbf{Y}_M, \gamma^*) P_\theta(\mathbf{S}_M, \mathbf{Y}_M) \pi(\gamma^*)} \\
 &= \frac{P_\theta(Y_T | \mathbf{S}_M, \gamma)}{\sum_{\gamma^*} P_\theta(Y_T | \mathbf{S}_M, \gamma^*) \pi(\gamma^*)}
 \end{aligned}$$

At given \mathbf{S}_M compute for each γ .

Compare this to the Lange estimate!

—similar integration over S_T given realized \mathbf{S}_M .

—different in that sampling is of (\mathbf{S}_M, γ) given $(\mathbf{Y}_M, \mathbf{Y}_T)$ at given β .

Early-onset Alzheimer's disease in the VG group

- Relatively late onset
 - many unobserved pedigree members
 - younger members uninformative
- Not all VG EOAD pedigrees segregate PS2 on Chr 1.
- There are affected individuals not carrying PS2.
- There are unaffected individuals carrying PS2
 - including older individuals.
- Many characteristics of a complex trait.

Pedigree data summary

Family data			AD data				Marker data
Pedigree	Size	Gen	Aff	Unaff	Unobs	Onset	No.obsvd
HB	50	6	13	28	9	60.6	27
HD	41	5	14	17	10	52.2	14
R	53	4	17	30	6	50.8	31
KS	53	5	11	36	6	65.5	27
WFL	21	3	6	14	1	63.8	15
W	6	2	4	2	0	59.8	4

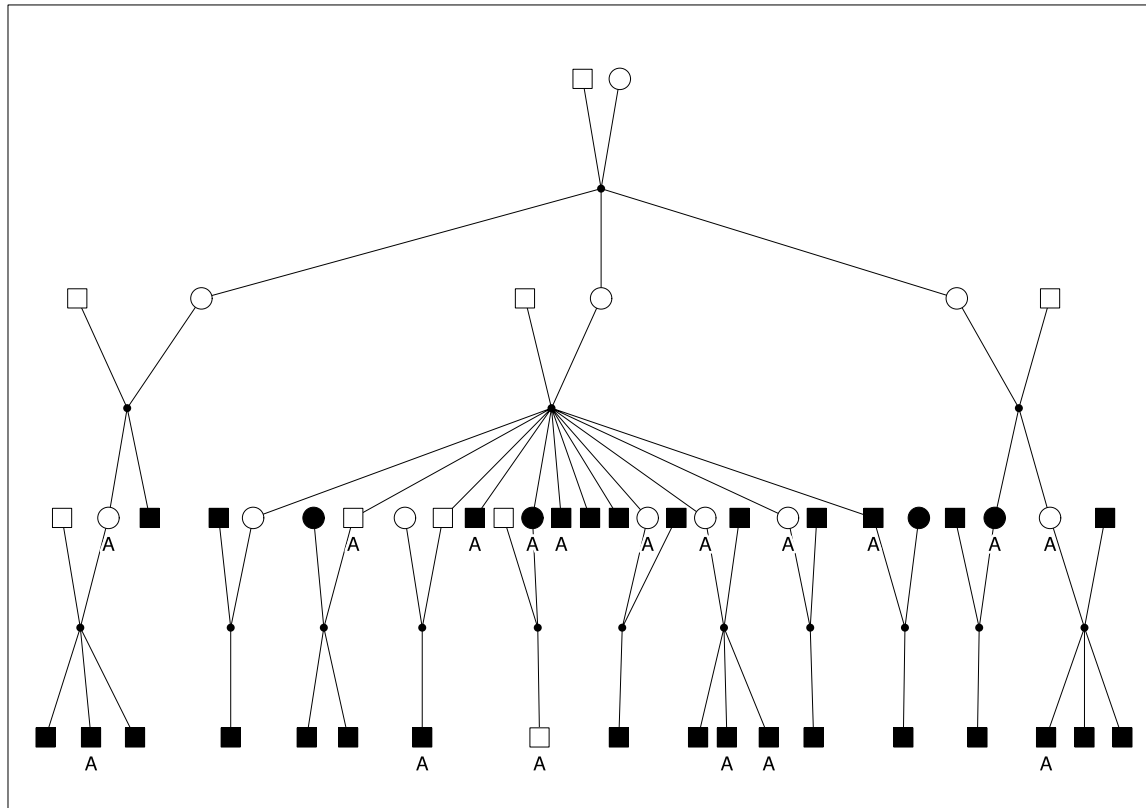
Acknowledge: Drs. Bird, Schellenberg, & Wijsman.

Marker data summary

Index	Marker	Map Position (cM)	Number of Alleles
1	D1S306	0.00	12
2	D1S249	5.48	15
3	D1S245	12.64	10
4	D1S237	17.64	13
5	D1S229	22.56	8
6*	D1S479	27.17	11
7	D1S446	36.95	13
8	D1S235	39.47	9
9	D1S180	52.34	11
10	D1S102	60.51	6

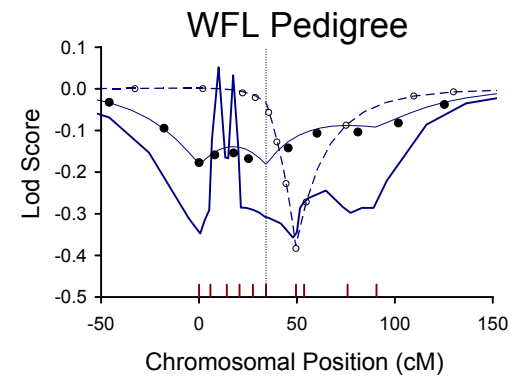
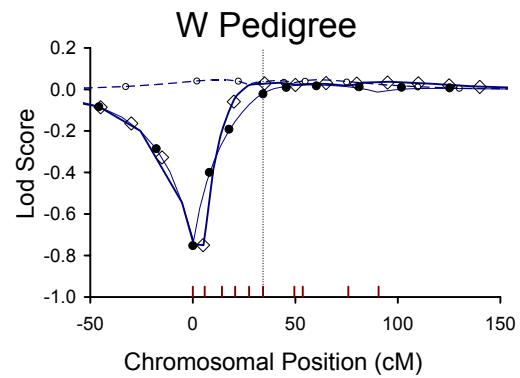
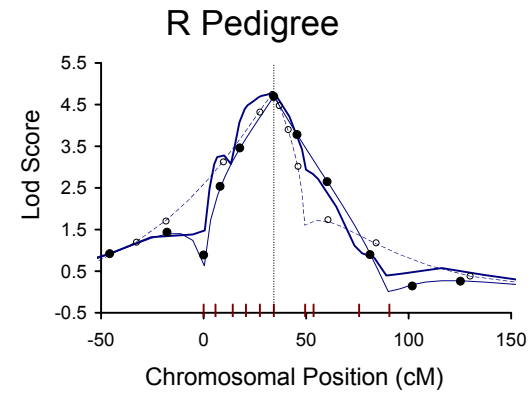
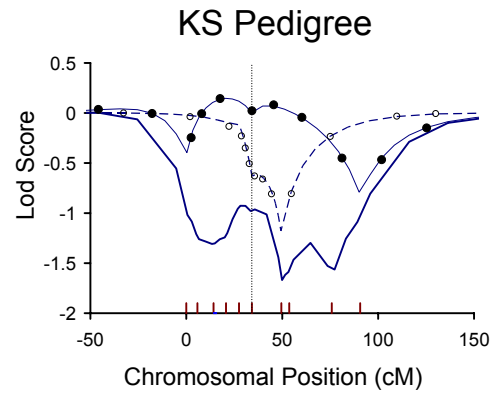
Example pedigree: approximate

SIMPED: disease status and marker availability



Gender, trait, and marker info are altered for confidentiality.

Does it work 1?– lod score estimates



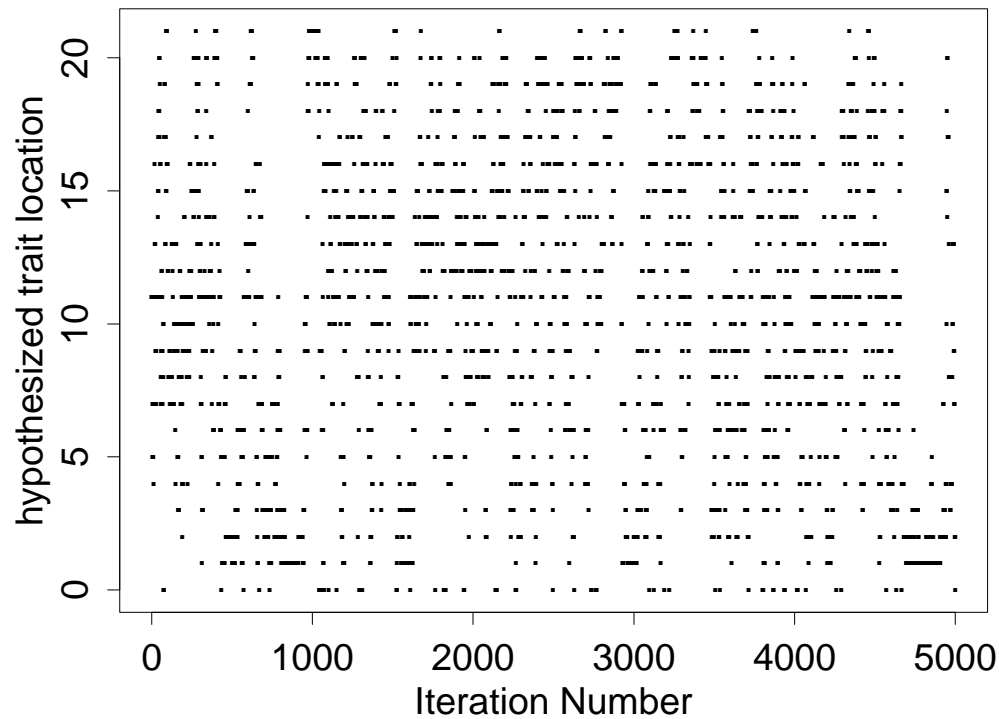
Does it work 2?– Run-time comparisons

Pedi- gree	MS-L			MS-T		
	Bayes		VSSE	Bayes		VSSE
	length	time	time	length	time	time
KS	10:20	12.8	292.9	8:20	15.0	1156.8
R	1.5:3	2.7	62.0	3:7	4.9	41.0
W	0.2:0.4	0.1	0.1	0.2:0.5	0.1	0.1
WFL	2:4	0.8	0.6	2:5	1.0	0.3

Ped- gree	MS-A	
	length	time
KS	50:100	90.5
R	35:70	56.5
W	1:2	0.4
WFL	3:5	1.9

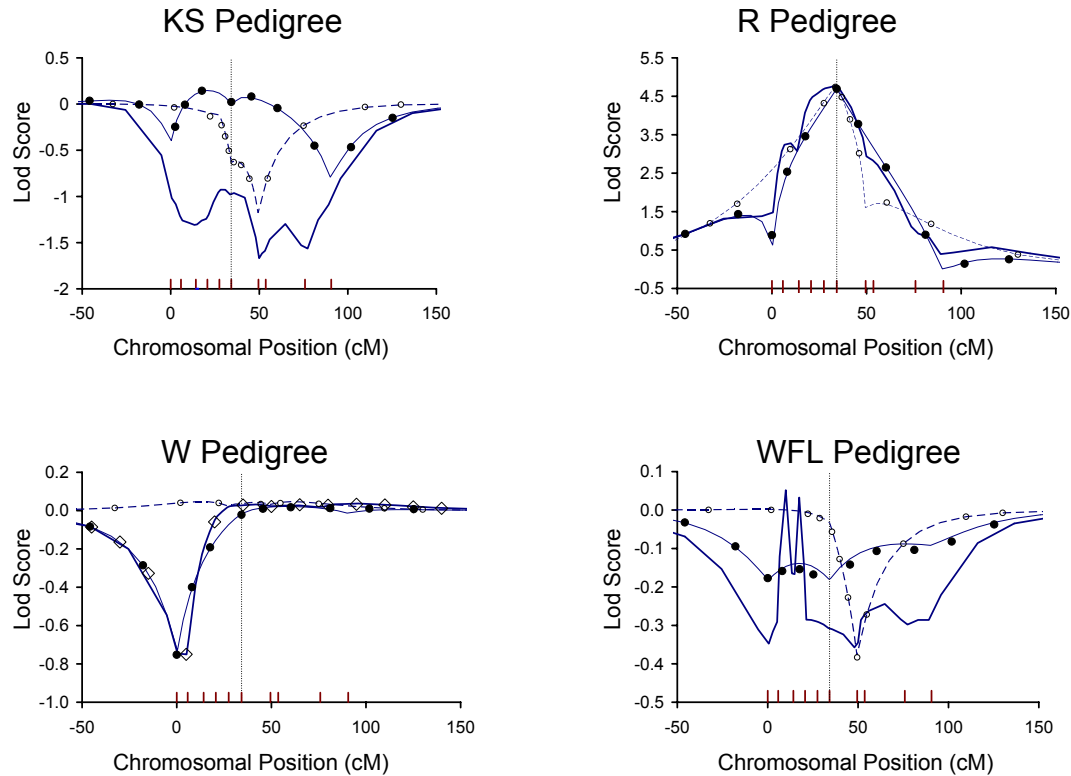
3-marker exact comp. by VITESSE
 CPU times in minutes
 run-lengths in 1000 MCMC scans;
 (preliminary:final)

Does it work 3? – mixing



Plot of realized γ over random block of 5000 scans: 0=unlinked.
Actually, this plot is from earlier analyses on same pedigrees.

Do we need 10 markers?



Linked cases: Localization is better. lod scores are higher.
Unlinked case: Rejection of linkage is possible.

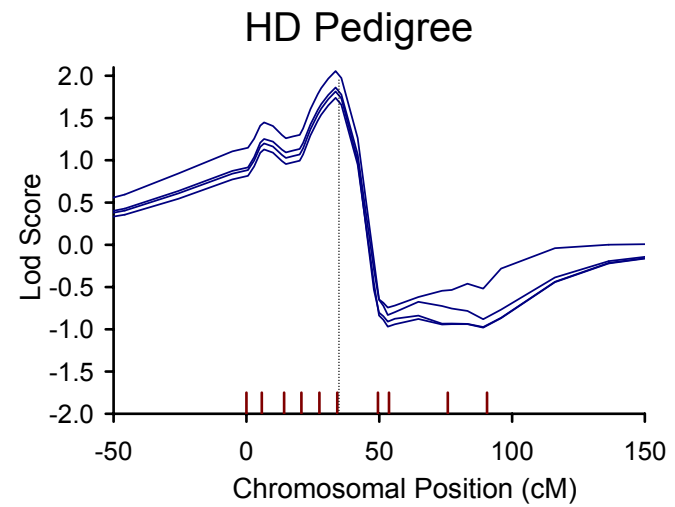
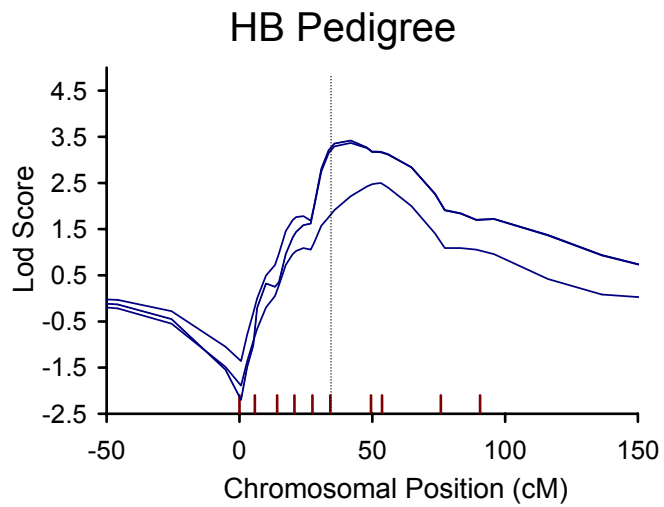
Run-time comparisons: complex pedigrees

Marker pair	HB pedigree			HD pedigree		
	Bayes		FSTLNK	Bayes		FSTLNK
	length	time	time	length	time	time
MP-L1	20:40	31.2	257.8	8:18	6.7	201.6
MP-L2	8:16	12.1	174.2	20:40	18.5	75.7
MP-T1	60:180	96.4	362.1	300:600	172.3	158.5
MP-T2	30:90	63.9	859.6	50:100	47.9	122.3

Exact computations: only 2 markers, only by FASTLINK

MCMC estimates: more challenging, but still ok

Complex pedigrees remain a challenge



HD is OK, but for HB which runs are correct?

- If at \mathbf{S} and propose an \mathbf{S}^\dagger , Metropolis-Hastings ratio is based on $P(\mathbf{S}, \mathbf{Y})/P(\mathbf{S}^\dagger, \mathbf{Y})$.
- This suggests weight to be given to a run restricted to some part of a space of \mathbf{S} should be based on average $P(\mathbf{S}, \mathbf{Y})$.
- This is not so easy, but we can easily estimate mean $\log P(\mathbf{S}, \mathbf{Y})$:
Estimate of ECDLL = $\exp(\log P(\mathbf{S}, \mathbf{Y}) \mid \mathbf{Y})$.
- In example, ECLLD is 2 units higher for HB runs with higher max lod and in the correct position.
That is, the part of the space is 100 times more probable.

CONCLUSION

- Sampling of inheritance patterns given genetic data remains **a challenging MCMC problem** for multiple markers, missing data, extended pedigrees ...
- **Likelihood and lod score estimators** can be based on realized inheritance, but need good estimators as well as good samplers
- With both, real-time MCMC estimation of lod scores is both **feasible and practical**, and even when exact computation is feasible MCMC can be quicker.
- lod scores based on **multiple markers** provide additional information on gene localization: improved estimation is important for **localizing the genes of complex traits**.