## Bayesian Quantitative Trait Loci Mapping

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#### Outline

Introduction Bayesian Multiple Traits Bayesian GLM



#### Introduction

- QTL Mapping
- Statistical Challenges
- Classical Vs Bayesian

## 2 Bayesian Multiple Traits

- Methods
- Simulation
- Real Data Example
- Conclusion

#### 3 Bayesian GLM

- Generalized Linear Model
- Shrinkage
- Real Data Example

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## What?

## Quantitative Trait Loci (QTL) Mapping



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## What?

## Quantitative Trait Loci (QTL) Mapping

QT	
<i>y</i> <sub>1</sub>	
<i>Y</i> 2	<ul> <li>Quantitative Traits e.g. Blood</li> <li>prossure RML EstMass complex</li> </ul>
<i>Y</i> 3	diseases (Alzhiemers) etc
<i>У</i> 4	
<i>Y</i> 5	
<i>У</i> 6	
Ут	
<i>y</i> 8	
<i>y</i> 9	
<i>У</i> 10	
	지 말 이 지 말 이 가 들 이 들 이 들 이 들 이 가 있다.

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## What?

## Quantitative Trait Loci (QTL) Mapping



• Loci  $\rightarrow$  Genomic positions influencing the traits

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Bayesian QTL mapping

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## What?

## Quantitative Trait Loci (QTL) Mapping



#### Mapping

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



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## Genetic Design (Backcross Experiment)



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## Backcross Experiment



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## Data

<i>y</i> 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



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## Genetic Model

#### Cockerham's Genetic Model



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## Genetic Model

#### Cockerham's Genetic Model

$$F_2$$

$$x^{add} = \begin{cases} 1 & \text{if AA} \\ 0 & \text{if Aa} \\ -1 & \text{if aa} \end{cases} x^{dom} = \begin{cases} 1/2 & \text{if Aa} \\ -1/2 & o.w \end{cases}$$

#### Backcross

$$x = \left\{ egin{array}{cc} 1/2 & ext{if AA} \ -1/2 & ext{if Aa} \end{array} 
ight.$$

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## Genetic Model

#### Cockerham's Genetic Model



#### Backcross

$$x = \left\{ egin{array}{cc} 1/2 & {
m if AA} \ -1/2 & {
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ight.$$

#### Advantages

- Orthogonal contrasts
- Can test non-nested models

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# Idea of Interval Mapping





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# Idea of Interval Mapping



• Insert arbitrary positions (pseudomarkers) into marker intervals

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# Idea of Interval Mapping



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

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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

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# Idea of Interval Mapping



- 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



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# Challenges in QTL Mapping

# Complex Traits



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# Challenges in QTL Mapping

#### **Complex Traits**

 interacting network of multiple genes and environmental factors



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# Challenges in QTL Mapping

#### **Complex Traits**

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



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# Challenges in QTL Mapping

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

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#### Question

What combination of genes and interactions should one consider?

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#### **Complex Traits**

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#### Model Selection

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 For a BC (backcross) population with 40 genetic markers

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- small-to-moderate sized effects
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#### Question

What combination of genes and interactions should one consider?

#### Model Selection

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

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## Statistical structure



Two aspects of the QTL mapping problem



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## Statistical structure



Two aspects of the QTL mapping problem

- $\textcircled{\ } \textbf{ In missing data problem: Markers} \leftrightarrow \textbf{QTL}$
- 2 The model selection problem:  $QTL \rightarrow Traits$

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# Classical QTL Mapping Methods





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#### **Classical Methods**

• Consider single or very loci



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#### Problem

- Simpson's Paradox:
  - high dimensional system viewed from margins
  - marginal subsystem tells us very little about the full system

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# Classical QTL Mapping Methods

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- Consider single or very loci
- Separately analyze all loci

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• multiple testing: false positives

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# Classical QTL Mapping Methods

#### **Classical Methods**

- Consider single or very loci
- Separately analyze all loci
- EM or least squares to analyze

#### Problem

- Simpson's Paradox:
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• multiple testing: false positives

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## Model Selection

#### Classical Methods



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## Model Selection

#### Classical Methods

• selection criteria AIC, BIC,  $BIC_{\delta}$  etc



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## Model Selection





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#### **Classical Methods**

- selection criteria AIC, BIC,  $BIC_{\delta}$  etc
- identify "best" multiple QTL model

#### Problem

• What is an "appropriate" criterion?

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#### **Classical Methods**

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#### Problem

- What is an "appropriate" criterion?
- Is there a "best" model?
  - model uncertainty ignored
  - many competing models equally fit data



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#### **Classical Methods**

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- forward, backward or stepwise selection

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#### Problem

- What is an "appropriate" criterion?
- Is there a "best" model?
  - model uncertainty ignored
  - many competing models equally fit data
- lot of judgement involved in the process

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Bay	es Theorem		
$P(B_1 \mid A) = \frac{1}{P(A \mid A)}$	$\frac{P(A \mid B_1)P(B_1)}{B_1)P(B_1) + P(A \mid B_2)P(B_2)}$	L	<b>/</b>
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# Bayesian Interval Mapping Framework



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# Bayesian Interval Mapping Framework



 Observed: y (traits) and M (marker and linkage map)

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# Bayesian Interval Mapping Framework



 Observed: y (traits) and M (marker and linkage map)

• Missing markers and QTL genotypes (Q)

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• Unknown parameters  $(\lambda, \beta, H, Q)$ 

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- Observed: y (traits) and M (marker and linkage map)
  - trait model  $p(y \mid Q, \beta, \lambda, H)$
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- genetic model  $p(Q \mid M, \lambda, H)$
- Unknown parameters  $(\lambda, \beta, H, Q)$

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



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## Advantages of a Bayesian approach

• Multiple testing not an issue



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- Model selection technique relatively simple and automated in high-dimensional problems
- Easily extensible to a wide range of problems, *e.g* analyzing ordinal traits using the threshold model.
- Problem: A full Bayesian analysis can be computationally intensive and hence slow.



Outline Methods Introduction Simulation Bayesian Multiple Traits Real Data Example Bayesian GLM Conclusion

# Bayesian QTL Mapping for Multiple Traits

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Methods Simulation Real Data Example Conclusion

#### Why Multiple Traits?

У1	У2	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.



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- Higher power to detect weak main and/or epistatic effects



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Methods Simulation Real Data Example Conclusion

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Methods Simulation Real Data Example Conclusion

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  - pleiotropy



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  - pleiotropy
    - one gene, affecting both traits indicating common biochemical pathways



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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
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- 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



Methods Simulation Real Data Example Conclusion

### Multivariate Model

We wish to investigate the performance of two multivariate models.

Traditional Multivariate Model - for a simple case of two traits and two QTL:

> $Y_1 = \beta_{11}Q_1 + \beta_{21}Q_2 + \epsilon$  $Y_2 = \beta_{21}Q_1 + \beta_{22}Q_2 + \epsilon$



Methods Simulation Real Data Example Conclusion

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• Assumption  $\epsilon \sim \mathcal{N}(0, \Sigma_{\epsilon})$ 



Methods Simulation Real Data Example Conclusion

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Seemingly Unrelated Regression (SUR) Model - for a simple case of two traits and two QTL:

$$\begin{array}{rcrcrcr} Y_1 = & \beta_{11}Q_1 & + & + & \epsilon \\ Y_2 = & & + & \beta_{22}Q_2 & + & \epsilon \end{array}$$

Methods Simulation Real Data Example Conclusion

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Seemingly Unrelated Regression (SUR) Model - for a simple case of two traits and two QTL:

• Assumption  $\epsilon \sim \mathcal{N}(0, \Sigma_{\epsilon} \otimes I_n)$ 

Methods Simulation Real Data Example Conclusion

## Composite Model Space Approach

Markers	C1M1	C1M2	C2M1	C2M2	C15M2	C16M1	C19M1
$\gamma_{y_1}$	0	0	1	0	0	1	1
$\gamma_{y_2}$	0	0	1	0	1	0	0

 $\bullet$  Assign indicators  $\Gamma$  to the putative loci



Methods Simulation Real Data Example Conclusion

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Methods Simulation Real Data Example Conclusion

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- $1 \hspace{0.1 cm} \text{included} \hspace{0.1 cm} \text{in the model}$
- 0 excluded from the model



Methods Simulation Real Data Example Conclusion

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• Impose a constraint on the number of detectable QTL (say L)



Methods Simulation Real Data Example Conclusion

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- $1 \hspace{0.1 cm} \mbox{included}$  in the model
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- Impose a constraint on the number of detectable QTL (say L)
  - reduces the search space drastically



Methods Simulation Real Data Example Conclusion

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  - efficient way to walk through the space of models, spending more time on "good" models



Methods Simulation Real Data Example Conclusion

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  - 1 included in the model
  - 0 excluded from the model
- Impose a constraint on the number of detectable QTL (say L)
  - reduces the search space drastically
  - efficient way to walk through the space of models, spending more time on "good" models
- Remarkable feature achieved by augmenting the variable dimension space (Γ, λ<sub>Γ</sub>, β<sub>Γ</sub>) to the fixed dimension model (Γ, λ, β)

Methods Simulation Real Data Example Conclusion

## Seemingly Unrelated Regression (SUR) Model

We consider two different SUR model

0	Modeling different loci for all traits (SU							
		$QTL_1$	$QTL_2$	$QTL_3$	$QTL_4$			
	$\lambda_{y_1}$	$\lambda_{11}$	$\lambda_{12}$	$\lambda_{13}$	$\lambda_{14}$	-		
	$\lambda_{y_2}$	$\lambda_{21}$	$\lambda_{22}$	$\lambda_{23}$	$\lambda_{24}$			
	$\gamma_{y_1}$	0	1	1	0	-		
	$\gamma_{y_2}$	1	0	1	0			



Methods Simulation Real Data Example Conclusion

## Seemingly Unrelated Regression (SUR) Model

We consider two different SUR model

1

 $\gamma_{y_2}$ 

Modeling different loci for all traits (SURd)  $QTL_1$  $QTL_2$  $QTL_3$ QTL₄  $\lambda_{y_1}$  $\lambda_{12}$  $\lambda_{13}$  $\lambda_{11}$  $\lambda_{14}$  $\lambda_{y_2}$  $\lambda_{22}$  $\lambda_{23}$  $\lambda_{21}$  $\lambda_{24}$ 0 1 1 0  $\gamma_{V_1}$ 

1

Ø Modeling same loci for all traits (SURs)  $QTL_1$  $QTL_2 \quad QTL_3$  $QTL_4$  $\lambda_1$  $\lambda_2$  $\lambda_{v_1}$  $\lambda_3$  $\lambda_{\Lambda}$  $\lambda_3$  $\lambda_4$  $\lambda_1$  $\lambda_2$  $\lambda_{v_2}$ 1 1 0 0  $\gamma_{v_1}$ 0 1 1 0  $\gamma_{v_2}$ 

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#### Methods

Simulation Real Data Example Conclusion

## Choice of Priors

### Prior on $\beta$

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



#### Methods

Simulation Real Data Example Conclusion

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

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



#### Methods

Simulation Real Data Example Conclusion

## Choice of Priors

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• 
$$\ell \sim Poission(\ell_0)$$

• Choice of 
$$L = \ell_0 + 3\sqrt{\ell_0}$$

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

 independent priors on QTL positions and indicators



#### Methods

Simulation Real Data Example Conclusion

## Choice of Priors

### Prior on $\beta$

Prior on  $\Sigma_{\epsilon}^{-1}$ 

- batches k=add,dom,add-add interaction etc.
- $\beta_k \sim \mathcal{N}(0, \sigma_k^2)$  and  $\sigma_k^2 \sim Inv - \chi^2(\nu_k, s_k^2)$

•  $p(\Sigma_{\epsilon}) \propto |\Sigma_{\epsilon}|^{-\frac{M+1}{2}}$ 

•  $s_k^2$  controls the prior heritability per effect  $s_k^2 = (\nu_k - 2)E(h_j)V_p/(\nu_k V_j)$ 

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

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

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

 independent priors on QTL positions and indicators



#### Methods

Simulation Real Data Example Conclusion

## MCMC Idea

### Marginal Posterior

 $p(\beta_1 \mid y) = \int_{\beta_2} \dots \int_{\beta_J} \int_{\mu} \int_{\sigma} \int_{\Sigma_{\epsilon}^{-1}} \int_g p(\beta, \mu, \sigma, \Sigma_{\epsilon}^{-1}, g, \lambda, | y) d\beta_2 \dots d\beta_J d\mu d\sigma d\Sigma_{\epsilon}^{-1} dg$ 

• Ugly posterior: analytical calculations not possible



#### Methods

Simulation Real Data Example Conclusion

## MCMC Idea

### Marginal Posterior

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Simulation Real Data Example Conclusion

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- Ugly posterior: analytical calculations not possible
- Direct sampling from posterior not possible
- Construct a Markov chain,  $\{X_i\}_{i=0}^{\infty}$  so that  $\lim_{i \to \infty} P(X_i = x) = \pi(x)$



#### Methods

Simulation Real Data Example Conclusion

## MCMC Idea

### Marginal Posterior

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- Ugly posterior: analytical calculations not possible
- Direct sampling from posterior not possible
- Construct a Markov chain,  $\{X_i\}_{i=0}^{\infty}$  so that  $\lim_{i \to \infty} P(X_i = x) = \pi(x)$
- Generate Monte carlo samples to approximate the posterior.

#### Methods

Simulation Real Data Example Conclusion

### MCMC





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#### Methods

Simulation Real Data Example Conclusion

### MCMC

- Draw  $\beta_j | \beta_{-j} \sim \mathcal{N}(\beta_j^*, \sigma_{\beta_j}^2)$
- Draw  $\Sigma_{\epsilon}^{-1}|eta_{\Gamma} \sim Wi(\Omega^{-1}, n)$



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#### Methods

Simulation Real Data Example Conclusion

## MCMC

- Draw  $\beta_j | \beta_{-j} \sim \mathcal{N}(\beta_j^*, \sigma_{\beta_j}^2)$
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- $\bullet$  Update locations  $\lambda$  fine tune in the nearby region



Methods

Simulation Real Data Example Conclusion

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Methods

Simulation Real Data Example Conclusion

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- Update locations  $\lambda$  fine tune in the nearby region
- Update indicators  $\gamma$ 
  - **0** QTL currently in the model

Methods

Simulation Real Data Example Conclusion

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    - position and genotypes already generated in the preceding step



Methods

Simulation Real Data Example Conclusion

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  - QTL currently in the model
    - position and genotypes already generated in the preceding step
  - QTL currently not in the model



Methods

Simulation Real Data Example Conclusion

## MCMC

- Draw  $\beta_j | \beta_{-j} \sim \mathcal{N}(\beta_j^*, \sigma_{\beta_j}^2)$
- Draw  $\Sigma_{\epsilon}^{-1}|eta_{\Gamma} \sim Wi(\Omega^{-1}, n)$
- Update locations  $\lambda$  fine tune in the nearby region
- Update indicators  $\gamma$ 
  - QTL currently in the model
    - position and genotypes already generated in the preceding step
  - QTL currently not in the model
    - generate new QTL from its prior distribution and generate genotypes for all individuals



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Methods Simulation Real Data Example Conclusion

# R/qtlbim

Our method has been (and is being) implemented in R/qtlbim (Bayesian Interval Mapping for  $\mbox{QTL})$ 

- add-on package for R, freely available, distributable and extensible.
- computationally intensive algorithms written in C while graphics in R and built on top of R/qtl (Broman)
- Collaboration of Dr. Nengjun Yi (UAB) and Dr. Brian Yandell (UW-Madison)
  - Tapan Mehta, Ramprasad Venkataraman, Daniel Shriner and Samprit Banerjee (UAB)
  - Jee Young Moon, William Whipple Neely (UW-Madison)
  - NIH R01 grant (PI: Yi)
  - Released through CRAN in Sept. 2006
- Website: http://www.qtlbim.org/.





Methods Simulation Real Data Example Conclusion

### Simulation Design





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Methods Simulation Real Data Example Conclusion

### Simulation Design



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Samprit Banerjee and Nengjun Yi

Bayesian QTL Mapping for Multiple Traits



Samprit Banerjee and Nengjun Yi

Bayesian QTL Mapping for Multiple Traits



SURs , 
$$\rho_{y_1 y_2} = 0.5$$

SURd , 
$$\rho_{y_1 y_2} = 0.5$$



Samprit Banerjee and Nengjun Yi Bayesian QTL Mapping for Multiple Traits

Outline Methods Introduction Simulation Bayesian Multiple Traits Real Data Example Bayesian GLM Conclusion

SURs , 
$$\rho_{V_1 V_2} = 0.8$$

SURd ,  $\rho_{y_1\,y_2}$  = 0.8



2logBF



Samprit Banerjee and Nengjun Yi

Bayesian QTL Mapping for Multiple Traits



SURs , 
$$\rho_{y_1 y_2} = 0.5$$

SURd , 
$$\rho_{y_1 y_2} = 0.5$$



Samprit Banerjee and Nengjun Yi Bayesian QTL Mapping for Multiple Traits

Outline Methods Introduction Simulation Bayesian Multiple Traits Real Data Example Bayesian GLM Conclusion

SURs , 
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**2logBF** 

SURd ,  $\rho_{y_1 y_2} = 0.8$ 



Samprit Banerjee and Nengjun Yi Bayesian QTL Mapping for Multiple Traits



Samprit Banerjee and Nengjun Yi

**Bayesian QTL Mapping for Multiple Traits** 



Samprit Banerjee and Nengjun Yi

**Bayesian QTL Mapping for Multiple Traits**
(	Dutline	Methods
Introd	duction	Simulation
Bayesian Multiple	Traits	Real Data Example
Bayesia	n GLM	Conclusion

#### Average correct and incorrect QTL detected for $y_2$

			Correct				Incorrect	
$(n, \rho_{y_1y_2})$	STA	TMV	SURs	SURd	STA	TMV	SURs	SURd
(100, 0.5)	0.65	0.8	0.67	0.64	0.7	1.34	0.45	0.65
(100, 0.8)	0.34	1.01	1.02	0.97	0.24	1.85	0.75	0.54
(200, 0.5)	1.69	2.13	2.12	1.78	1.06	2.53	0.78	1.02
(200, 0.8)	1.51	2.6	2.56	2.24	0.63	2.92	0.73	0.72
(500, 0.5)	3.54	3.72	3.76	3.66	1.01	3.1	0.83	1.22
(500, 0.8)	3.55	3.81	3.78	3.67	1.1	3.14	1.03	1.01

#### Average MCMC time

	STA	TMV	SURs	SURd
VLN:LR	1.17	0.96	1.10	1.18
VLN:HR	1.18	0.98	1.09	1.16
LN:LR	2.47	1.99	2.23	2.52
LN:HR	2.48	2.06	2.22	2.45
HN:LR	6.94	6.14	6.51	7.76
HN:HR	6.92	6.11	6.45	7.51

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Methods Simulation Real Data Example Conclusion

# Comparison between methods

• STA - not powerful in low sample sizes



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Methods Simulation Real Data Example Conclusion

# Comparison between methods

- STA not powerful in low sample sizes
- TMV too many incorrect detections



Methods Simulation Real Data Example Conclusion

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- STA not powerful in low sample sizes
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- SUR both SUR models performed well



Methods Simulation Real Data Example Conclusion

# Comparison between methods

- STA not powerful in low sample sizes
- TMV too many incorrect detections
- SUR both SUR models performed well
- Recommend SURd as SURs can favor QTL of no effect on one trait but having large effect on the other.



Methods Simulation Real Data Example Conclusion

# Real Data Set



Methods Simulation Real Data Example Conclusion

## Trait Phenotype



- GONFAT  $\rightarrow$  Right Gonadal fat pad
- $\bullet~\mbox{SUBFAT}$   $\rightarrow~\mbox{Subcutaneous fat}$  pad



Bayes Factor Profile for SUBFAT and GONFAT



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Methods Simulation Real Data Example Conclusion

# Pleiotropic Effect



#### Posterior Probability for Pleiotropic Effect

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Methods Simulation Real Data Example Conclusion

# Conclusion

• Use available information



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Methods Simulation Real Data Example Conclusion

# Conclusion

- Use available information
  - more power to detect QTL



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Methods Simulation Real Data Example Conclusion

# Conclusion

- Use available information
  - more power to detect QTL
  - precise estimates



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Methods Simulation Real Data Example Conclusion

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- Use available information
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- Test biologically important hypotheses (like pleiotropy)



Methods Simulation Real Data Example Conclusion

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  - understand underlying biochemical pathway

Methods Simulation Real Data Example Conclusion

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- Use available information
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  - ultimate goal in QTL mapping



Methods Simulation Real Data Example Conclusion

# Conclusion

- Use available information
  - more power to detect QTL
  - precise estimates
- Test biologically important hypotheses (like pleiotropy)
  - understand underlying biochemical pathway
  - ultimate goal in QTL mapping
- A comprehensive genome-wide search strategy to map multiple interacting QTL in correlated traits.



Methods Simulation Real Data Example Conclusion

## Future Research

• Gene-gene (epistasis) and gene-environment (GxE) interactions; covariates



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Methods Simulation Real Data Example Conclusion

# Future Research

- Gene-gene (epistasis) and gene-environment (GxE) interactions; covariates
- Extend to ordinal traits: threshold model



Methods Simulation Real Data Example Conclusion

# Future Research

- Gene-gene (epistasis) and gene-environment (GxE) interactions; covariates
- Extend to ordinal traits: threshold model
- Formal test for pleiotropy vs close linkage



Methods Simulation Real Data Example Conclusion

# Future Research

- Gene-gene (epistasis) and gene-environment (GxE) interactions; covariates
- Extend to ordinal traits: threshold model
- Formal test for pleiotropy vs close linkage
- eQTL?



Generalized Linear Model Shrinkage Real Data Example

# Large-Scale Hierarchical Generalized Linear Models for Genome-wide QTL Mapping

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• Some traits are non-normal, e.g. binary, poisson etc.



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## GLM

#### • Some traits are non-normal, e.g. binary, poisson etc.

Linear Models
$E(y \mid X) = X\beta$



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Generalized Linear Model Shrinkage Real Data Example

## GLM

#### • Some traits are non-normal, e.g. binary, poisson etc.

#### Linear Models

$$E(y \mid X) = X\beta$$

#### Generalized Linear Models

- Linear predictor:  $\eta = X\beta$
- 2 Link function:  $E(y | X) = g^{-1}(\eta)$
- **3** Dist. of outcome variable:  $p(y \mid X\beta, \phi) = \prod_{i=1}^{n} p(y_i \mid X_i\beta, \phi)$

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Generalized Linear Model Shrinkage Real Data Example

# Link function

#### GLM

$$\eta = g(\mu),$$
 where  $\mu = E(y \mid X)$ 

• Identity 
$$ightarrow g(\mu) = \mu$$

• Logit 
$$ightarrow g(\mu) = log(rac{\mu}{1-\mu})$$

• Probit 
$$ightarrow g(\mu) = \Phi^{-1}(\mu)$$

• Logarithm 
$$ightarrow g(\mu) = \textit{log}(\mu)$$

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Generalized Linear Model Shrinkage Real Data Example

# GLM

#### Linear Predictor

$$\eta = \beta_0 + X_E \beta_E + X_G \beta_G + X_{GG} \beta_{GG} + X_{GE} \beta_{GE}$$

• *E* = environmental effects



Generalized Linear Model Shrinkage Real Data Example

#### Linear Predictor

$$\eta = \beta_0 + X_E \beta_E + X_G \beta_G + X_{GG} \beta_{GG} + X_{GE} \beta_{GE}$$

- *E* = environmental effects
- *G* = genetic effects *e.g.* main effects including additive and dominant effects of markers and pseudomarkers



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Generalized Linear Model Shrinkage Real Data Example

#### Linear Predictor

 $\eta = \beta_0 + X_E \beta_E + X_G \beta_G + X_{GG} \beta_{GG} + X_{GE} \beta_{GE}$ 

- *E* = environmental effects
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- *GG* = gene-gene interaction (epistatic effects)



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Generalized Linear Model Shrinkage Real Data Example

#### Linear Predictor

 $\eta = \beta_0 + X_E \beta_E + X_G \beta_G + X_{GG} \beta_{GG} + X_{GE} \beta_{GE}$ 

- E = environmental effects
- *G* = genetic effects *e.g.* main effects including additive and dominant effects of markers and pseudomarkers
- *GG* = gene-gene interaction (epistatic effects)
- GE = gene-environment interaction



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Generalized Linear Model Shrinkage Real Data Example

# Conventional GLM



• Classical maximum likelihood method breaks down.



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Generalized Linear Model Shrinkage Real Data Example

# Conventional GLM



- Classical maximum likelihood method breaks down.
- Number of unknowns more that number of equations



Generalized Linear Model Shrinkage Real Data Example

## **Hierarchical Models**

#### Solution

# Informative prior distribution on coefficient ( $\beta$ ) that favors sparseness



Generalized Linear Model Shrinkage Real Data Example

# **Hierarchical Models**

#### Solution

# Informative prior distribution on coefficient ( $\beta$ ) that favors sparseness

# Prior on $\beta$

$$egin{aligned} eta_j \mid au_j^2 &\sim \textit{N}(0, au_j^2) \ au_j^2 \mid 
u_j, extsf{s}_j^2 &\sim \textit{Inv} - \chi^2(
u_j, extsf{s}_j^2) \end{aligned}$$



**Generalized Linear Model** Shrinkage Real Data Example

# **Hierarchical Models**

#### Solution

#### Informative prior distribution on coefficient ( $\beta$ ) that favors sparseness

$$\begin{array}{c} \text{Prior on } \beta \\ \beta_j \mid \tau_j^2 \sim \mathcal{N}(0, \tau_j^2) \\ \tau_j^2 \mid \nu_j, s_j^2 \sim \textit{Inv} - \chi^2(\nu_j, s_j^2) \end{array}$$

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# **Hierarchical Models**





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Generalized Linear Model Shrinkage Real Data Example

# Another prior for $\beta$

Prior II on $eta$
$\beta_j \mid \tau_j^2 \sim N(0, \tau_j^2)$ $\tau_j^2 \mid \lambda \sim \text{Expon}(\tau_j^2 \mid \frac{\lambda^2}{2}) - \frac{\lambda^2}{2} e^{-\lambda^2 \tau_j^2/2}$



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Generalized Linear Model Shrinkage Real Data Example

#### Another prior for $\beta$



#### ₩

Double exponential prior on eta $eta_j \mid \lambda \sim \prod_{j=1}^p rac{\lambda}{2} e^{-\lambda |eta_j|}$ 



Generalized Linear Model Shrinkage Real Data Example

# Another prior for $\beta$



#### ₩

Double exponential prior on eta

$$\beta_j \mid \lambda \sim \prod_{j=1}^p \frac{\lambda}{2} e^{-\lambda |\beta_j|}$$

LASSO prior: LASSO estimates  $\equiv$  Bayesian posterior modes (Tibshirani 1996)

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Large-Scale Hierarchical Generalized Linear Models for Genome

Generalized Linear Model Shrinkage Real Data Example

# Idea of Shrinkage

Variable Selection						
Markers	C1M1	C1M2	C2M1	C2M2	C15M2	C16M1
$\gamma_y$	0	0	1	0	1	1

Shrinkage							
Markers	C1M1	C1M2	C1M3	C1M4		C19M100	
β	0	0	0.2	0.3		0.1	

Where prior variance of  $\beta < 0.001$  set  $\beta = 0$ 

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Generalized Linear Model Shrinkage Real Data Example

### Unknown Variance

# $\begin{array}{l} \text{Prior on } \beta\\ \beta_j \mid \tau_j^2 \sim \textit{N}(0,\tau_j^2) \quad \quad \tau_j^2 \mid \nu_j, s_j^2 \sim \textit{Inv} - \chi^2(\nu_j,s_j^2) \end{array}$

• In classical GLM, the likelihood is approximated by weighted normal likelihood and estimates are obtained



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Generalized Linear Model Shrinkage Real Data Example

### Unknown Variance

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- In classical GLM, the likelihood is approximated by weighted normal likelihood and estimates are obtained
- This step is repeated until convergence (Iterated Weighted Least Squares)



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Generalized Linear Model Shrinkage Real Data Example

### Unknown Variance

# $\begin{array}{l} \mathsf{Prior} \,\, \mathsf{on} \,\, \beta \\ \beta_j \mid \tau_j^2 \sim \textit{N}(0,\tau_j^2) \quad \quad \tau_j^2 \mid \nu_j, \textit{s}_j^2 \sim \textit{Inv} - \chi^2(\nu_j,\textit{s}_j^2) \end{array}$

- In classical GLM, the likelihood is approximated by weighted normal likelihood and estimates are obtained
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- $\tau_i^2$  are unknowns and need to be estimated



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Generalized Linear Model Shrinkage Real Data Example

# Unknown Variance

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- In classical GLM, the likelihood is approximated by weighted normal likelihood and estimates are obtained
- This step is repeated until convergence (Iterated Weighted Least Squares)
- $\tau_i^2$  are unknowns and need to be estimated
- EM (Expectation Maximization) algorithm



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Generalized Linear Model Shrinkage Real Data Example

#### EM idea



EM algorithm calculates the posterior mode of  $(\beta, \phi, s^2)$  averaging over  $\tau_j^2, j = 1, .., J$ 

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Generalized Linear Model Shrinkage Real Data Example

#### Model fitting strategy

#### Concern

Large number of markers: main effects, gene-gene (epistasis) and gene-environment (GxE) interactions



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Generalized Linear Model Shrinkage Real Data Example

### Model fitting strategy

#### Concern

Large number of markers: main effects, gene-gene (epistasis) and gene-environment (GxE) interactions

• Search main effects chromosome by chromosome



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Generalized Linear Model Shrinkage Real Data Example

# Model fitting strategy

#### Concern

Large number of markers: main effects, gene-gene (epistasis) and gene-environment (GxE) interactions

- Search main effects chromosome by chromosome
- Search interactions between included main effects



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Generalized Linear Model Shrinkage Real Data Example

# Model fitting strategy

#### Concern

Large number of markers: main effects, gene-gene (epistasis) and gene-environment (GxE) interactions

- Search main effects chromosome by chromosome
- Search interactions between included main effects
- Search interactions between included and excluded main effects chromosome by chromosome



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Generalized Linear Model Shrinkage Real Data Example

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Generalized Linear Model Shrinkage Real Data Example

### Listeria Monocytogenes Dataset





Samprit Banerjee and Nengjun Yi

Large-Scale Hierarchical Generalized Linear Models for Genome





Probit link

Analyzing dead mice (81) only (Time to infection (T) < 264)

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#### Results

#### **Binary Traits**

	Estimate	Std. Error	z-value	Pr(> z )
(Intercept)	-0.4947	0.1538	-3.216	0.001300
D5M91(5:32.9)a	-1.0962	0.2414	-4.540	5.62e-06
D6M188(6:18.2)a	0.8330	0.2331	3.574	0.000352
D13M99(13:18.9)a	0.9269	0.2216	4.182	2.89e-05

#### Continuous Traits

	Estimate	Std. Error	t-value	Pr(> t )
(Intercept)	0.02616	0.09274	0.282	0.7786
D1M355(1:81.4)a	0.54642	0.12867	4.247	5.74e-05
D15M100(15:13.5)a	-0.27828	0.11341	-2.454	0.0163



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Outline Introduction Bayesian Multiple Traits Bayesian GLM Frinkage Real Data Example



Samprit Banerjee and Nengjun Yi Large-Scale Hierarchical Generalized Linear Models for Genome

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### Discussion

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- eQTL

