## An Introduction to Systems Biology from a Machine Learning Perspective II

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- GPs and Differential Equations
- 2 Cascaded Differential Equations
- 3 Non-linear Response Models
- Discussion and Future Work
- 5 Acknowledgements

### Roadmap

### GPs and Differential Equations

- 2 Cascaded Differential Equations
- 3 Non-linear Response Models
- 4 Discussion and Future Work
- 5 Acknowledgements

Quoting from Khanin *et al.*:

One can come up with linear (or higher order) f (t) approximations on each subinterval. This will introduce additional parameters, which will be impossible to infer with any certainty given limited amount of data.

Khanin et al. (2006)

• Linear Activation Model (Barenco et al., 2006, Genome Biology)

$$\frac{\mathrm{d}x_{j}\left(t\right)}{\mathrm{d}t}=B_{j}+S_{j}f\left(t\right)-D_{j}x_{j}\left(t\right)$$

- $x_j(t)$  concentration of gene j's mRNA
- f(t) concentration of active transcription factor
- Model parameters: baseline  $B_j$ , sensitivity  $S_j$  and decay  $D_j$
- Application: identifying co-regulated genes (targets)
- Problem: how do we fit the model when f(t) is not observed?

• Co-regulated genes can differ greatly in their expression profiles



• Clustering cannot be relied on to identify co-regulated genes

• A model-based approach is required

• Non-linear Activation: Michaelis-Menten Kinetics

$$\frac{\mathrm{d}x_{j}\left(t\right)}{\mathrm{d}t}=B_{j}+\frac{S_{j}f\left(t\right)}{\gamma_{j}+f\left(t\right)}-D_{j}x_{j}\left(t\right)$$

used by Rogers and Girolami (2006)

• Non-linear Repression

$$\frac{\mathrm{d}x_{j}\left(t\right)}{\mathrm{d}t}=B_{j}+\frac{S_{j}}{\gamma_{j}+f\left(t\right)}-D_{j}x_{j}\left(t\right)$$

used by Khanin et al., 2006, PNAS 103

## Standard inference approach

- Previous approaches all use similar inference methodology:
  - ▶ Represent f(t) as coarse-grained piecewise continuous function [f<sub>1</sub>, f<sub>2</sub>,..., f<sub>d</sub>]
  - Often discretize where data are collected
  - Treat *f<sub>i</sub>* as additional model parameters
  - ► Use maximum likelihood or Bayesian MCMC to estimate {f<sub>i</sub>} along with other model parameters of interest
- Limitations:
  - Arbitrary choice of discretization points
  - Coarse-grain gives crude approximation to f(t)
  - Fine-grain leads to harder inference problem

### • Gaussian Process

$$f(t) \sim \mathcal{GP}(m(t), k(t, t'))$$

#### where

$$\begin{array}{ll} m(t) &=& \mathbb{E}\left[f\left(t\right)\right] = \langle f\left(t\right) \rangle \\ k\left(t,t'\right) &=& \mathbb{E}\left[\left(f\left(t\right) - m\left(t\right)\right)\left(f\left(t'\right) - m\left(t'\right)\right)\right] \end{array}$$

Skip Covariance Functions

### **RBF Kernel Function**

$$k(t, t') = \alpha \exp\left(-\frac{(t-t')^2}{2l^2}\right)$$

- Covariance matrix is built using the *inputs* to the function *t*.
- For the example above it was based on Euclidean distance.
- The covariance function is also know as a kernel.



#### **MLP Kernel Function**

$$k(t, t') = \alpha \sin^{-1} \left( \frac{wtt' + b}{\sqrt{wt^2 + b + 1}\sqrt{wt'^2 + b + 1}} \right)$$

- A non-stationary covariance matrix (Williams, 1997).
- Derived from a multi-layer perceptron (MLP).



## **Covariance Samples**

#### demCovFuncSample



Figure: RBF kernel with  $\gamma = 10^{-\frac{1}{2}}$ ,  $\alpha = 1$  RBF kernel with l = 1,  $\alpha = 1$  RBF kernel with l = 0.3,  $\alpha = 4$  MLP kernel with  $\alpha = 8$ , w = 100 and b = 100 MLP kernel with  $\alpha = 8$ , b = 0 and w = 100

Recall the linear model

$$\frac{\mathrm{d}x_{j}\left(t\right)}{\mathrm{d}t}=B_{j}+S_{j}f\left(t\right)-D_{j}x_{j}\left(t\right) \ .$$

This differential equation can be solved for  $x_j(t)$  as

$$x_j(t) = \frac{B_j}{D_j} + S_j \int_0^t e^{-D_j(t-u)} f(u) \,\mathrm{d}u \;.$$

*Note*: This is a linear operation on f(t).

If f(t) is a zero mean Gaussian process then  $x_i(t)$  is also a Gaussian process with mean  $\frac{B_i}{D_i}$ .

Skip GP Properties

### Two Properties of GPs

The integral of a GP is also a GP,

 $f(t) \sim N(\mathbf{0}, \mathbf{K}_{ff})$ 

and

$$g\left(t\right)=\int_{0}^{t}f\left(u\right)\mathrm{d}u$$

then

$$g(t) \sim N(\mathbf{0}, \mathbf{K}_{gg}),$$

where

$$k_{gg}\left(t,t'\right) = \int_{0}^{t} \int_{0}^{t'} k_{ff}\left(u,u'\right) \mathrm{d}u \mathrm{d}u'$$

### Product with deterministic function

Product with a deterministic function leads to another GP,

 $f(t) \sim N(\mathbf{0}, \mathbf{K}_{ff}),$ 

and

g(t) = f(t)h(t)

where h(t) is a deterministic function then,

 $g(t) \sim N(\mathbf{0}, \mathbf{K}_{gg}),$ 

where

$$k_{gg}\left(t,t'
ight)=h\left(t
ight)k_{ff}\left(t,t'
ight)h\left(t'
ight)$$

### Covariance for Transcription Model

**RBF** covariance function for f(t)

$$x_i(t) = \frac{B_i}{D_i} + S_i \exp\left(-D_i t\right) \int_0^t f(u) \exp\left(D_i u\right) \mathrm{d}u.$$

• Joint distribution for  $x_1(t)$ ,  $x_2(t)$ and f(t).



Skip SIM Samples

# Joint Sampling of x(t) and f(t) from Covariance

gpsimTest



Any linear opearation of a  $\mathsf{GP} \Longrightarrow \mathsf{Related}\ \mathsf{GP}$ 

$$f\left(t
ight) \sim \mathcal{GP}\left(0, k_{\mathrm{ff}}\left(t, t'
ight)
ight) \Longrightarrow x_{j}\left(t
ight) \sim \mathcal{GP}\left(rac{B_{j}}{D_{j}}, k_{\mathrm{xx}}\left(t, t'
ight)
ight)$$

Hence, the cross-covariances between the genes is

$$k_{x_i,x_j}\left(t,t'\right) = S_i S_j \int_0^t \int_0^{t'} e^{-D_i\left(t-u\right) - D_j\left(t'-u'\right)} k_{f,f}\left(t,t'\right) \mathrm{d}u \mathrm{d}u' \ .$$

Cross-covariances between  $x_j(t)$  and f(t) is

$$k_{x_{j},f}\left(t,t'\right) = \int_{0}^{t} e^{-D_{i}\left(t-u\right)} k_{f,f}\left(t,t'\right) \mathrm{d}u \;.$$

Under the linear model, we have

$$\begin{bmatrix} f \\ \mathbf{x} \end{bmatrix} \sim \mathcal{N}\left( \begin{bmatrix} 0 \\ \frac{\mathbf{B}}{\mathbf{D}} \end{bmatrix}, \begin{bmatrix} K_{ff} & K_{f\mathbf{x}} \\ K_{\mathbf{x}f} & K_{\mathbf{x}\mathbf{x}} \end{bmatrix} \right)$$

Standard GP Regression yields the mean and covariance function of the predicted process as

## Artificial Example: Inferring f(t)

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A likelihood function for the model parameters  $\theta = \{B_j, S_j, D_j\}_{j=1}^N$  and GP length scale *I* is obtained by *integrating out* the latent function f(t)

$$L(\theta, I) = \int \left(\prod_{j} p(x_{j}|\theta, f(t))\right) p(f(t)|I) df(t)$$

Under the GP model, the log marginal likelihood is then given by

$$\log L(\theta, I) = -\frac{1}{2} x^{T} \left( K + \sigma_{n}^{2} \mathbf{I} \right)^{-1} x - \frac{1}{2} \log \left| K + \sigma_{n}^{2} \mathbf{I} \right| - \frac{n}{2} \log 2\pi$$

Maximise to find model parameters.

## p53 (RBF covariance)

#### Pei Gao



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- Target Ranking for Elk-1.
- Elk-1 is phosphorylated by ERK from the EGF signalling pathway.
- Predict concentration of Elk-1 from known targets.
- Rank other targets of Elk-1.

## Elk-1 (MLP covariance)

#### **Jennifer Withers**





Training Gene 1



#### Fitted model used to rank potential targets of Elk-1



### GPs and Differential Equations

### 2 Cascaded Differential Equations

- 3 Non-linear Response Models
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### Antti Honkela

- Transcription factor protein also has governing mRNA.
- This mRNA can be measured.
- In signalling systems this measurement can be misleading because it is activated (phosphorylated) transcription factor that counts.
- In development phosphorylation plays less of a role.

### Collaboration with Furlong Lab in EMBL Heidelberg.

- Mesoderm development in Drosophila melanogaster (fruit fly).
- Mesoderm forms in triplobastic animals (along with ectoderm and endoderm). Mesoderm develops into muscles, and circulatory system.
- The transcription factor Twist initiates Drosophila mesoderm development, resulting in the formation of heart, somatic muscle, and other cell types.
- Wildtype microarray experiments publicly available.
- Can we use the cascade model to predict viable targets of Twist?

#### Antti Honkela

We take the production rate of active transcription factor to be given by

$$\frac{\mathrm{d}f(t)}{\mathrm{d}t} = \sigma y(t) - \delta f(t)$$
$$\frac{\mathrm{d}x_{j}(t)}{\mathrm{d}t} = B_{j} + S_{j}f(t) - D_{j}x_{j}(t)$$

The solution for f(t), setting transient terms to zero, is

$$f(t) = \sigma \exp(-\delta t) \int_0^t y(u) \exp(\delta u) \, \mathrm{d} u \; .$$

## Covariance for Translation/Transcription Model

**RBF** covariance function for y(t)

$$f(t) = \sigma \exp(-\delta t) \int_0^t y(u) \exp(\delta u) du$$
  
$$x_i(t) = \frac{B_i}{D_i} + S_i \exp(-D_i t) \int_0^t f(u) \exp(D_i u) du.$$

 Joint distribution for x<sub>1</sub>(t), x<sub>2</sub>(t), f(t) and y(t).

• Here:

δ	$D_1$	<i>S</i> <sub>1</sub>	$D_2$	<i>S</i> <sub>2</sub>
0.1	5	5	0.5	0.5



- Use mRNA of Twist as driving input.
- For each gene build a cascade model that forces Twist to be the only TF.
- Compare fit of this model to a baseline (*e.g.* similar model but sensitivity zero).
- Rank according to the likelihood above the baseline.

### Results for Twi using the Cascade model



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Figure: Percentage enrichment for top N targets for relevant terms in *Drosophila* in situsChIP-chip confirmed targets.

- Cascade models allow genomewide analysis of potential targets given only expression data.
- Once a set of potential candidate targets have been identified, they can be modelled in a more complex manner.
- We don't have ground truth, but evidence indicates that the approach *can* perform as well as knockouts.

- GPs and Differential Equations
- 2) Cascaded Differential Equations
- ③ Non-linear Response Models
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Consider the following modification to the model,

$$\frac{\mathrm{d}x_{j}\left(t\right)}{\mathrm{d}t}=B_{j}+S_{j}g\left(f\left(t\right)\right)-D_{j}x_{j}\left(t\right),$$

where  $g(\cdot)$  is a non-linear function. The differential equation can still be solved,

$$x_{j}(t) = \frac{B_{j}}{D_{j}} + S_{j} \int_{0}^{t} e^{-D_{j}(t-u)} g_{j}(f(u)) du$$
Based on Laplace's method,

$$p\left(\mathbf{f} \mid \mathbf{x}\right) = N\left(\hat{\mathbf{f}}, \mathbf{A}^{-1}\right) \propto \exp\left(-\frac{1}{2}\left(\mathbf{f} - \hat{\mathbf{f}}\right)^{T} \mathbf{A}\left(\mathbf{f} - \hat{\mathbf{f}}\right)\right)$$

where  $\hat{\mathbf{f}} = \operatorname{argmax}_{p}(\mathbf{f} \mid \mathbf{x})$  and  $\mathbf{A} = -\nabla \nabla \log p(\mathbf{f} \mid \mathbf{y}) \mid_{\mathbf{f} = \hat{\mathbf{f}}}$  is the Hessian of the negative posterior at that point. To obtain  $\hat{\mathbf{f}}$  and  $\mathbf{A}$ , we define the

following function  $\psi(\mathbf{f})$  as:

$$\log p(\mathbf{f}|\mathbf{x}) \propto \psi(\mathbf{f}) = \log p(\mathbf{x} \mid \mathbf{f}) + \log p(\mathbf{f})$$

Assigning a GP prior distribution to f(t), it then follows that

$$\log p(\mathbf{f}) = -\frac{1}{2}\mathbf{f}^{\mathsf{T}}\mathbf{K}^{-1}\mathbf{f} - \frac{1}{2}\log|\mathbf{K}| - \frac{n}{2}\log 2\pi$$

where **K** is the covariance matrix of f(t). Hence,

$$\nabla \psi(\mathbf{f}) = \nabla \log p(\mathbf{x}|\mathbf{f}) - \mathbf{K}^{-1}\mathbf{f}$$
$$\nabla \nabla \psi(\mathbf{f}) = \nabla \nabla \log p(\mathbf{x}|\mathbf{f}) - \mathbf{K}^{-1} = -\mathbf{W} - \mathbf{K}^{-1}$$

Newton's method is applied to find the maximum of  $\psi(\mathbf{f})$  as

$$\begin{aligned} \mathbf{f}^{new} &= \mathbf{f} - (\nabla \nabla \psi(\mathbf{f}))^{-1} \nabla \psi(\mathbf{f}) \\ &= (\mathbf{W} + \mathbf{K}^{-1})^{-1} \left( \mathbf{W} \mathbf{f} - \nabla \log p(\mathbf{x}|\mathbf{f}) \right) \end{aligned}$$

In addition,  $\mathbf{A} = -\nabla \nabla \psi(\hat{f}) = \mathbf{W} + \mathbf{K}^{-1}$  where  $\mathbf{W}$  is the negative Hessian matrix. Hence, the Laplace approximation to the posterior is a Gaussian with mean  $\hat{\mathbf{f}}$  and covariance matrix  $\mathbf{A}^{-1}$ as

$$p(\mathbf{f} \mid \mathbf{x}) \simeq N(\mathbf{\hat{f}}, \mathbf{A}^{-1}) = N(\mathbf{\hat{f}}, (\mathbf{W} + \mathbf{K}^{-1})^{-1})$$

The marginal likelihood is useful for estimating the model parameters  $\theta$  and covariance parameters l

$$p(\mathbf{x}|\boldsymbol{ heta}, \boldsymbol{\phi}) = \int p(\mathbf{x}|\mathbf{f}, \boldsymbol{ heta}) p(\mathbf{f}|\boldsymbol{\phi}) df = \int \exp(\psi(\mathbf{f})) df$$

Using Taylor expansion of  $\psi(\mathbf{f})$ ,

$$\log p(\mathbf{x}|\boldsymbol{\theta}, \boldsymbol{\phi}) = \log p\left(\mathbf{x}|\hat{\mathbf{f}}, \boldsymbol{\theta}, \boldsymbol{\phi}\right) - \frac{1}{2}\mathbf{f}^{\mathsf{T}}\mathbf{K}^{-1}\mathbf{f} - \frac{1}{2}\log|\mathbf{I} + \mathbf{K}\mathbf{W}|$$

The parameters  $oldsymbol{\eta} = \{oldsymbol{ heta}, \phi\}$  can be then estimated by using

$$\frac{\partial \log p(\mathbf{x}|\boldsymbol{\eta})}{\partial \boldsymbol{\eta}} = \frac{\partial \log p(\mathbf{x}|\boldsymbol{\eta})}{\partial \boldsymbol{\eta}} \mid_{\text{explicit}} + \frac{\partial \log p(\mathbf{x}|\boldsymbol{\eta})}{\partial \hat{\mathbf{f}}} \frac{\partial \hat{\mathbf{f}}}{\partial \boldsymbol{\eta}}$$

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# Michaelis-Menten Kinetics

#### Pei Gao

 The Michaelis-Menten activation model uses the following non-linearity

$$g_{j}\left(f\left(t
ight)
ight)=rac{e^{f\left(t
ight)}}{\gamma_{j}+e^{f\left(t
ight)}},$$

where we are using a GP f(t) to model the log of the TF activity.



# Valdiation of Laplace Approximation



Figure: Laplace approximation error bars along with samples from the true posterior distribution.

- DNA damage may occur as a result of activity of antibiotics.
- LexA is bound to the genome preventing transcription of the SOS genes.
- RecA protein is stimulated by single stranded DNA, inactivates the LexA repessor.
- This allows several of the LexA targets to transcribe.
- The SOS pathway may be essential in antibiotic resistance Cirz et al. (2005).
- Aim is to target these proteins to produce drugs to increase efficacy of antibiotics Lee et al. (2005).

- Data from Courcelle et al. (2001)
- UV irradiation of *E. coli.* in both wild-type cells and lexA1 mutants, which are unable to induce genes under LexA control.
- Response measured with two color hybridization to cDNA arrays.

Given measurements of gene expression at N time points  $(t_0, t_1, \ldots, t_{N-1})$ , the temporal profile of a gene *i*,  $x_i(t)$ , that solves the ODE in Eq. 1 can be approximated by

$$x_{i}(t) = x_{i}^{0}e^{-\delta_{i}t} + \frac{B_{i}}{D_{i}} + S_{i}e^{-\delta_{i}t}\frac{1}{D_{i}}\sum_{j=0}^{N-2} \left(e^{D_{i}t_{j}+1} - e^{D_{i}t_{j}}\right)\frac{1}{\gamma_{i} + \bar{f}_{j}}$$

where  $\bar{f}_j = \frac{(f(t_j)+f(t_j+1))}{2}$  on each subinterval  $(t_j, t_j+1), j = 0, \dots, N-2$ . This is under the simplifying assumption that f(t) is a piece-wise constant function on each subinterval  $(t_j, t_j+1)$ .

# Khanin et al. (2006) Results Reminder



Figure: Fig. 2 from Khanin et al. (2006): Reconstructed activity level of master repressor LexA, following a UV dose of 40 J/m2.

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Figure: Fig. 3 from Khanin et al. (2006): Reconstructed profiles for four genes in the LexA SIM.

#### Pei Gao

• We can use the same model of repression,

$$g_{j}\left(f\left(t\right)\right) = \frac{1}{\gamma_{j} + e^{f(t)}}$$

In the case of repression we have to include the transient term,

$$x_j(t) = \alpha_j e^{-D_j t} + \frac{B_j}{D_j} + S_j \int_0^t e^{-D_j(t-u)} g_j(f(u)) \mathrm{d}u$$

## Results for the repressor LexA





Figure: Our results using an MLP kernel. To apear at ECCB08 Gao et al. (2008).

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#### **Michalis Titsias**

• Sample in Gaussian processes

$$p(\mathbf{f}|\mathbf{x}) \propto p(\mathbf{x}|\mathbf{f}) p(\mathbf{f})$$

• Likelihood relates GP to data through

$$x_{j}(t) = \alpha_{j}e^{-D_{j}t} + \frac{B_{j}}{D_{j}} + S_{j}\int_{0}^{t} e^{-D_{j}(t-u)}g_{j}(f(u))du$$

• We use *control points* for fast sampling.

The Metropolis-Hastings algorithm

- Initialize f<sup>(0)</sup>
- Form a Markov chain. Use a proposal distribution  $Q(\mathbf{f}^{(t+1)}|\mathbf{f}^{(t)})$  and accept with the M-H step

$$\min\left(1, \frac{p(\mathbf{x}|\mathbf{f}^{(t+1)})p(\mathbf{f}^{(t+1)})}{p(\mathbf{x}|\mathbf{f}^{(t)})p(\mathbf{f}^{(t)})} \frac{Q(\mathbf{f}^{(t)}|\mathbf{f}^{(t+1)})}{Q(\mathbf{f}^{(t+1)}|\mathbf{f}^{(t)})}\right)$$

- f can be very high dimensional (hundreds of points)
- How do we choose the proposal  $Q(\mathbf{f}^{(t+1)}|\mathbf{f}^{(t)})$ ?
  - ► Can we use the GP prior *p*(**f**) as the proposal?

- $\bullet$  Separate the points in f into two groups:
  - few control points  $\mathbf{f}_c$
  - $\blacktriangleright\,$  and the large majority of the remaining points  ${\bf f}_{\rho}={\bf f} \setminus {\bf f}_c$
- Sample the control points  $\mathbf{f}_c$  using a proposal  $q\left(\mathbf{f}_c^{(t+1)}|\mathbf{f}_c^{(t)}\right)$
- Sample the remaining points  $\mathbf{f}_{\rho}$  using the conditional GP prior  $p\left(\mathbf{f}_{\rho}^{(t+1)}|\mathbf{f}_{c}^{(t+1)}\right)$
- The whole proposal is

$$Q\left(\mathbf{f}^{(t+1)}|\mathbf{f}^{(t)}\right) = p\left(\mathbf{f}^{(t+1)}_{\rho}|\mathbf{f}^{(t+1)}_{c}\right)q\left(\mathbf{f}^{(t+1)}_{c}|\mathbf{f}^{(t)}_{c}\right)$$

• Its like sampling from the prior  $p(\mathbf{f})$  but imposing random walk behaviour through the control points













Few samples drawn during MCMC



• Again consider the Michaelis-Menten kinetic equation

$$\frac{\mathrm{d}x_j(t)}{\mathrm{d}t} = B_j + S_j \frac{1}{\exp(f(t)) + \gamma_j} - D_j x_j(t)$$

- We have 14 genes (5 kinetic parameters each)
- Gene expressions are available for T = 6 time slots
- TF (f) is discretized using 121 points
- MCMC details:
  - ▶ 6 control points are used (placed in a equally spaced grid)
  - Running time was 5 hours for 2 million sampling iterations plus burn in
  - Acceptance rate for **f** after burn in was between 15% 25%

### Results in E.coli data: Predicted gene expressions



### Results in E.coli data: Predicted gene expressions



# Results in E.coli data: Predicted gene expressions



# Results in E.coli data: Protein concentration



## Results in E.coli data: Kinetic parameters



# Results in E.coli data: Genes with low sensitivity value





# Results in E.coli data: Confidence intervals for the kinetic parameters



# p53 System Again

• One transcription factor (p53) that acts as an activator. We consider the Michaelis-Menten kinetic equation

$$\frac{\mathrm{d}x_j(t)}{\mathrm{d}t} = B_j + S_j \frac{\exp(f(t))}{\exp(f(t)) + \gamma_j} - D_j x_j(t)$$

- We have 5 genes
- Gene expressions are available for T = 7 times and there are 3 replicas of the time series data
- TF (f) is discretized using 121 points
- MCMC details:
  - ▶ 7 control points are used (placed in a equally spaced grid)
  - Running time 4/5 hours for 2 million sampling iterations plus burn in
  - Acceptance rate for **f** after burn in was between 15% 25%

# Data used by Barenco et al. (2006): Predicted gene expressions for the 1st replica



# Data used by Barenco et al. (2006): Protein concentrations



Linear model (Barenco et al. predictions are shown as crosses)



Nonlinear (Michaelis-Menten kinetic equation)

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# p53 Data Kinetic parameters



Our results (grey) compared with Barenco et al. (2006) (black). Note that Barenco et al. use a linear model

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- Integration of probabilistic inference with mechanistic models.
- These results are small simple systems.
- Ongoing work:
  - Scaling up to larger systems
  - Applications to other types of system, *e.g.* non-steady-state metabolomics, spatial systems etc.
  - Improved approximations.
  - Stochastic differential equations

## GPs and Differential Equations

- 2 Cascaded Differential Equations
- 3 Non-linear Response Models
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## 5 Acknowledgements

## Acknowledgements

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