

MLE for Individual Ancestries

Population Covariances and Selection

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Admixture with Quadratic Programming

$$\ln [P_1 (Q, F)] = \sum_i \sum_j \left\{ g_{ij} \cdot \ln \left[\sum_k q_{ik} \cdot f_{kj} \right] + (2 - g_{ij}) \cdot \ln \left[\sum_k q_{ik} \cdot (1 - f_{kj}) \right] \right\}.$$

Likelihood Model

$$\max_{\Delta_{Q_i}} \left\{ \frac{1}{2} \Delta_{Q_i}^T H_{Q_i} \Delta_{Q_i} + D_{Q_i}^T \Delta_{Q_i} \right\}$$

$$\text{s.t. } A \Delta_{Q_i} \leq a$$

$$B \Delta_{Q_i} = b$$

$$\max_{\Delta_{F_j}} \left\{ \frac{1}{2} \Delta_{F_j}^T H_{F_j} \Delta_{F_j} + D_{F_j}^T \Delta_{F_j} \right\}$$

$$\text{s.t. } A \Delta_{F_j} \leq a$$

QPAS

Find a feasible starting point

Initialize the corresponding active set

Repeat

Solve the equality problem defined by the active set

Compute the Lagrange multipliers of the active set

If the solved approximation is within the feasible region

If all Lagrange multipliers are negative

Return the solved approximation

Else

Remove the constraint with the largest Lagrange multiplier

End If

Else

Take the shortest step back into the feasible region

Insert the corresponding constraint into the active set

End If

End Repeat

Quadratic Programming

$$\begin{bmatrix} H & A^T \\ A & 0 \end{bmatrix} \cdot \begin{bmatrix} x \\ \mathcal{L} \end{bmatrix} = \begin{bmatrix} -D \\ b \end{bmatrix}$$

$$\max_{\Delta} \left\{ \frac{1}{2} x^T H x + D x \right\}$$

$$\text{s.t. } Ax = b$$

Karush-Kuhn-Tucker
KKT EQP solver

$$\max_{\Delta} \{x^2 + 4(y - 4)^2\}$$

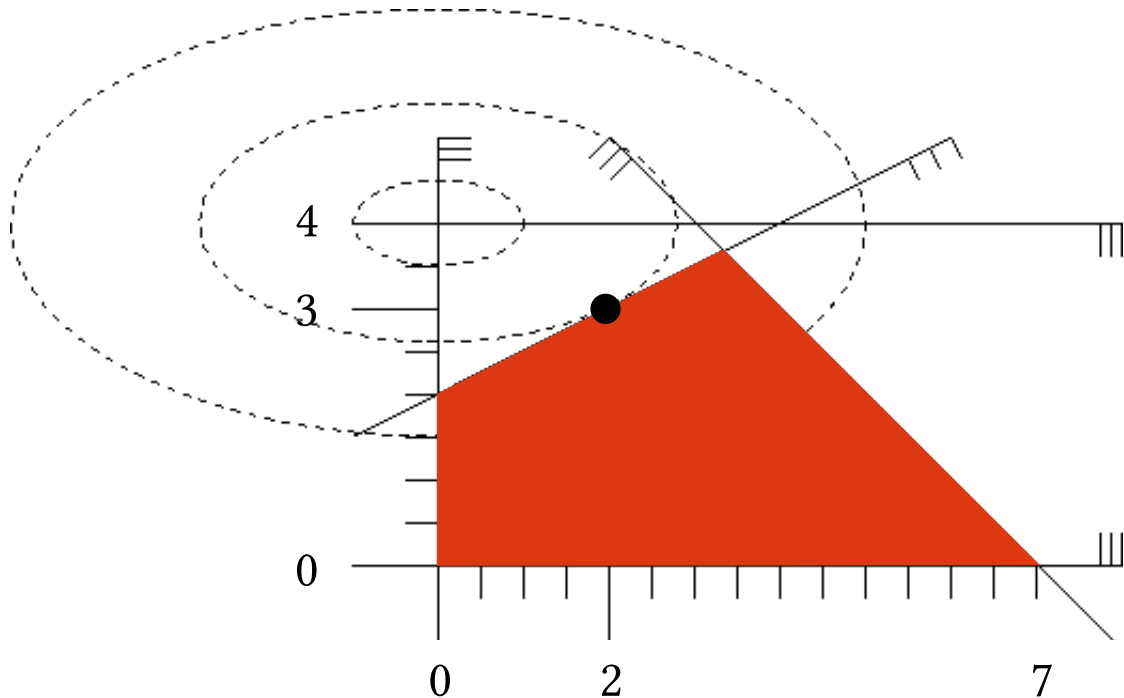
$$\text{s.t. } x + y \leq 7$$

$$-x + 2y \leq 4$$

$$-x \leq 0$$

$$-y \leq 0$$

$$y \leq 4$$



Block Relaxation

$$H_Q = \begin{bmatrix} * & * & 0 & 0 & 0 & 0 \\ * & * & 0 & 0 & 0 & 0 \\ 0 & 0 & * & * & 0 & 0 \\ 0 & 0 & * & * & 0 & 0 \\ 0 & 0 & 0 & 0 & * & * \\ 0 & 0 & 0 & 0 & * & * \end{bmatrix} \quad H_F = \begin{bmatrix} * & * & 0 & 0 & 0 & 0 & 0 & 0 \\ * & * & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & * & * & 0 & 0 & 0 & 0 \\ 0 & 0 & * & * & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & * & * & 0 & 0 \\ 0 & 0 & 0 & 0 & * & * & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & * & * \\ 0 & 0 & 0 & 0 & 0 & 0 & * & * \end{bmatrix}$$

$$D_Q = \begin{bmatrix} * & * & * & * & * & * \end{bmatrix} \quad D_F = \begin{bmatrix} * & * & * & * & * & * & * & * \end{bmatrix}$$

$$\Theta (I^2 K^2 \cdot (I + 2IK) + J^2 K^2 \cdot 2JK)$$



$$H_{Q_i} = \begin{bmatrix} * & * \\ * & * \end{bmatrix} \quad \forall i \in \{0, 1, \dots, I-1\}$$

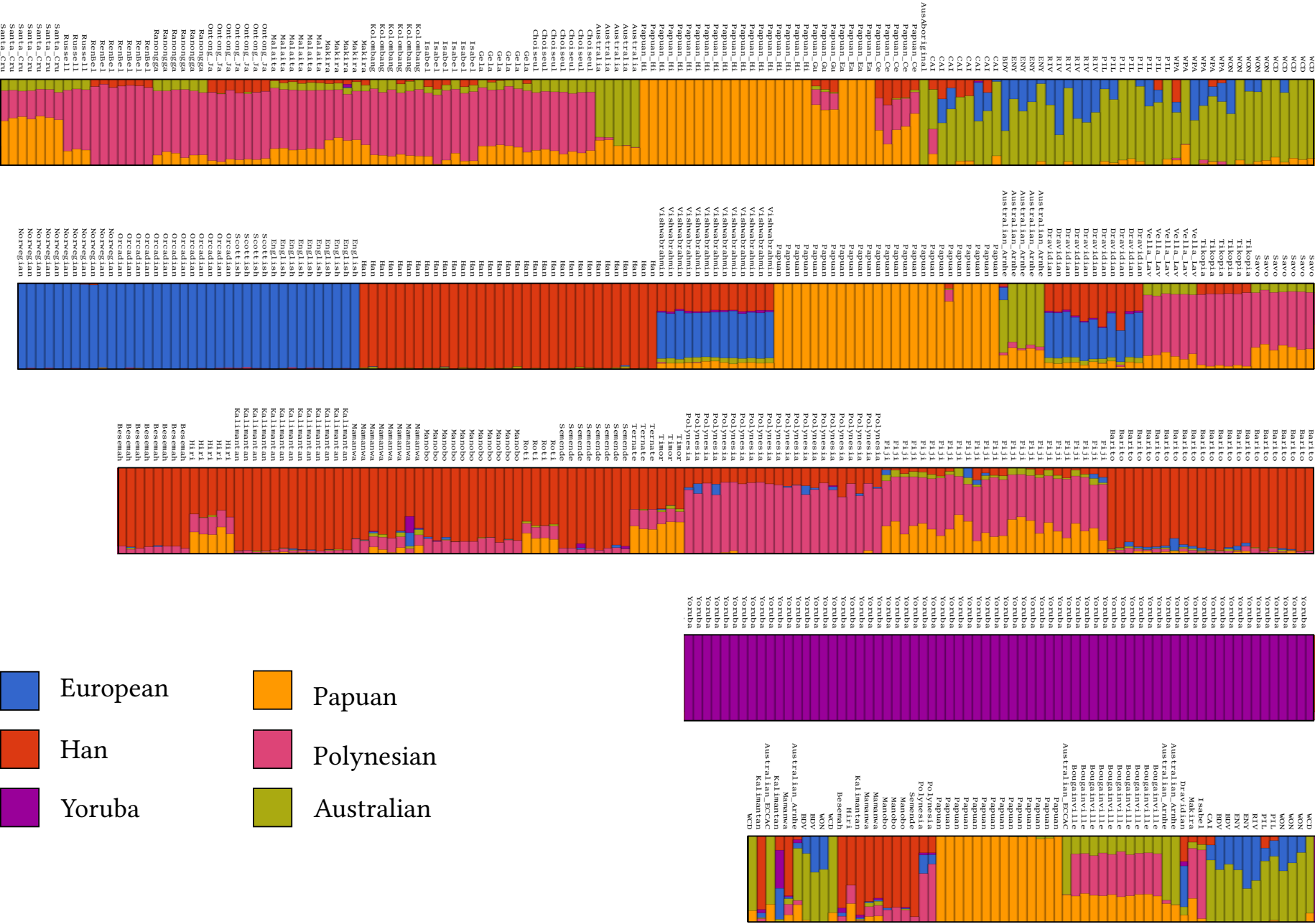
$$D_{Q_i} = \begin{bmatrix} * & * \end{bmatrix}$$

$$H_{F_j} = \begin{bmatrix} * & * \\ * & * \end{bmatrix} \quad \forall j \in \{0, 1, \dots, J-1\}$$

$$D_{F_j} = \begin{bmatrix} * & * \end{bmatrix}$$

$$\Theta (IK^2 \cdot (1 + 2K) + JK^2 \cdot 2K)$$

Admixture Analysis



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Admixture Comparison with Other Software

Dataset #1: 104,453 markers and 571 samples.

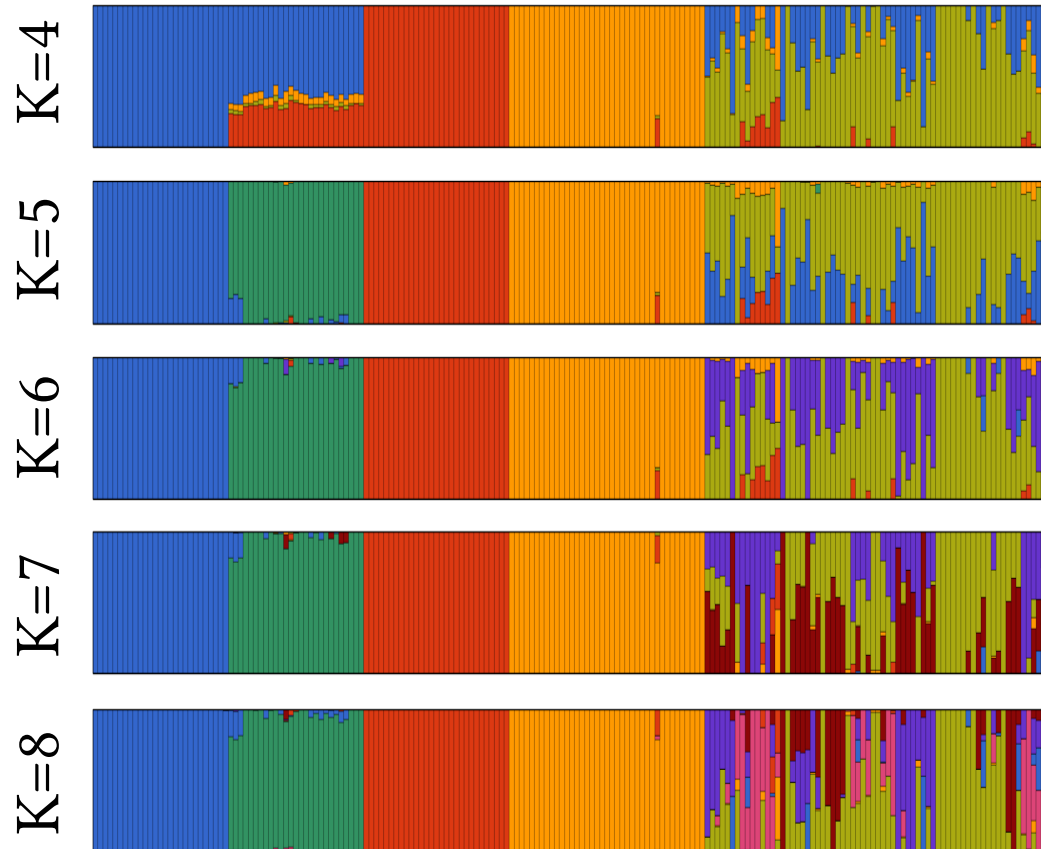
K	log likelihood Jade's estimates	log likelihood ADMIXTURE estimates	difference
---	-----	-----	-----
4	-53554440.2845700	-53554561.351797	121.067227050700
5	-53234096.2234545	-53234223.237922	127.014467492700
6	-53100997.2949234	-53123544.019126	22546.7242026329
7	-52978925.4104690	-53011655.087574	32729.6771049723

Dataset #2: 566,359 markers and 191 samples.

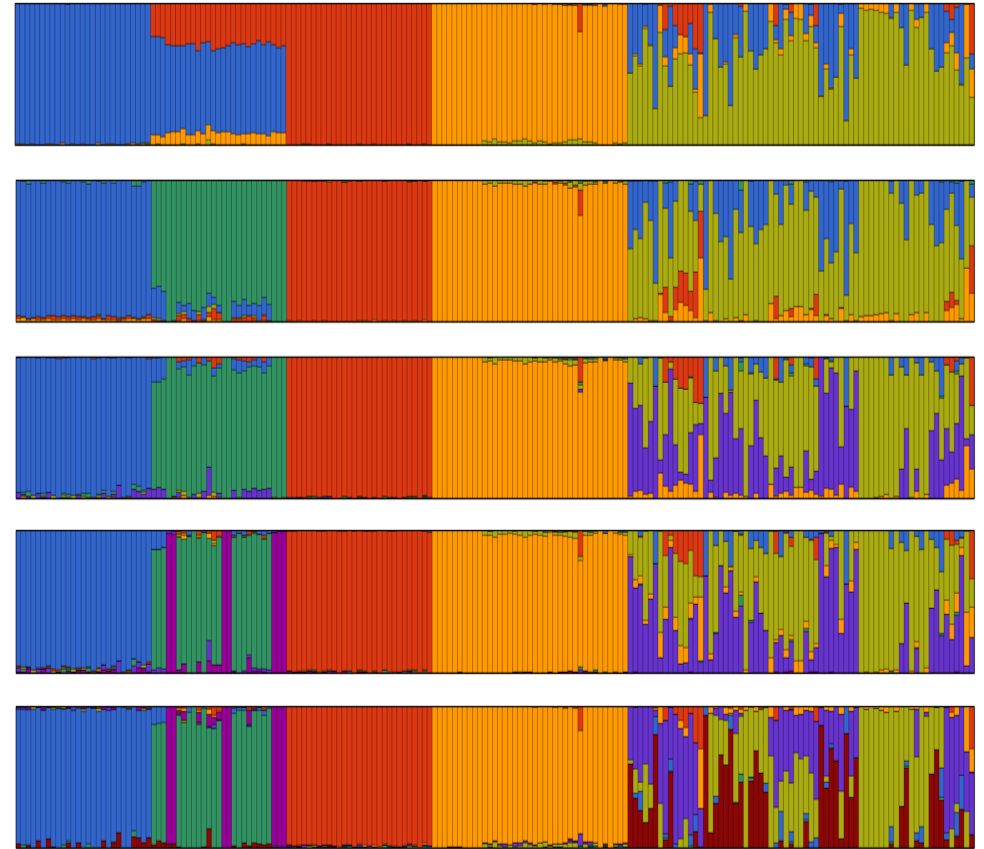
K	log likelihood Jade's estimates	log likelihood sNMF estimates	difference
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4	-66320990.634187	-66556930.5221196	235939.887932852
5	-65489775.091462	-65681252.2277625	191477.136300825
6	-65117441.449915	-65300580.5042625	183139.054347418
7	-64792022.992634	-64955168.6613403	163145.668706432
8	-64493170.693910	-64675411.6970119	182241.003101580

Admixture Comparison with Other Software

Jade's Estimates



sNMF Estimates



Constraint Admixture Inference

# 'T' Individuals	# Population 0 af	# Population 2 han	# Population 4 au2
152	10 1	10 1	10 1
	0.400000	0.000000	0.000000
# 'K' Populations	0.000000	0.000000	0.000000
5	0.000000	0.400000	0.000000
	0.000000	0.000000	0.000000
# Population Assignments per Individual	0.000000	0.000000	0.400000
3 3 3 3 3	1.000000	1.000000	1.000000
3 3 3 3 3 3 3 3	1.000000	1.000000	1.000000
4 4 4 4 4 4 4	1.000000	1.000000	1.000000
4 4 4 4 4	1.000000	1.000000	0.000001
4 4 4 4 4 4 4 4 4 4	1.000000	1.000000	1.000000
3 3 3 3 3 3 3 3			
4 4 4 4 4 4 4 4	# Population 1 eu	# Population 3 au1	
4 4 4 4 4 4 4 4	10 1	10 1	
3 3 3	0.000000	0.000000	
1 1 1 1 1 1 1 1 1 1	0.400000	0.000000	
1 1 1 1 1 1 1 1 1 1	0.000000	0.000000	
1 1 1 1 1 1 1 1 1 1	0.000000	0.400000	
0 0 0 0 0	0.000000	0.000000	
2 2 2 2 2 2 2 2 2 2	1.000000	1.000000	
2 2 2 2 2 2 2 2 2 2	1.000000	1.000000	
2 2 2 2 2 2 2 2 2 2	1.000000	1.000000	
0 0 0 0 0 0 0 0 0 0	1.000000	1.000000	
0 0 0 0 0 0 0 0 0 0	1.000000	0.000001	
0 0 0 0 0			

Constraint Admixture
Configuration File



Constraint Admixture Inference

