

BAYESIAN SUPERPOSITIONS WITH MCMC SAMPLING

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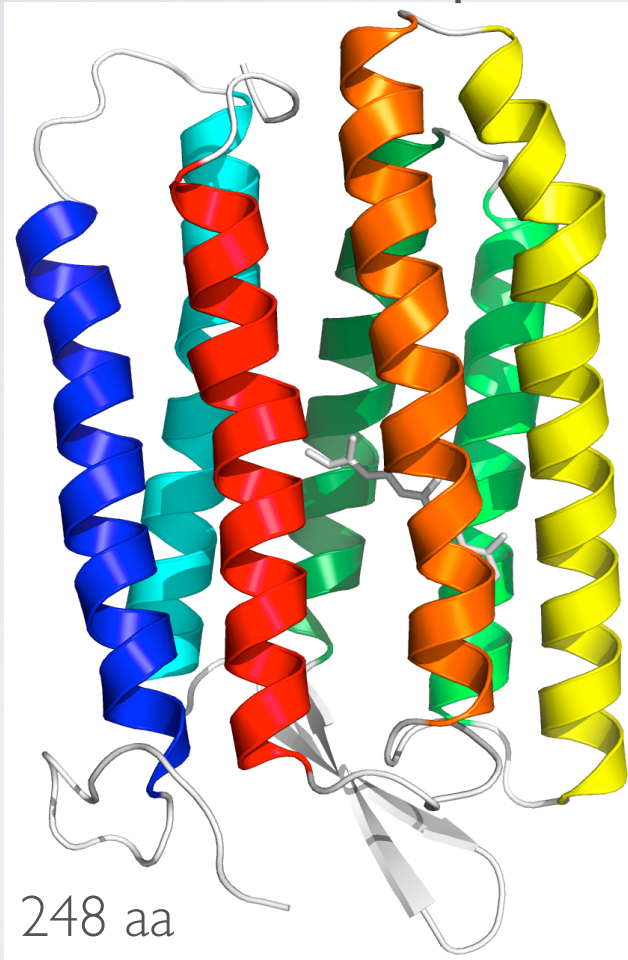


Brandeis University



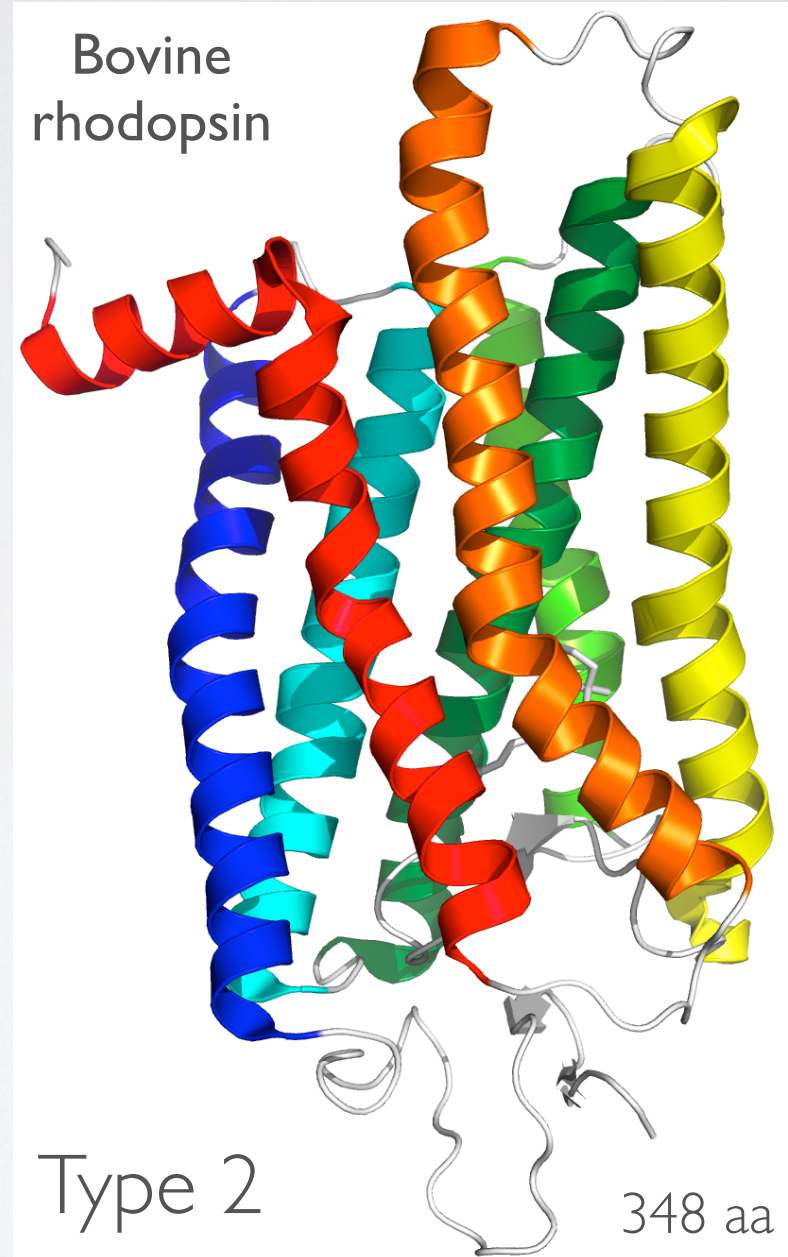
The bacteriorhodopsin/GPCR superfold

Halobacterium salinarum
bacteriorhodopsin



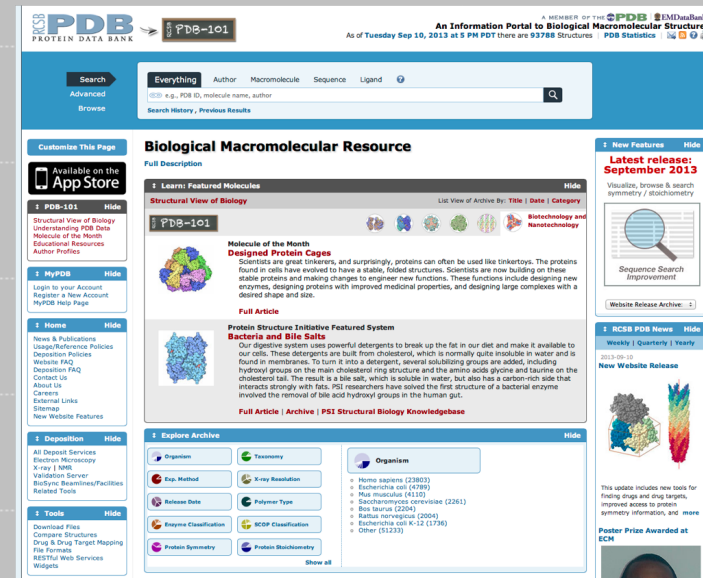
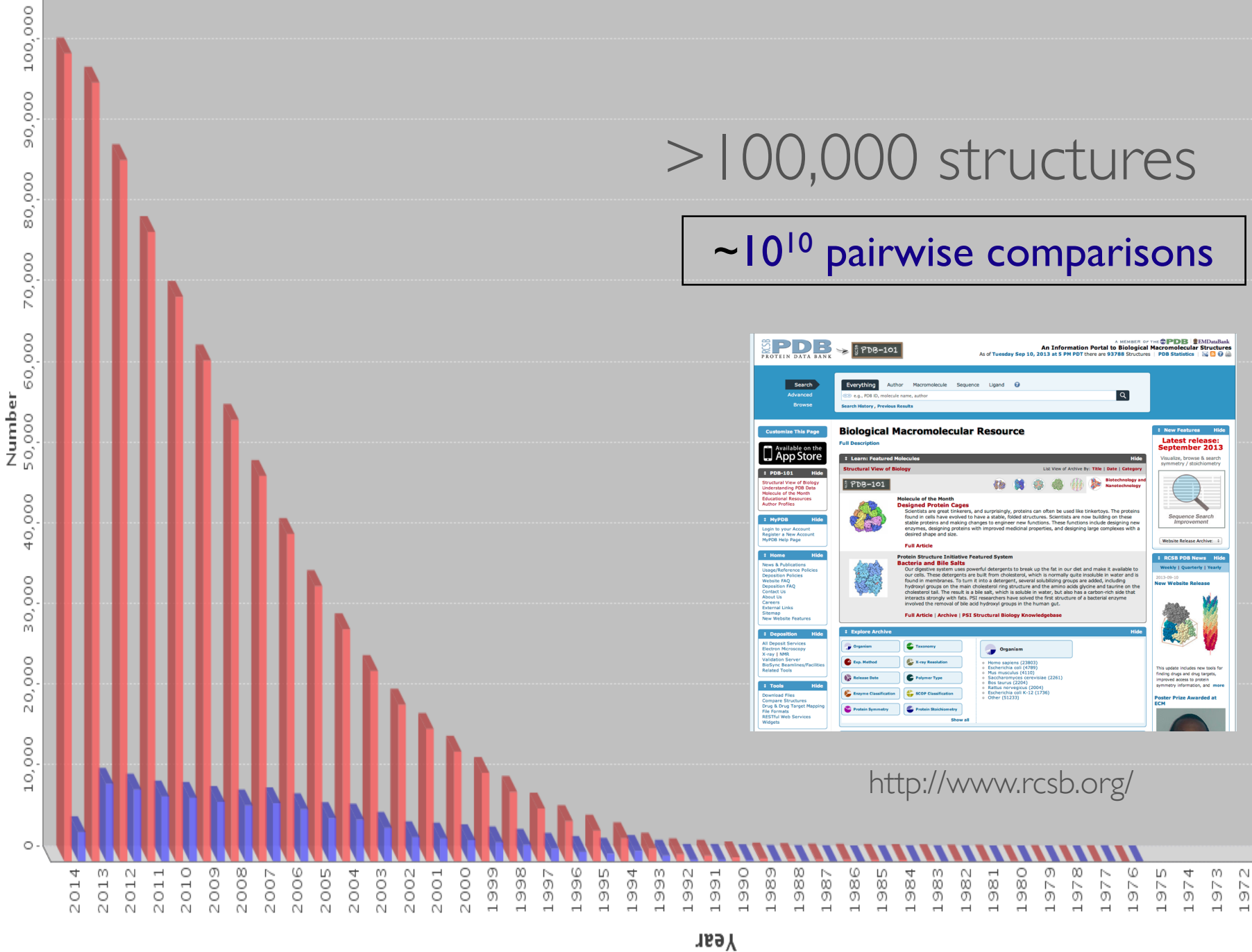
Type 1

Bovine
rhodopsin



Historic Protein Data Bank growth

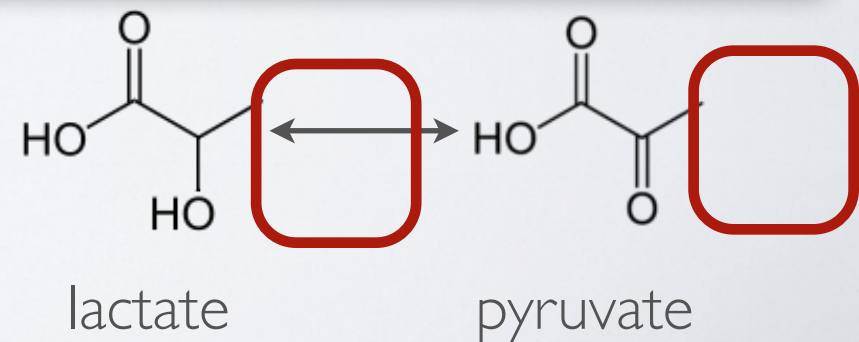
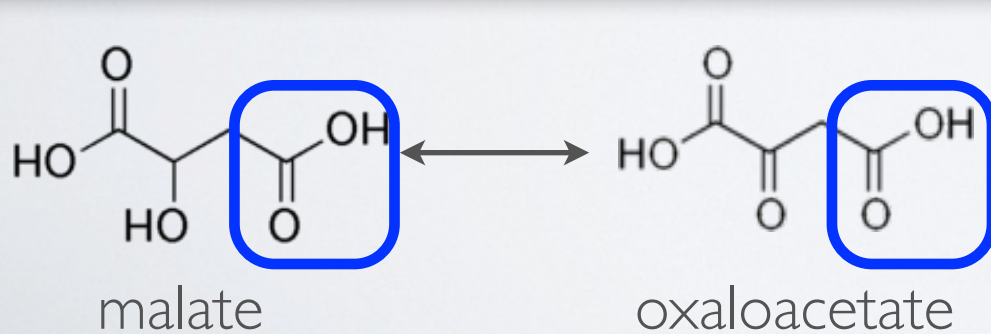
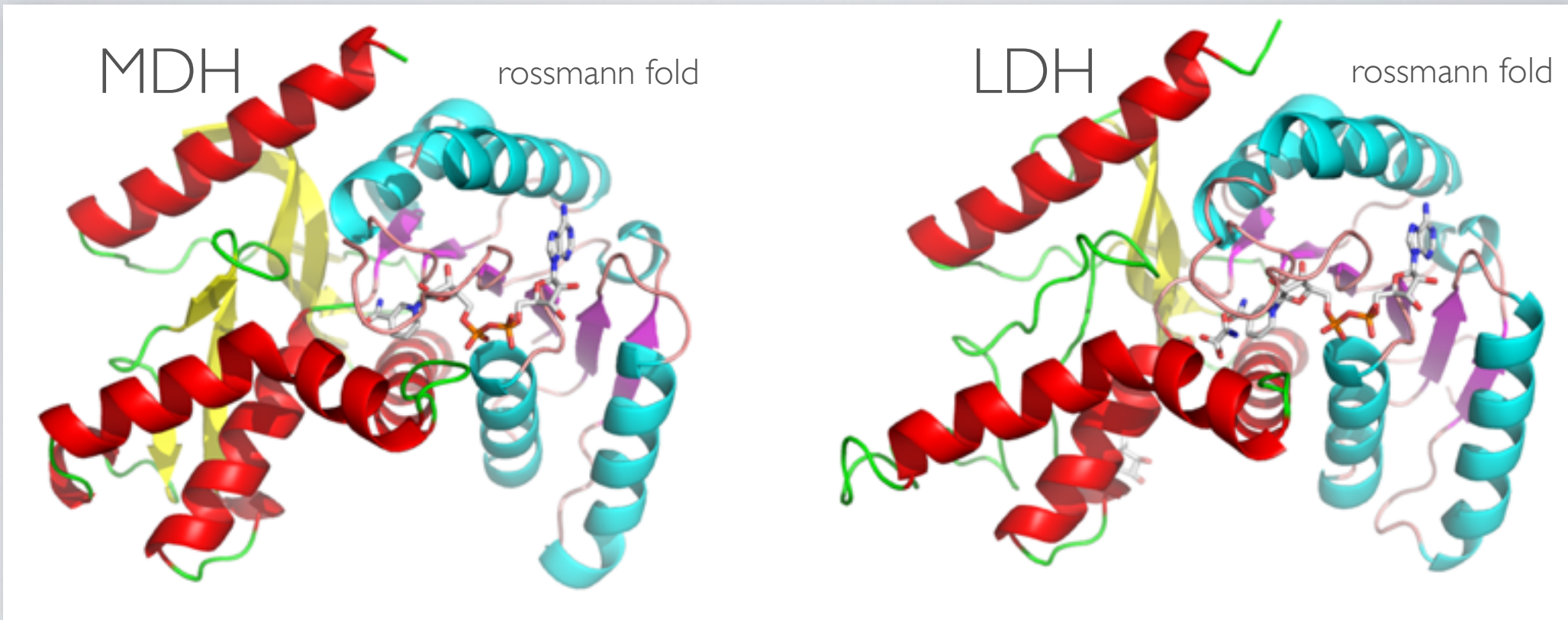
Yearly Growth of Total Structures
number of structures can be viewed by hovering mouse over the bar



Total Yearly

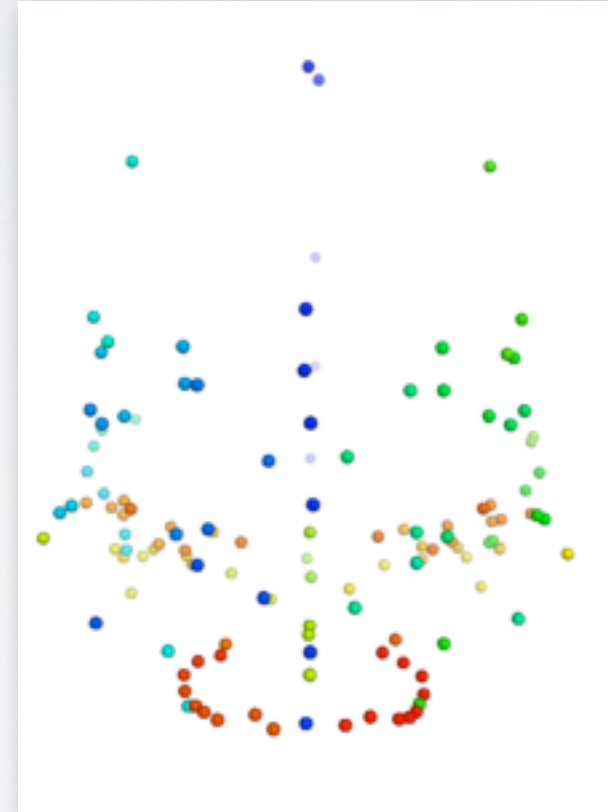
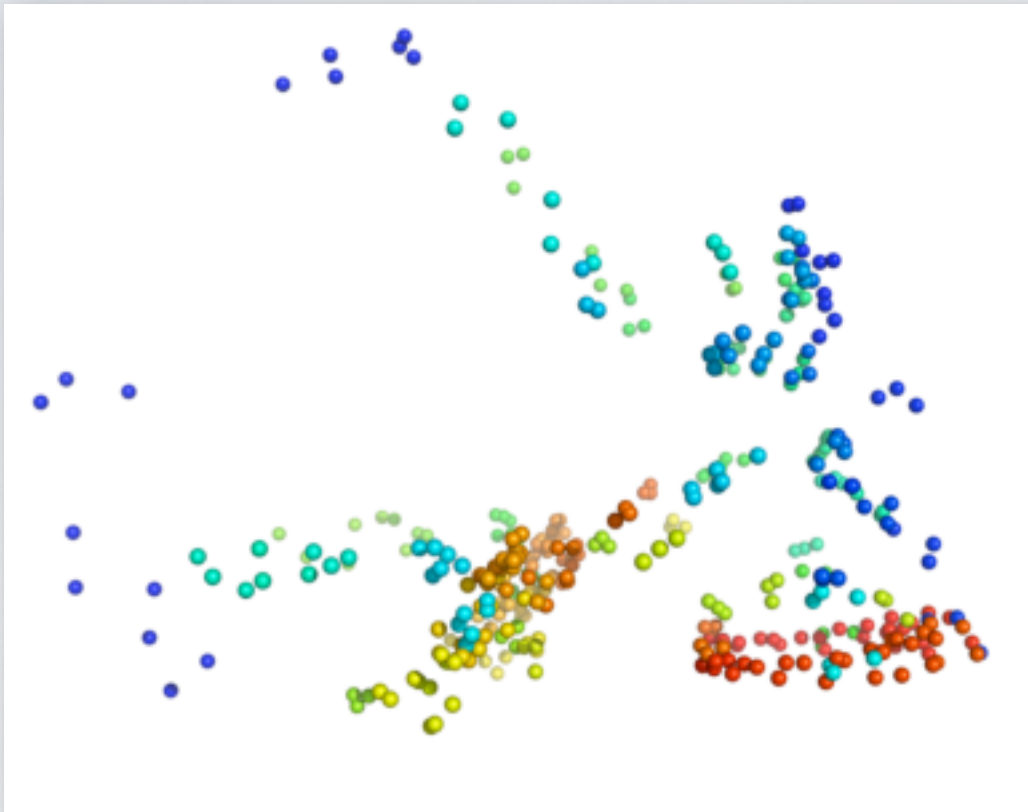
Malate and lactate dehydrogenases

~40% sequence identity over > 300 residues



Morphometrics: Hominid crania

Three hominid skulls, 131 landmarks



Morphological features can be different sizes, so these involve *scaling*

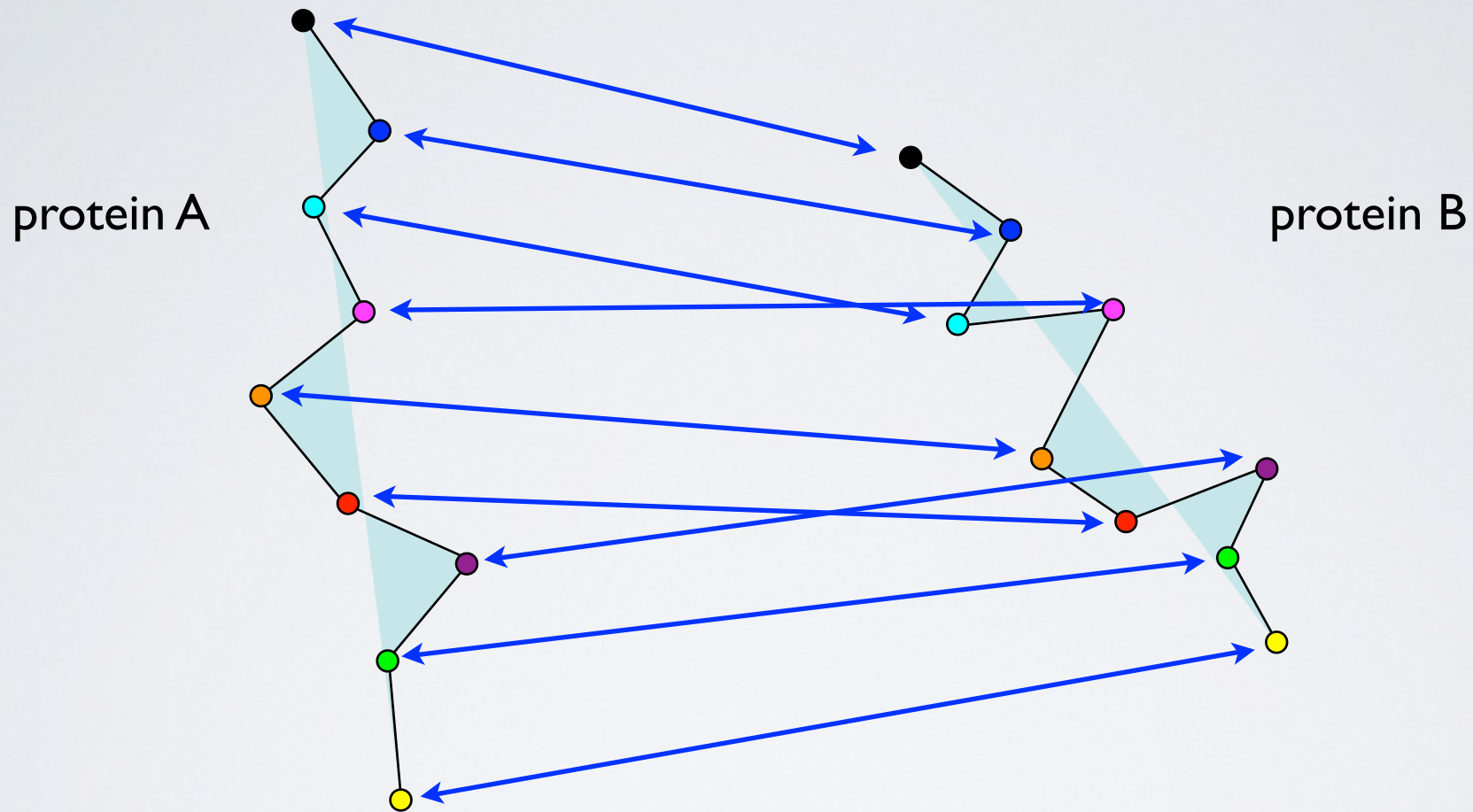
Superposing fits structures together

Superposition = “optimal” relative orientation of two or more corresponding sets of atoms



Least-squares: Find the rotation that minimizes the sum of squared distances between corresponding atoms

Classic superposition method: Least-squares



Least-squares: Find the rotation that minimizes the sum of squared distances between corresponding (labelled) atoms

Why least-squares? (and why not?)

Gauss-Markov Theorem

Least-squares gives the “best” (BLUE) answer if:

1. Atoms have equal variance
2. Atoms are uncorrelated



Carl Friedrich Gauss



Andrey Markov

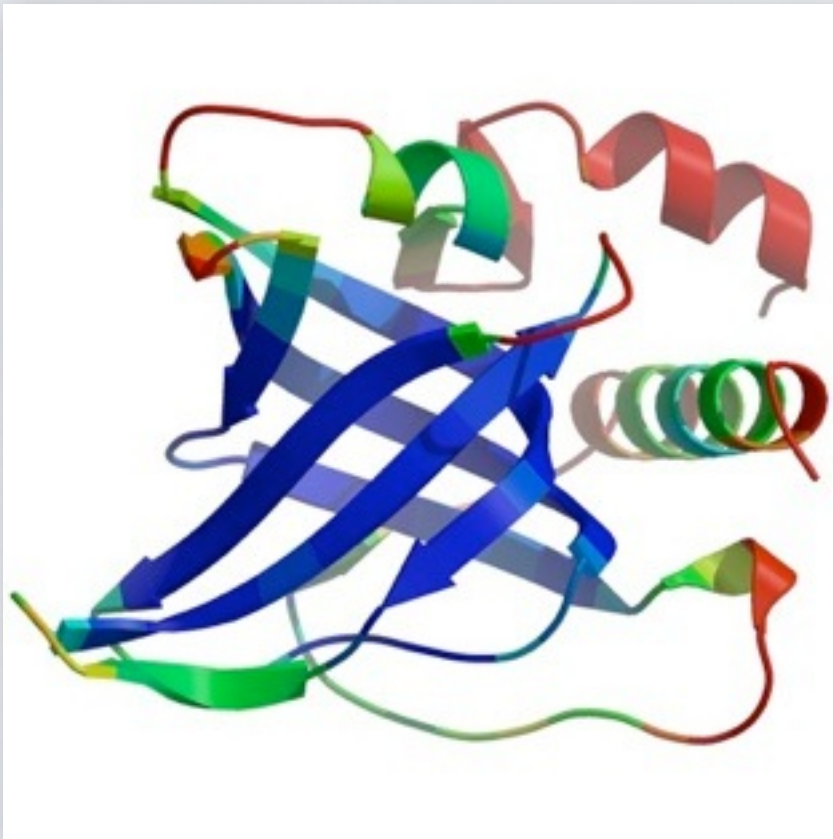
Structural models are imprecise: Experimental error and molecular dynamics

X-ray crystal structures:

B-factors

NMR structures:

Families



PotI, an OB-fold

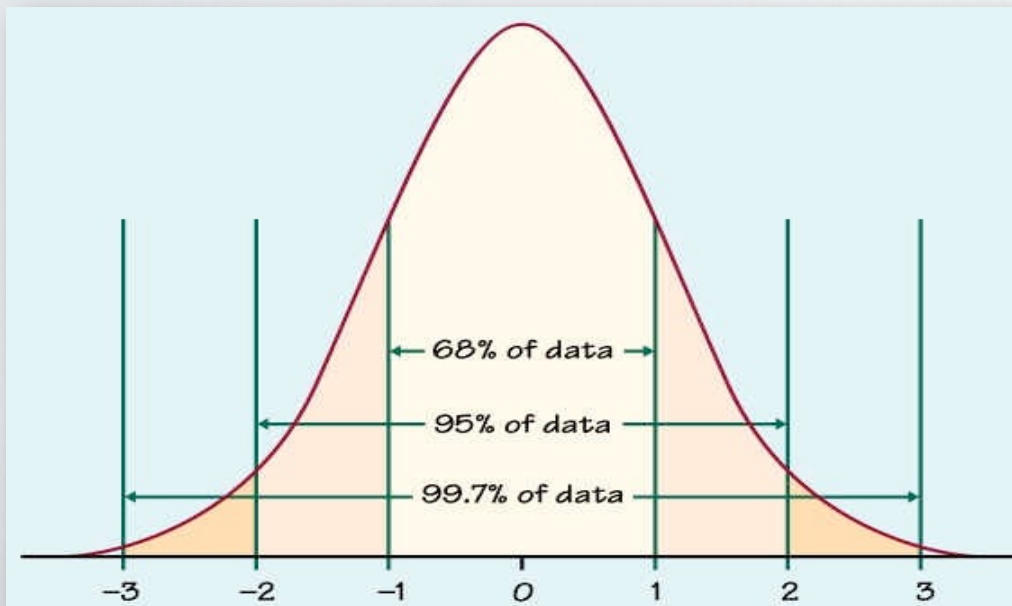


Cdc13, another OB-fold

Model-based alternatives to least-squares: Maximum Likelihood (ML) and Bayes

Model-based methods:

- Assume a statistical model for the data (e.g., a Gaussian distribution).
- Estimate parameters of your model from the observed data
- ML: Find parameters that predict the data with the highest probability
- Bayes: Find distribution of the parameters given the data



$$p(x|\mu, \sigma) = \frac{1}{\sigma\sqrt{2\pi}} e^{-\frac{1}{2\sigma^2}(x-\mu)^2}$$

Two parameters in Gaussian PDF:
 μ = location parameter (mean)
 σ = width parameter

Superposition likelihood function: Gaussian probability distribution of the data

\mathbf{X}_i is the i^{th} molecular structure ($k \times 3$ matrix) -- n structures, k atoms

Perturbation model

$$\mathbf{X}_i = \frac{1}{\beta_i} (\mathbf{M} + \mathbf{E}_i) \mathbf{R}'_i - \mathbf{1}_k \mathbf{t}'_i \quad \mathbf{E}_i \sim N_{k,d}(\mathbf{0}, \Sigma, \mathbf{I})$$

Likelihood

$$p(\mathbf{X} | \Sigma, \mathbf{M}, \mathbf{R}, \mathbf{t}, \beta) = C \exp \left(-\frac{1}{2} \sum_i^n \text{tr} \{ [\mathbf{Y}_i - \mathbf{M}]' \Sigma^{-1} [\mathbf{Y}_i - \mathbf{M}] \} \right)$$
$$C = (2\pi)^{-\frac{kd n}{2}} \left(\prod_i^n \beta_i^{kd} \right) |\Sigma|^{-\frac{dn}{2}} \quad \mathbf{Y}_i = (\beta_i \mathbf{X}_i + \mathbf{1}_k \mathbf{t}'_i) \mathbf{R}_i$$

\mathbf{t}_i is its translation (3-vector)

\mathbf{R}_i is its rotation (3×3 matrix)

β_i is its scaling factor

Σ is the overall covariance matrix ($k \times k$ matrix)

\mathbf{M} is the overall mean structure ($k \times 3$ matrix)

unknown
parameters

Superposition likelihood function: Gaussian probability distribution of the data

\mathbf{X}_i is the i^{th} molecular structure ($k \times 3$ matrix) -- n structures, k atoms

Perturbation model

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$$C = (2\pi)^{-\frac{kdn}{2}} \left(\prod_i^n \beta_i^{kd} \right) |\Sigma|^{-\frac{dn}{2}} \quad \mathbf{Y}_i = (\beta_i \mathbf{X}_i + \mathbf{1}_k \mathbf{t}'_i) \mathbf{R}_i$$

Hierarchical prior on Σ

$$\Sigma \sim \text{IW}(\Phi, n, k)$$

$$p(\Sigma | \Phi, n, k) = \frac{|\Phi|^{\frac{n}{2}}}{2^{\frac{nk}{2}} |\Sigma|^{\left(\frac{n}{2}+1\right)} \Gamma\left(\frac{n}{2}\right)^k} \exp \left\{ -\frac{1}{2} \text{tr}(\Phi \Sigma^{-1}) \right\}$$

$$\Phi = \phi \mathbf{I}$$

Superposition marginal likelihood function: "Scaled" matrix t -distribution

$$\mathbf{X}_i \sim \text{MT}(\mathbf{M}, \mathbf{R}, \mathbf{t}, \phi, n, k, \beta)$$

$$p(\mathbf{X}_i | \mathbf{M}, \mathbf{R}, \mathbf{t}, \phi, n, k, \beta) = \left(\prod_i^k \beta_i^{kd} \right) \Gamma\left(\frac{3n+1}{2}\right)^k \pi^{-k\left(\frac{3n+1}{2}\right)} \phi^{\frac{k}{2}} |\phi \mathbf{I} + (\mathbf{I} \odot \mathbf{S})|^{-\frac{3n+1}{2}}$$

$$\Phi = \phi \mathbf{I}$$

$$\mathbf{S} = \sum_i^N [\mathbf{Y}_i - \mathbf{M}][\mathbf{Y}_i - \mathbf{M}]'$$

$$\mathbf{Y}_i = (\beta_i \mathbf{X}_i + \mathbf{1}_k \mathbf{t}_i') \mathbf{R}_i$$

Empirical Bayes EM ML superposition solutions

$$\hat{\mathbf{t}}_i = -\frac{\mathbf{1}'_K \boldsymbol{\Sigma}^{-1} \mathbf{X}_i}{\mathbf{1}'_K \boldsymbol{\Sigma}^{-1} \mathbf{1}_K} \quad \check{\mathbf{X}}_i = \mathbf{X}_i + \mathbf{1}_K \hat{\mathbf{t}}_i$$

Translations

$$\hat{\mathbf{M}}' \hat{\boldsymbol{\Sigma}}^{-1} \check{\mathbf{X}}_i = \mathbf{U} \boldsymbol{\Lambda} \mathbf{V}'$$
$$\hat{\mathbf{R}}_i = \mathbf{V} \mathbf{P} \mathbf{U}'$$

Rotations - found with Singular Value Decomposition

$$\mathbf{E}(\boldsymbol{\Sigma}^{-1} | \mathbf{X}, \mathbf{t}, \mathbf{R}, \boldsymbol{\beta}, \mathbf{M}, \phi, n) = (3N + n)(\mathbf{S} + \phi \mathbf{I})^{-1}$$

Covariance matrix

$$\mathbf{S} = \sum_i^N [\mathbf{Y}_i - \mathbf{M}][\mathbf{Y}_i - \mathbf{M}]' \quad \mathbf{Y}_i = (\beta_i \mathbf{X}_i + \mathbf{1}_k \mathbf{t}'_i) \mathbf{R}_i$$

$$\hat{\alpha} = \frac{K}{2 \operatorname{tr}(\boldsymbol{\Sigma}^{-1})}$$

$$\hat{\mathbf{M}} = \frac{1}{N} \sum_i^N \check{\mathbf{X}}_i \mathbf{R}_i$$

Mean structure

Must be solved simultaneously (CM & EM algorithm)

Our program THESEUS implements this method (www.theseus3d.org)

Why Theseus? Superpositioning is a Procrustes problem

Theseus

Procrustes



Procrustean
Bed

Maximum likelihood superpositions

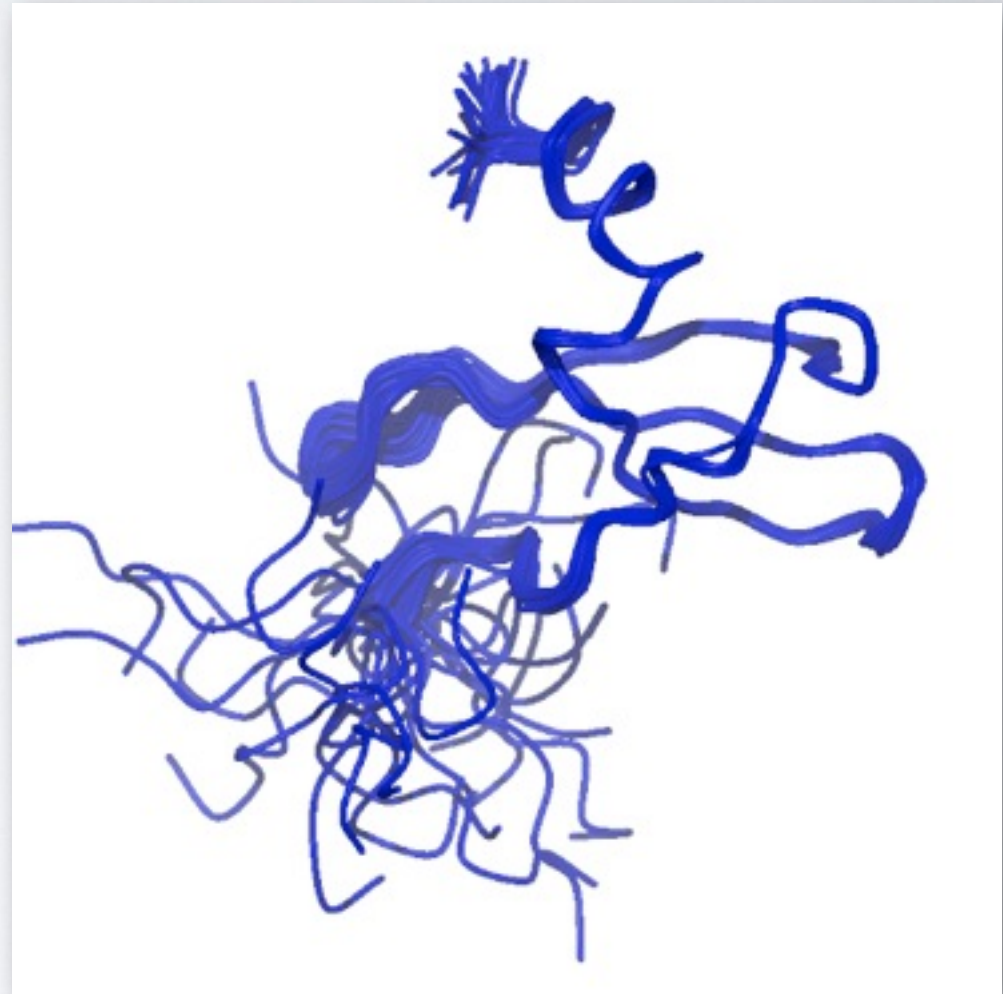
2sdf: cytokine stromal cell-derived factor-1 (SDF-1)

67 aa, 30 NMR models

Least-squares

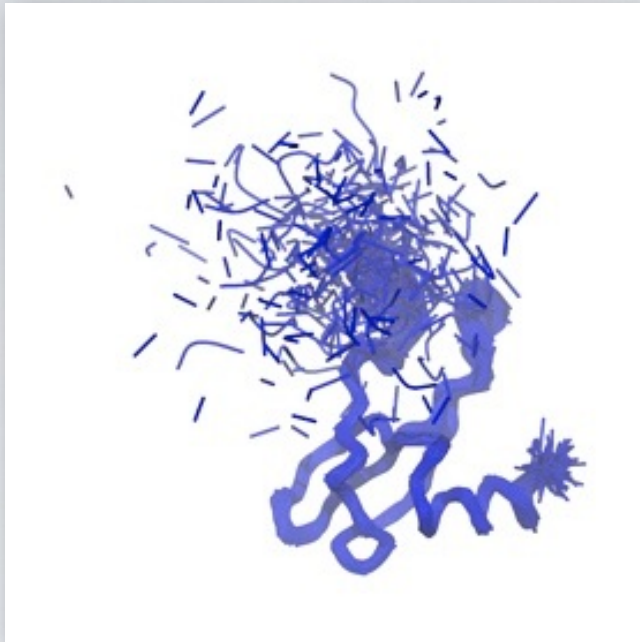


Maximum likelihood

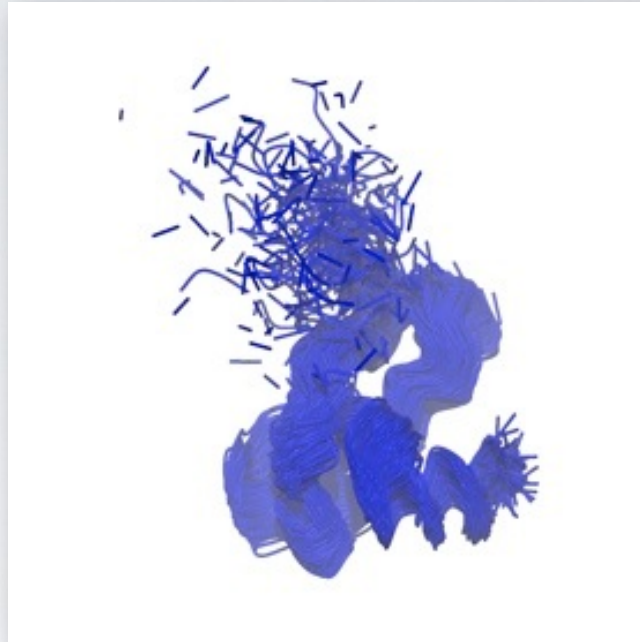


LS vs ML: Maximum likelihood recovers the true covariance matrix accurately

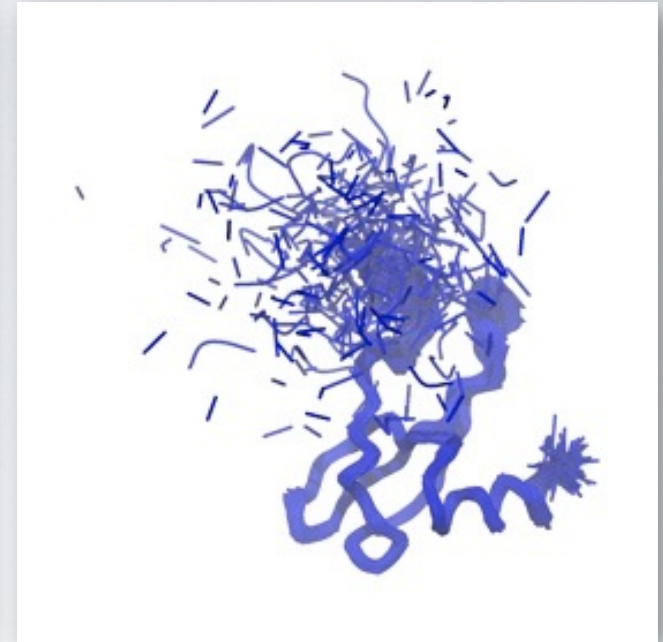
True superposition



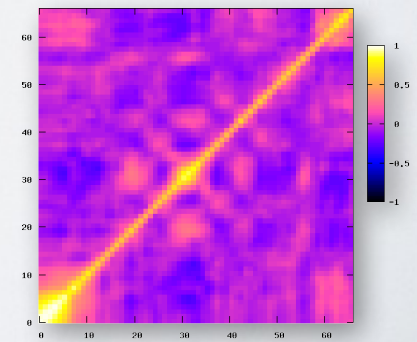
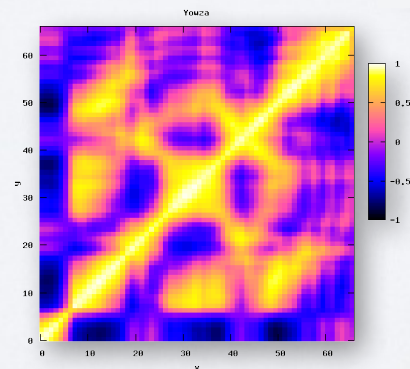
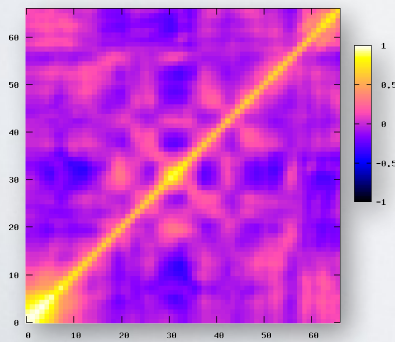
Least-squares



Maximum likelihood



True correlation matrix



Benefits of Bayes

The object of Bayesian inference: Provide a full joint distribution of model parameters

- Complete distribution of parameters, including uncertainty
- Uses all relevant information, including prior info
- Complex models, marginal distributions for “nuisance parameters”
- Solutions for underdetermined and “problematic” models
- Bayesian solutions are exact for finite sample sizes (unlike ML)

Bayes Theorem, easy version

$$p(\theta|x, M) \propto p(x|\theta, M) p(\theta|M)$$

posterior (PDF of parameters, given data) likelihood (PDF of data) prior (PDF of parameters, no data)

Marginalization: How Bayesians ignore important but uninteresting parameters

$$p(\theta|x, M) = \int_{\phi} p(\theta, \phi|x, M) d\phi$$

Bayesian analysis of multiple superpositioning

Assume independent priors on each parameter:

- Uniform improper priors on mean \mathbf{M} , translations t_i
- Uniform proper prior on rotations R_i
- Exponential prior on scale factor β_i
- Isotropic: Reference prior on isotropic variance ϕ
- Nonisotropic: Vague proper prior on hyper-parameter λ

$$p(\boldsymbol{\Sigma}) \propto p(\boldsymbol{\Sigma}|\boldsymbol{\Psi}, n) p(\boldsymbol{\Psi}).$$

$$p(\boldsymbol{\Sigma}, \mathbf{M}, \mathbf{R}, \mathbf{t}, \beta|\mathbf{X}) \propto p(\mathbf{X}|\boldsymbol{\Sigma}, \mathbf{M}, \mathbf{R}, \mathbf{t}, \beta) p(\beta) p(\mathbf{M}) p(\mathbf{R}) p(\mathbf{t}) p(\boldsymbol{\Sigma}|\boldsymbol{\Psi}, n) p(\boldsymbol{\Psi})$$

Analytic solutions for all conditional distributions

CEM for Maximum *A Posteriori* estimation

Gibbs/MCMC sampling for full Bayesian solution

Conditional distribution for the mean: Matrix normal

$$\mathbf{M} \sim N_{k,d}(\mathbf{B}, \mathbf{\Omega}, \mathbf{I}_d)$$

$$\mathbf{\Omega}_{\text{ref}} = \frac{1}{N} \mathbf{\Sigma}$$

$$\mathbf{B}_{\text{ref}} = \frac{1}{N} \sum_i^N \mathbf{Y}_i$$

$$\mathbf{Y}_i = (\beta_i \mathbf{X}_i + \mathbf{1}_k t'_i) \mathbf{R}_i$$

A matrix normal distribution -- with uniform reference prior, it is centered on the sample average (the ML estimate)

Conditional distribution for translations: Multivariate normal

$$t_i \sim N_{d,1}(\tau_i, \theta_i)$$

$$\tau_i = -\frac{\mathbf{1}'_k \Sigma^{-1} \mathbf{X}_i}{\mathbf{1}'_k \Sigma^{-1} \mathbf{1}_k}$$

$$\theta_i = \frac{1}{\beta_i^2 (\alpha + \mathbf{1}'_k \Sigma^{-1} \mathbf{1}_k)}$$

A multivariate normal distribution: With uniform reference prior, it is centered on the the ML estimate (the weighted centroid)

Conditional distribution for nonisotropic covariance matrix: Inverse Wishart

Assume a conjugate hierarchical prior for covariance matrix, a diagonal, isotropic inverse Wishart distribution

$$\Sigma \sim \text{IW}(\Psi + \mathbf{S}, k(n + 2))$$

$$\mathbf{S} = \sum_i^n [\mathbf{Y}_i - \mathbf{M}]' [\mathbf{Y}_i - \mathbf{M}]$$

$$\mathbf{Y}_i = (\beta_i \mathbf{X}_i + \mathbf{1}_k \mathbf{t}_i') \mathbf{R}_i$$

$$\Psi = \lambda \mathbf{I}$$

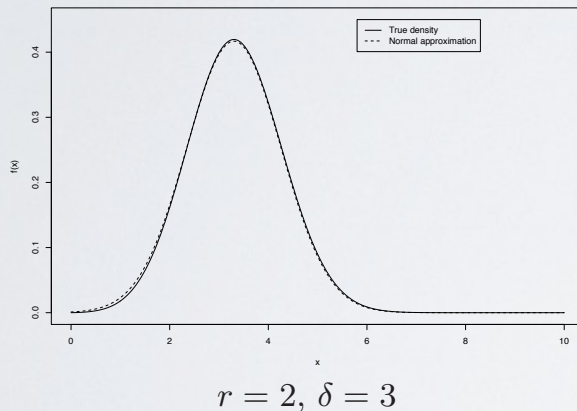
Must assume a proper prior for the hyper-parameter λ , here a conjugate gamma distribution with scale param δ and shape param p

$$\lambda \sim \text{G} \left(\frac{2}{\text{tr}(\Sigma^{-1} + \frac{2}{\delta})}, \frac{k^2 + 2p}{2} \right)$$

Conditional scale distribution: Halfnormal-gamma

$$p(\beta_i | \mathbf{X}, \Sigma, \mathbf{M}, \mathbf{t}_i, \mathbf{R}) = C \beta_i^{m-1} \exp \left\{ -\frac{\omega_i}{2} \beta_i^2 + \gamma_i \beta_i \right\}$$

$$C = \frac{2\phi_i^{-\frac{m}{2}} e^{-\frac{\gamma_i^2}{8\omega_i}}}{\Gamma(m) D_{-m} \left(\frac{\gamma_i}{\sqrt{2\omega_i}} \right)}$$



$$\beta_i \sim \text{HNG}(\omega_i, \gamma_i, m)$$

$$\omega_i = \text{tr}(\check{\mathbf{X}}_i' \Sigma^{-1} \check{\mathbf{X}}_i)$$

$$\gamma_i = \text{tr}(\mathbf{M}' \Sigma^{-1} \check{\mathbf{X}}_i \mathbf{R}_i) - 1$$

$$\check{\mathbf{X}}_i = \mathbf{X}_i + \mathbf{1}_k \mathbf{t}_i'$$

$$m = kd + 1$$

Conditional distribution for rotations: Matrix Fisher

$$\mathbf{R}_i \sim \text{MF}(\mathbf{A}_i)$$

$$\mathbf{A}_i = \mathbf{M}'\boldsymbol{\Sigma}^{-1}\check{\mathbf{X}}_i$$

Matrix Fisher centered on the ML estimate (using proper, uniform prior on rotations)

Sampled using:

- (1) hybrid Gibbs/Metropolis-Hastings algorithm of Green and Mardia, or
- (2) Gibbs using Habeck algorithm, or
- (3) Kent's BACG A/R algorithm

Gibbs/MCMC sampling for nonisotropic scaling

Initialize chain with ordinary LS superposition

$$\lambda \sim G\left(\frac{k^2 + 2p}{2}, \frac{2}{\text{tr}(\boldsymbol{\Sigma}^{-1} + \frac{2}{\delta})}\right)$$

$$\boldsymbol{\Sigma} \sim \text{IW}(\boldsymbol{\Psi} + \mathbf{S}, k(n + 2))$$

$$\mathbf{M} \sim N_{k,d}(\mathbf{B}, \boldsymbol{\Omega}, \mathbf{I}_d)$$

$$\mathbf{t}_i \sim N_{d,1}(\tau_i, \theta_i)$$

$$\mathbf{R}_i \sim \text{MF}(\mathbf{A}_i)$$

$$\beta_i \sim \text{HNG}(\omega_i, \gamma_i, m)$$

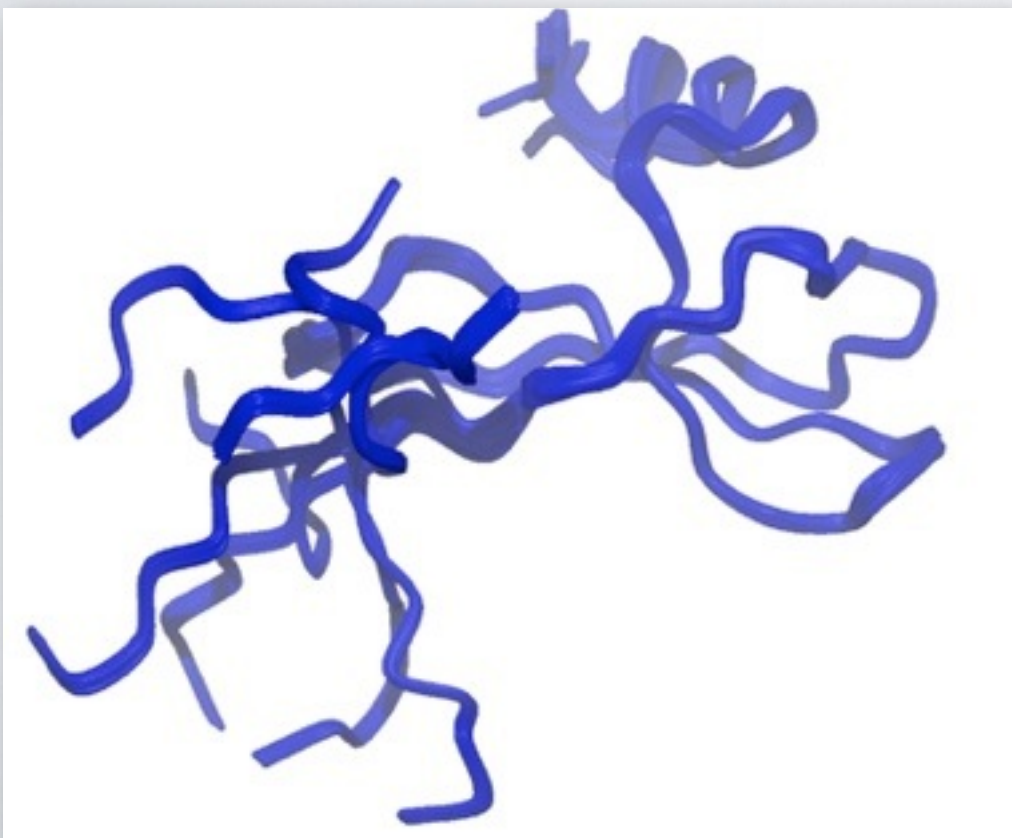
Gibbs/MCMC results for nonisotropic protein superposition, no scaling

2sdf: cytokine stromal cell-derived factor-1 (SDF-1)

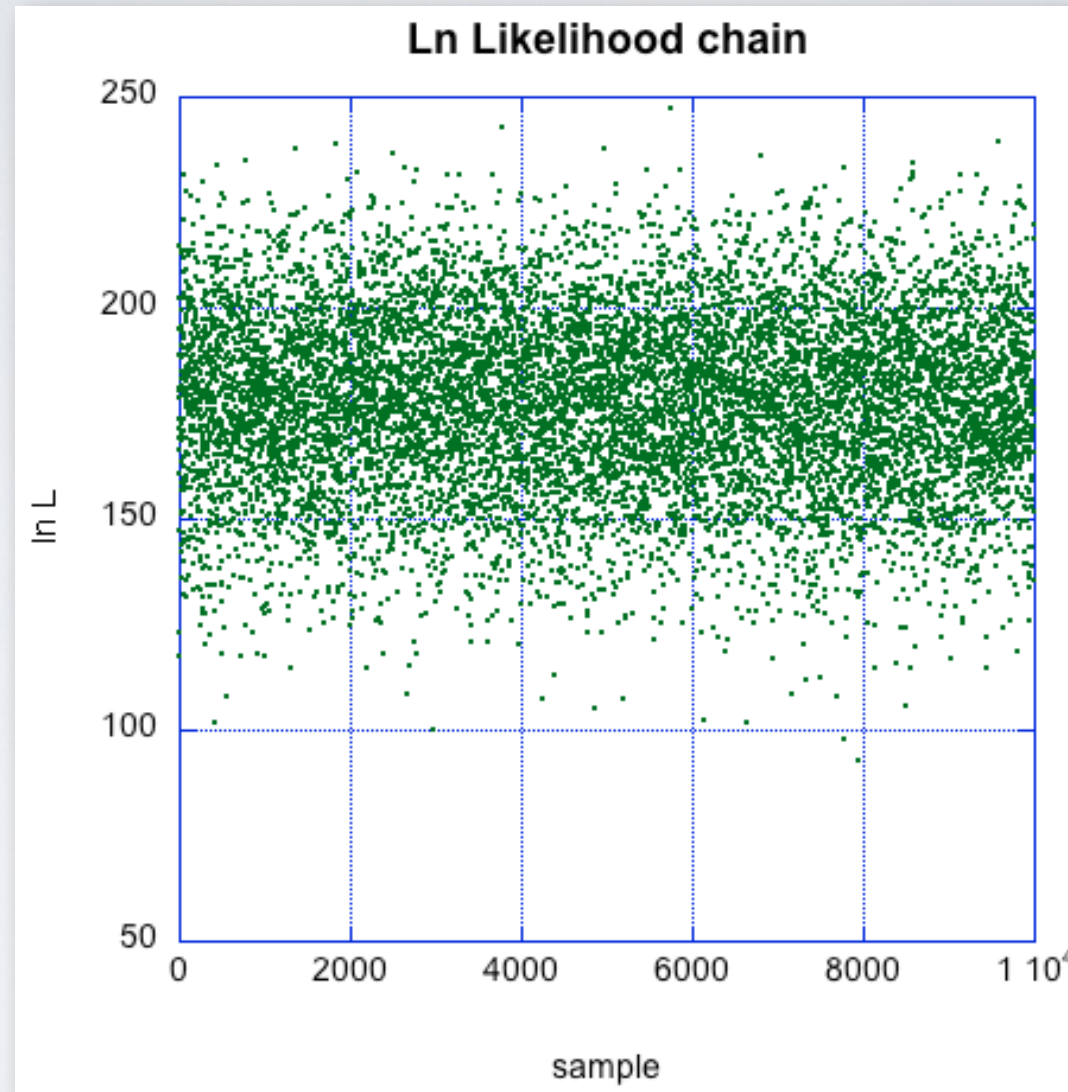
67 aa, 30 NMR models

Bayes: 10,000 subsamples, 1,000,000 generations

Regular ML

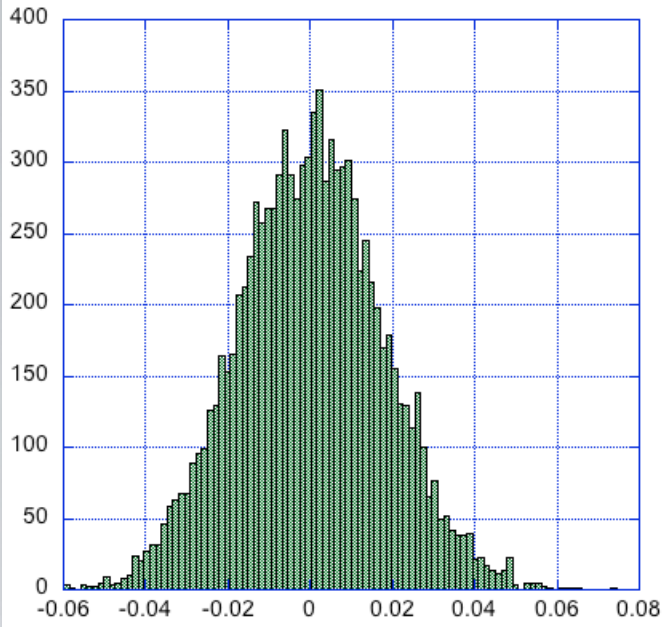


Ln Likelihood across samples

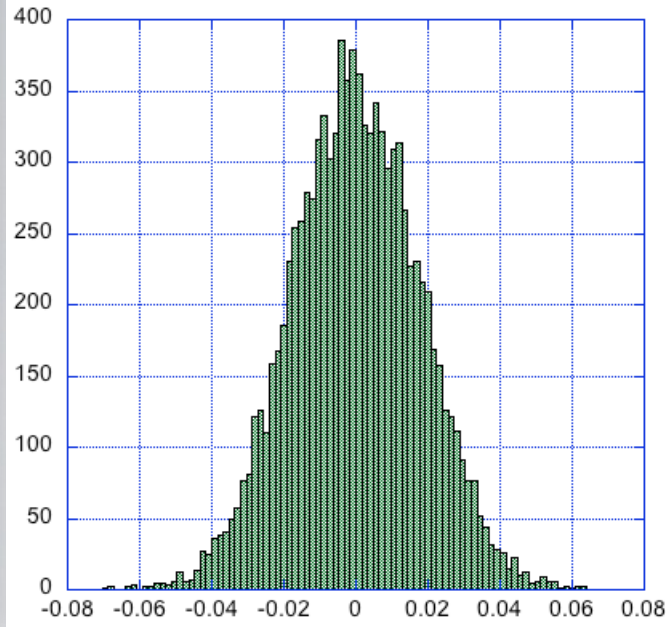


Posterior translations, structure 20

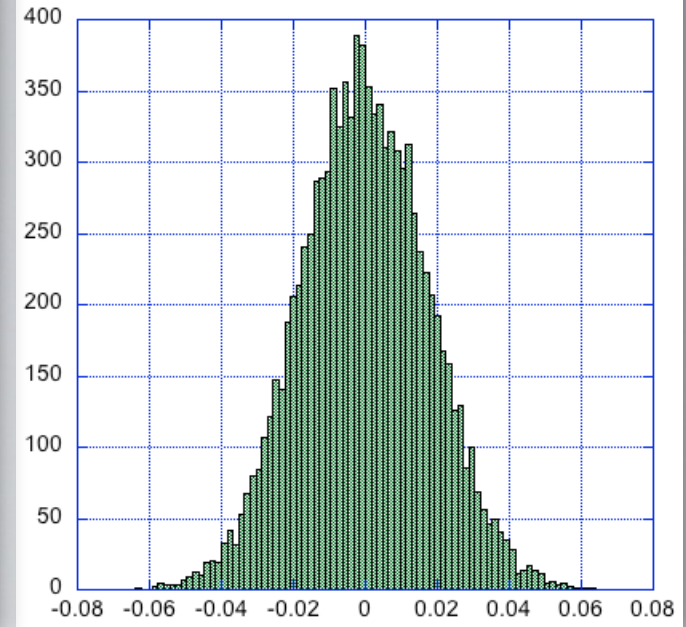
translation x, structure 20



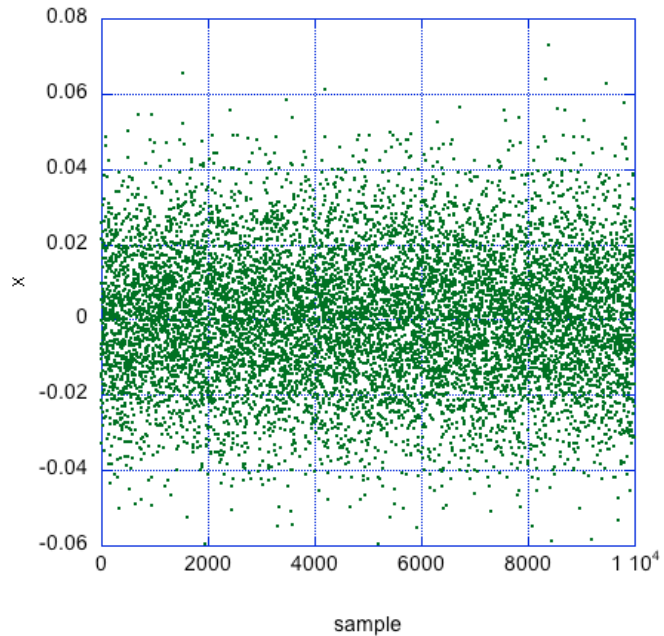
translation y, structure 20



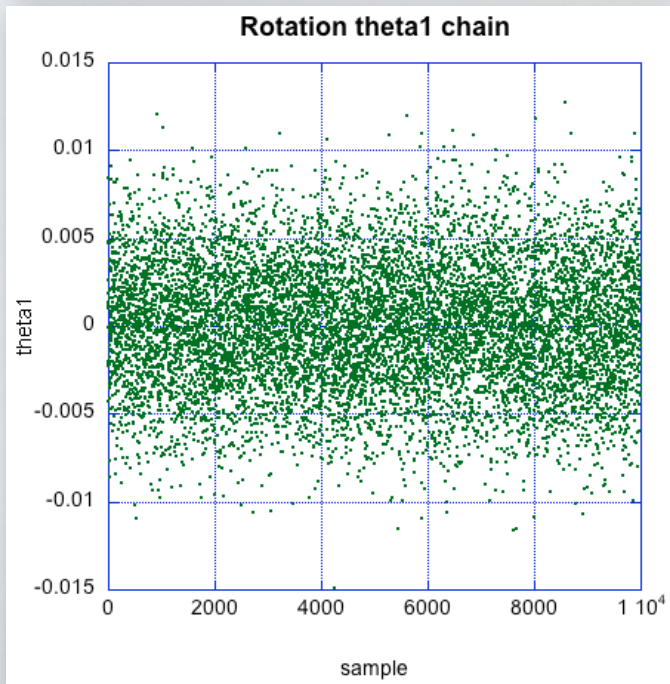
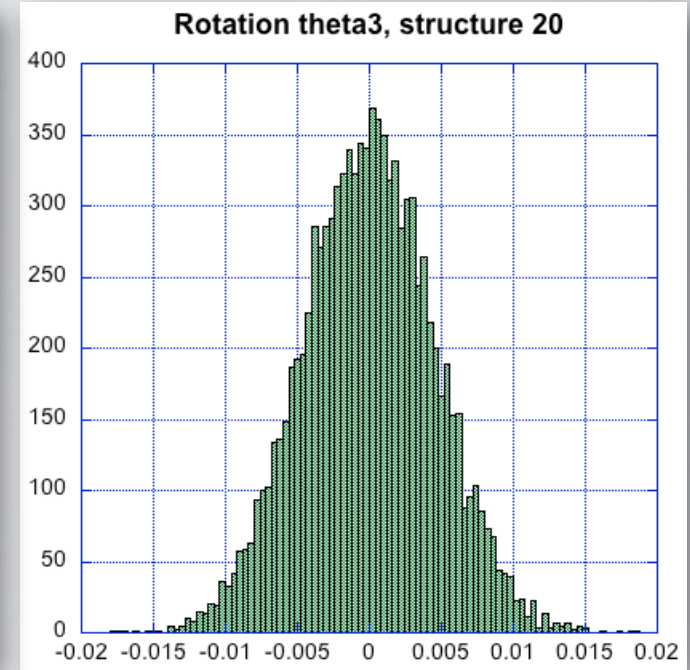
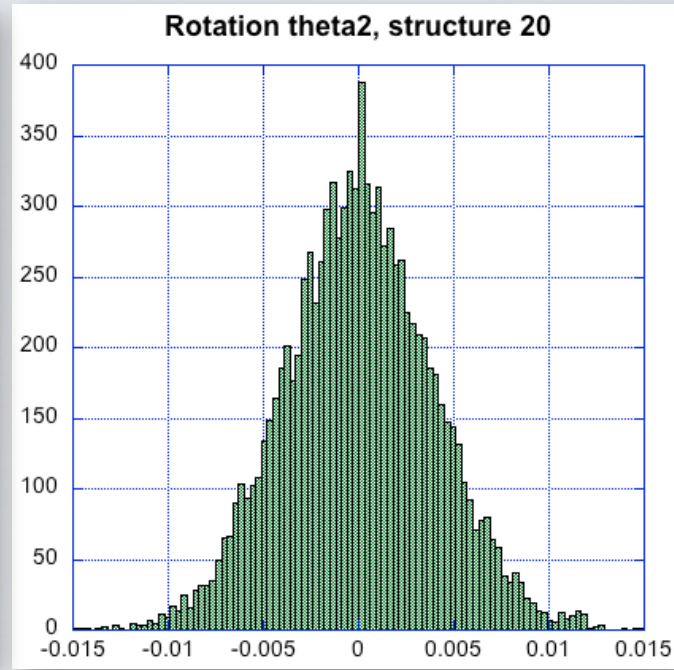
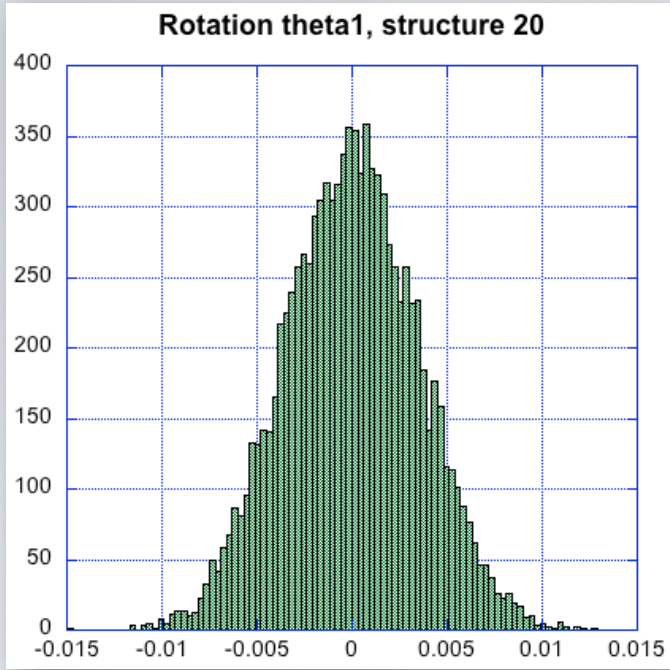
translation z, structure 20



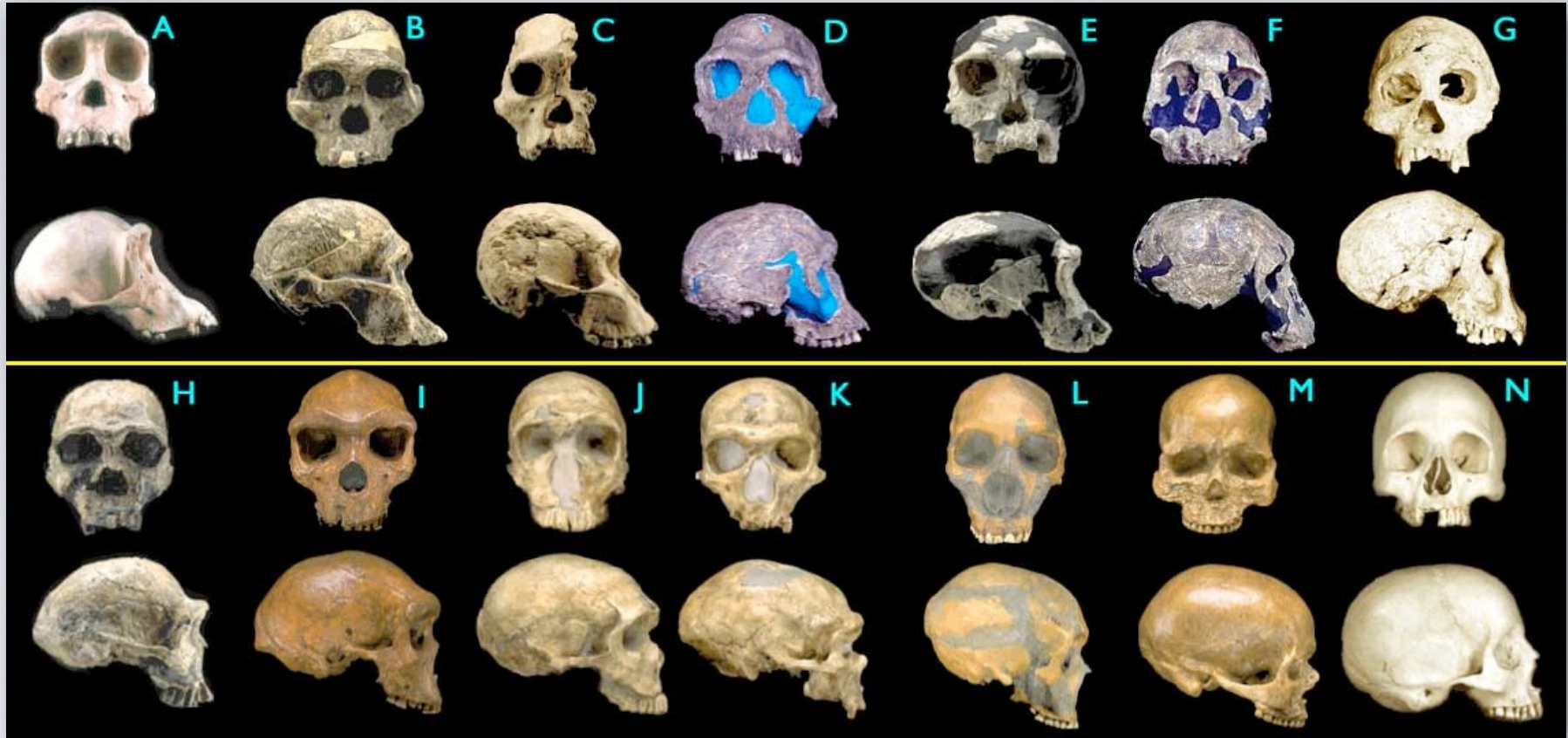
translation x, structure 20, chain



Posterior rotation angles, structure 20



40 hominoid crania, 30 landmarks, w/scaling



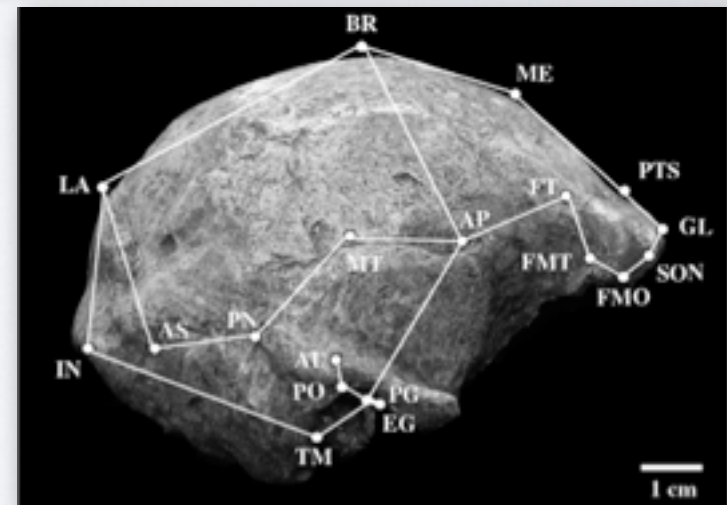
27 modern humans

9 *Homo erectus*

1 *Homo habilis*

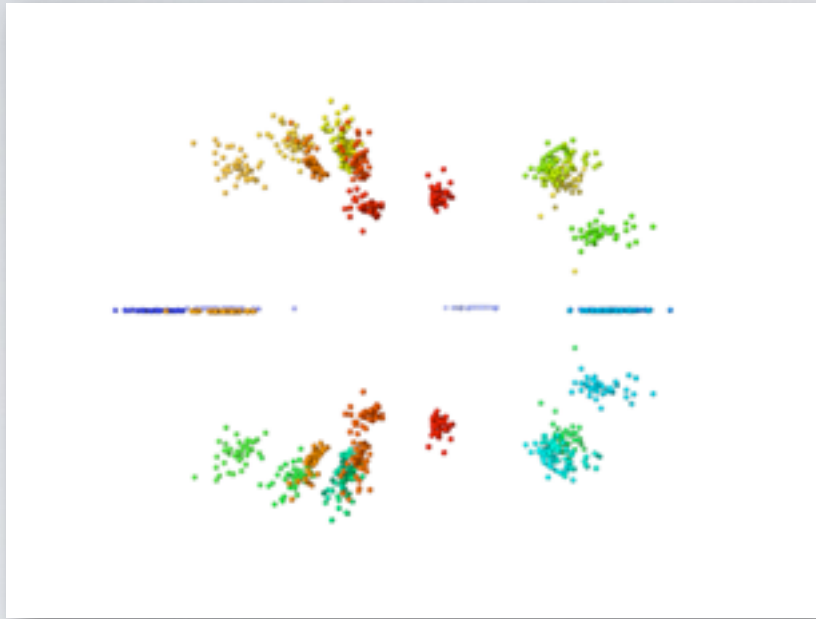
1 Neanderthal

2 *Australopithecus bosei*

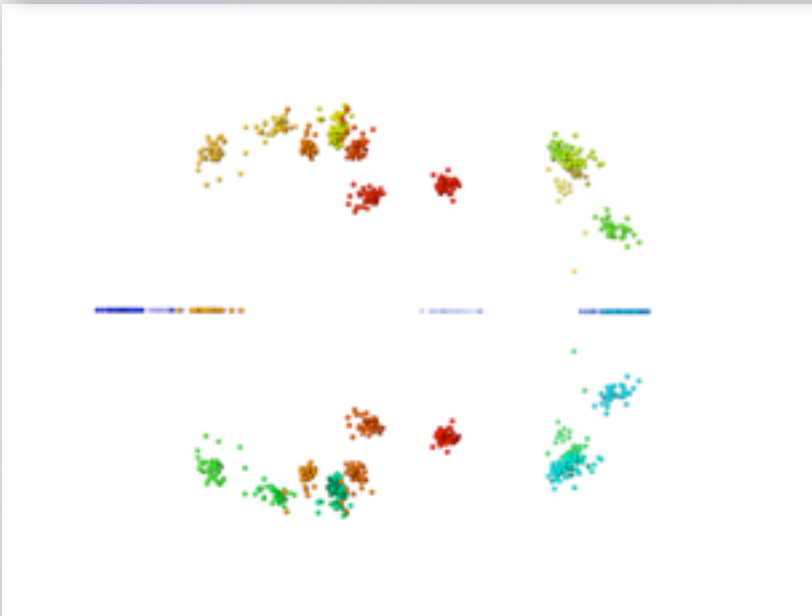
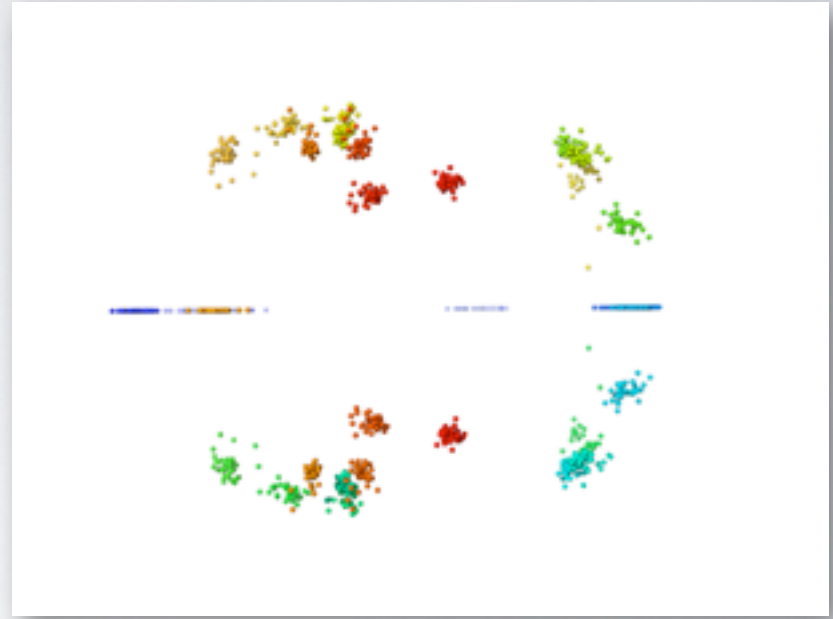


Isotropic superposition: Scaling comparisons

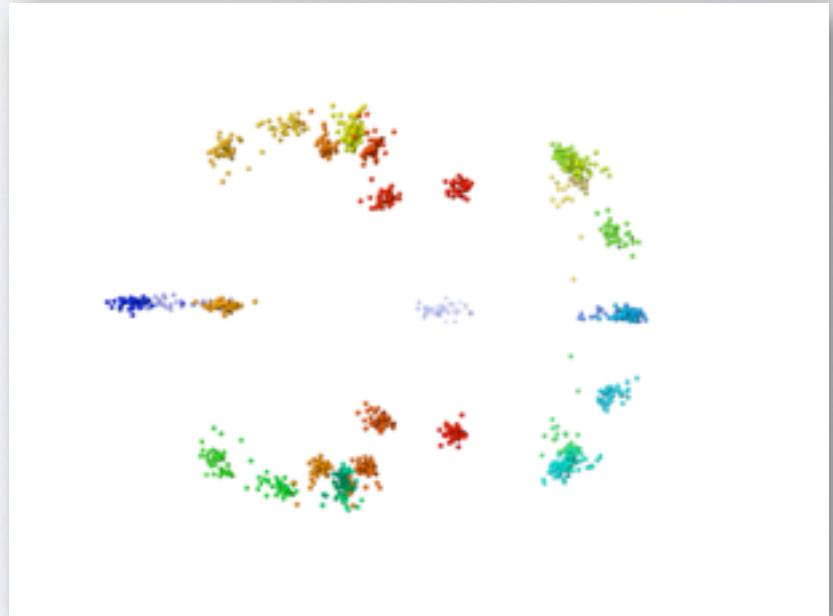
LS, no scaling



LS, scaling



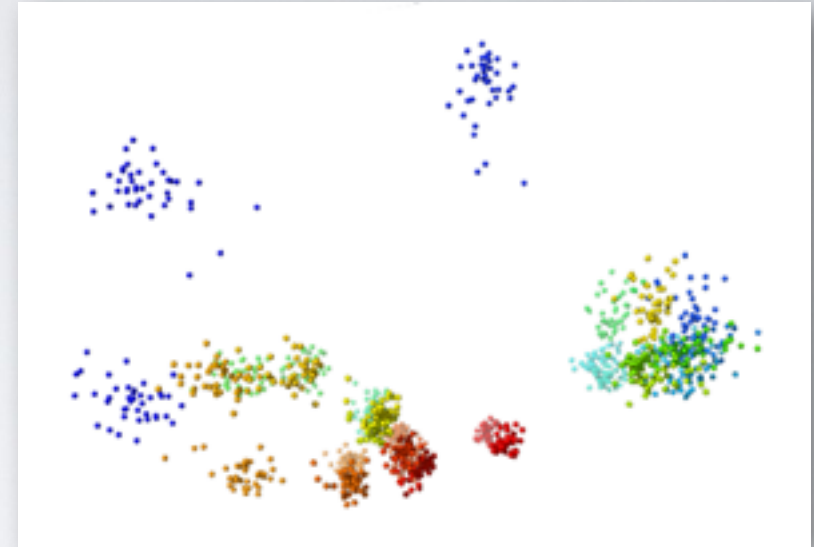
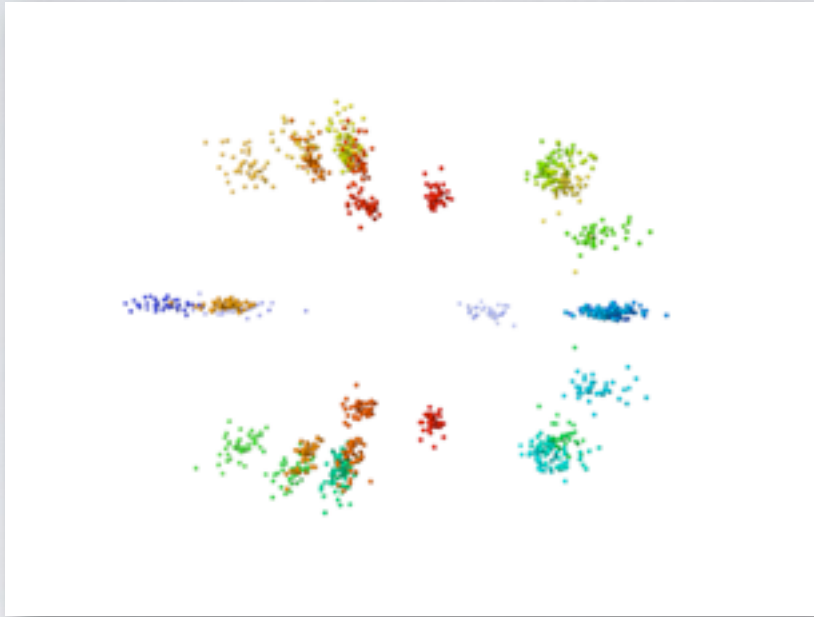
ML, scaling



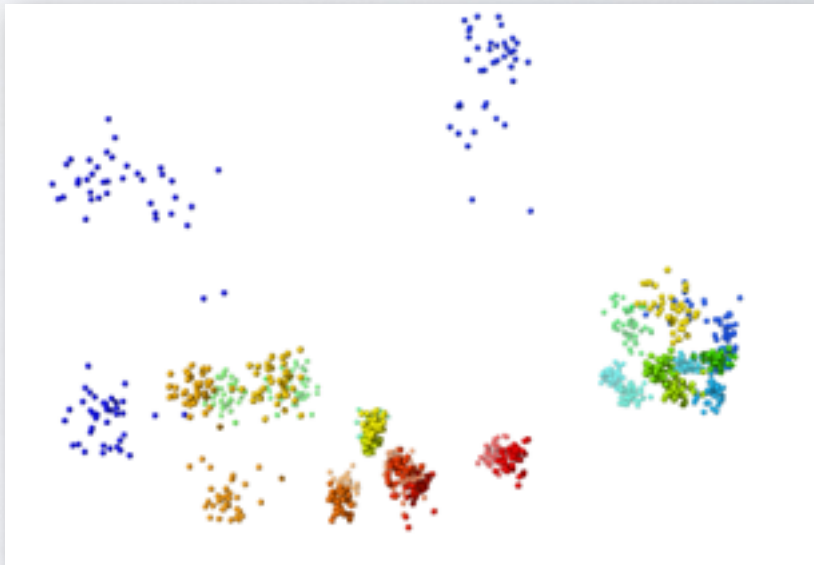
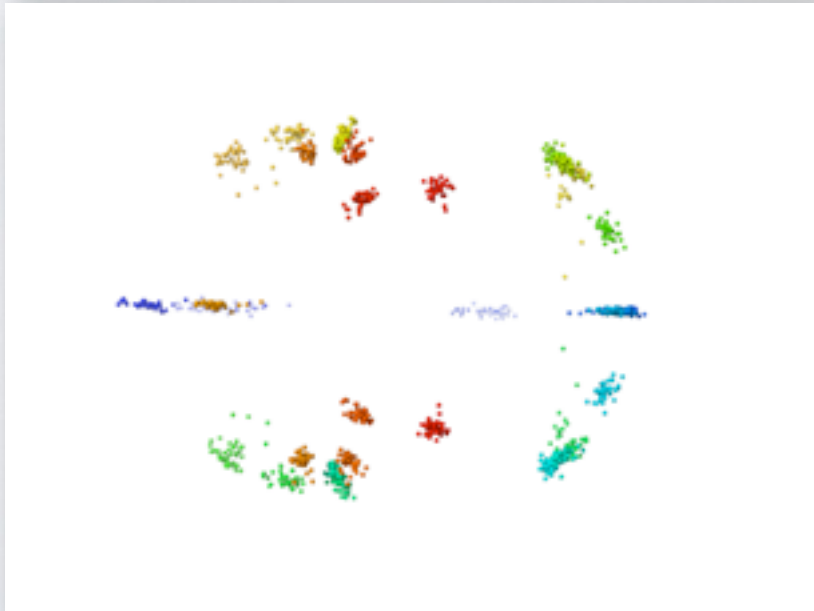
Bayes, scaling

Bayesian superpositions, with and without scaling

Nonisotropic,
no scaling



Nonisotropic,
scaling



The People



Catherine Ackley



Kristine Mackin



Phil Steindel

Collaborators

Kanti Mardia, Leeds University

Thomas Hamelryck, University of Copenhagen



Mackenzie Gallegos



Rick Roy



Brian Beckett

Funding

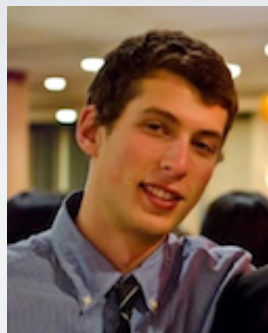


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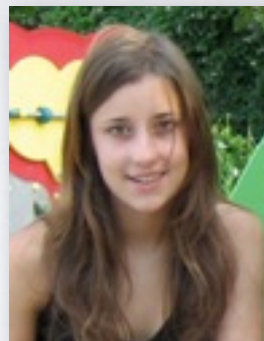
R01-GM096053



Michelle Fry



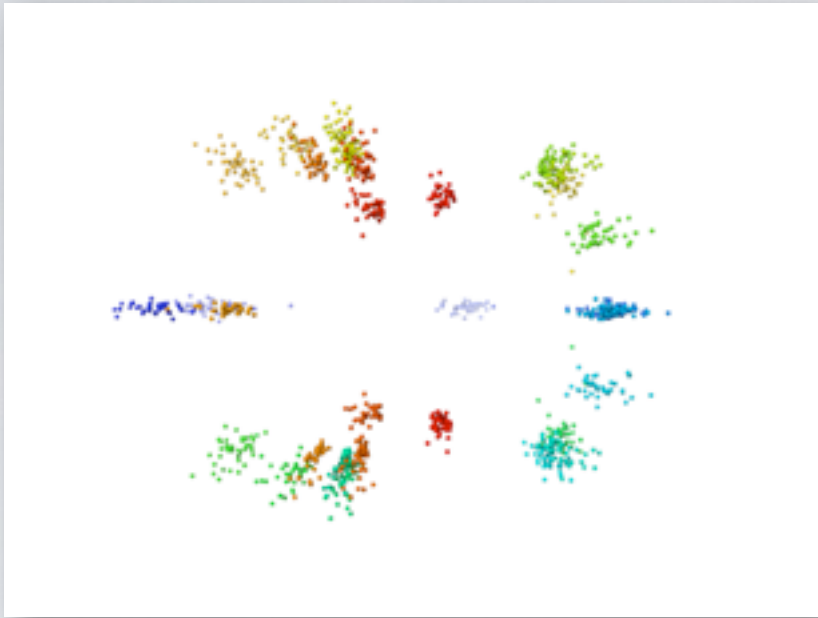
Joe Jacobowitz



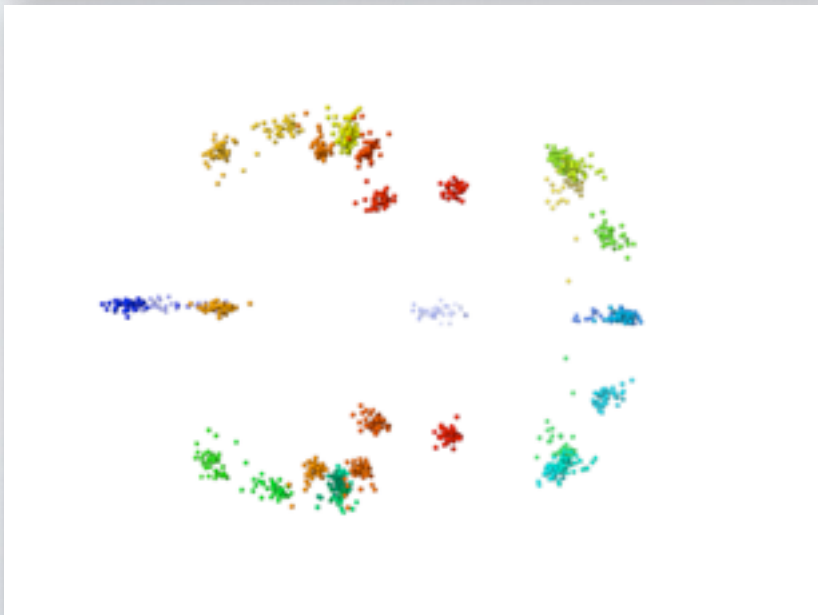
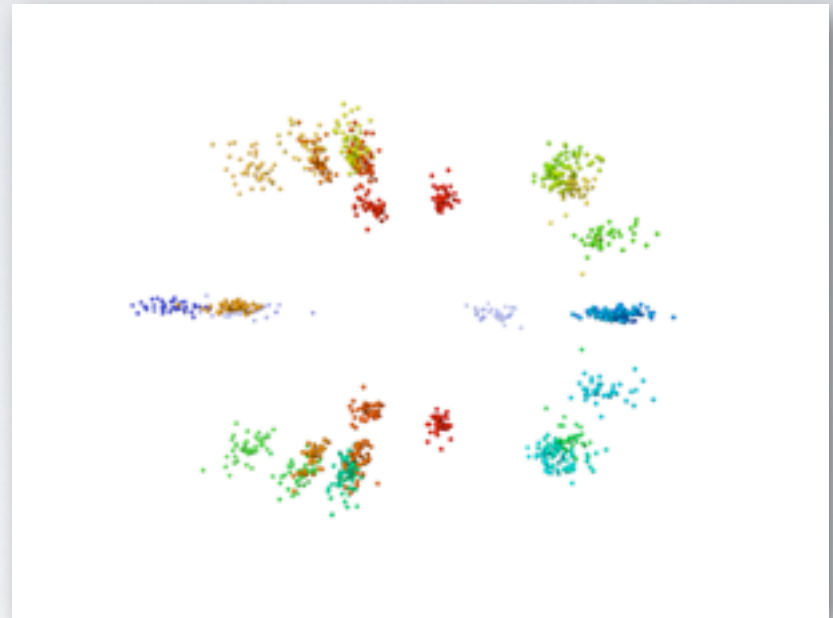
Marion Peyrega

Bayesian superpositions, with and without scaling

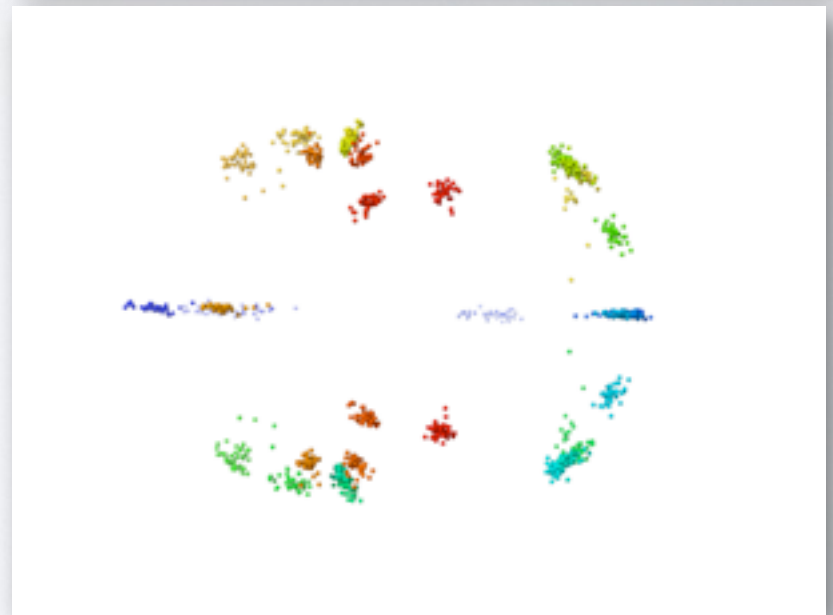
Isotropic, no scaling



Nonisotropic, no scaling

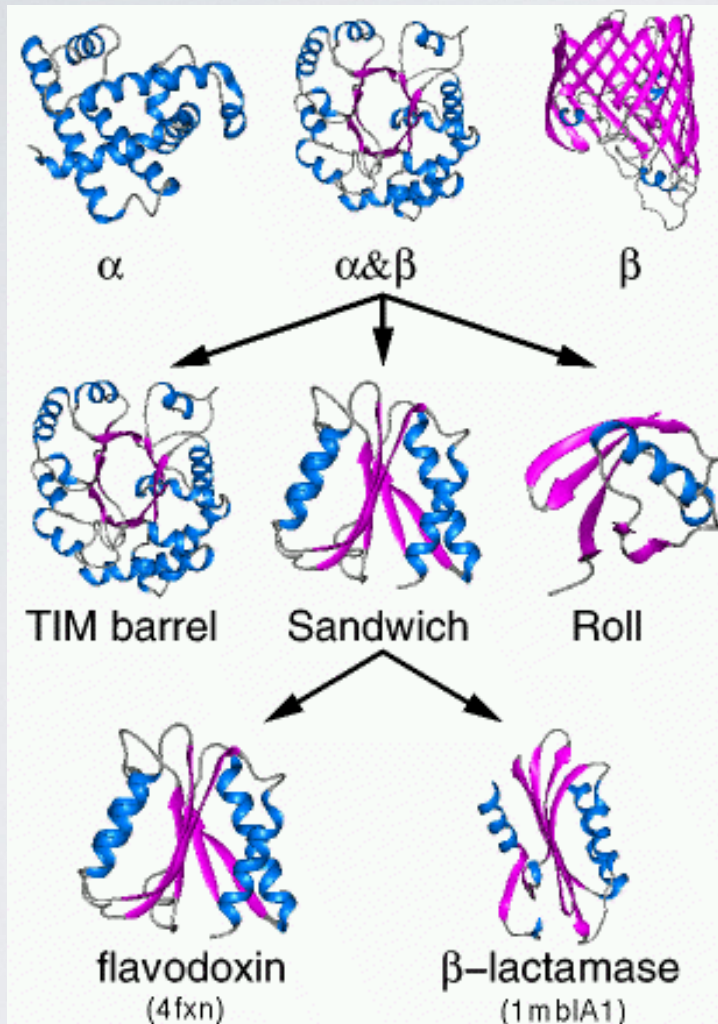


Isotropic, scaling



Nonisotropic, scaling

Protein Folds and Structural Taxonomy



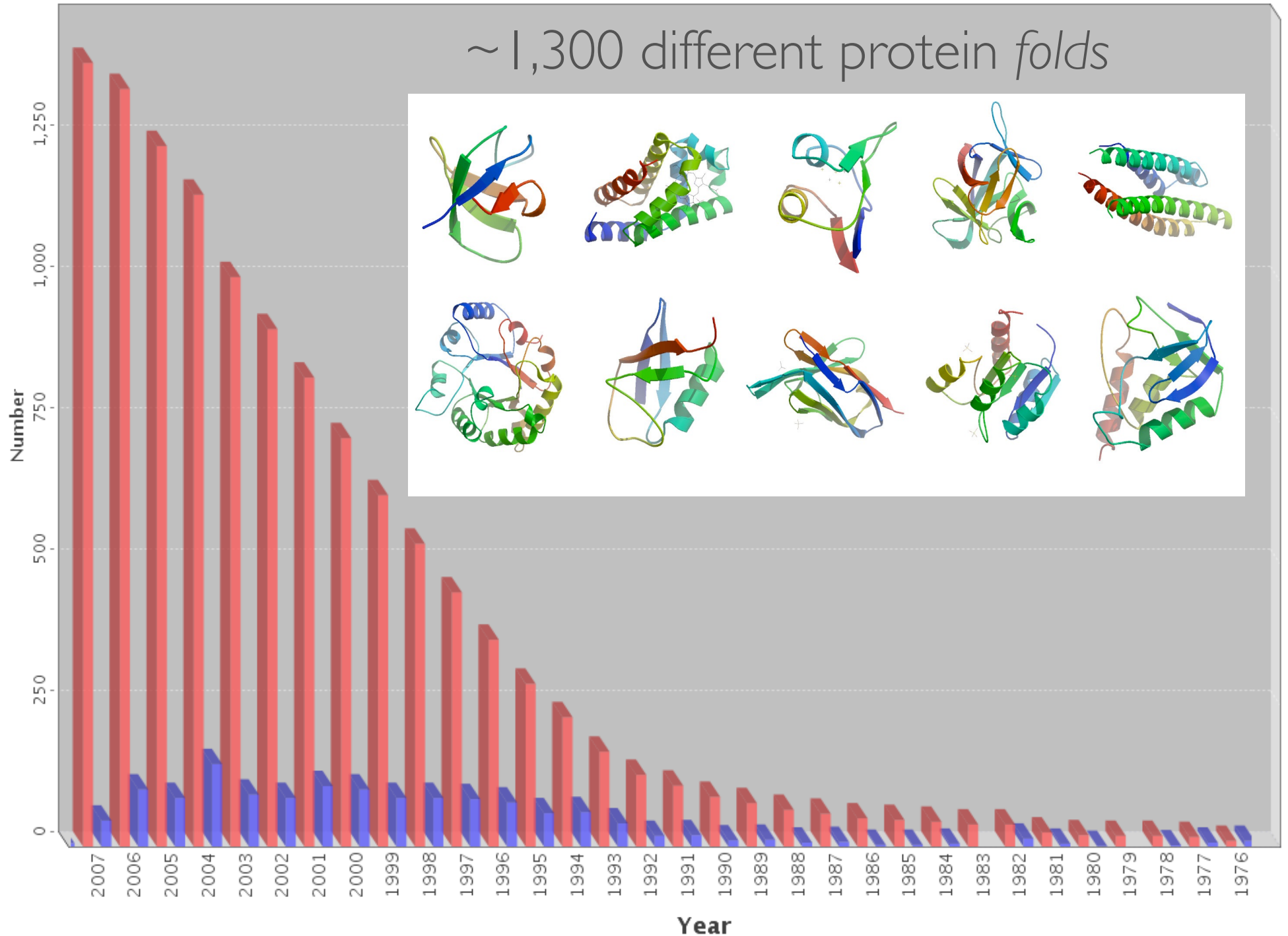
SCOP: Structural Classification Of Proteins

<http://scop.berkeley.edu/>

FOLD \equiv specific arrangement of secondary structure elements & specific connectivity

Fold growth in the PDB

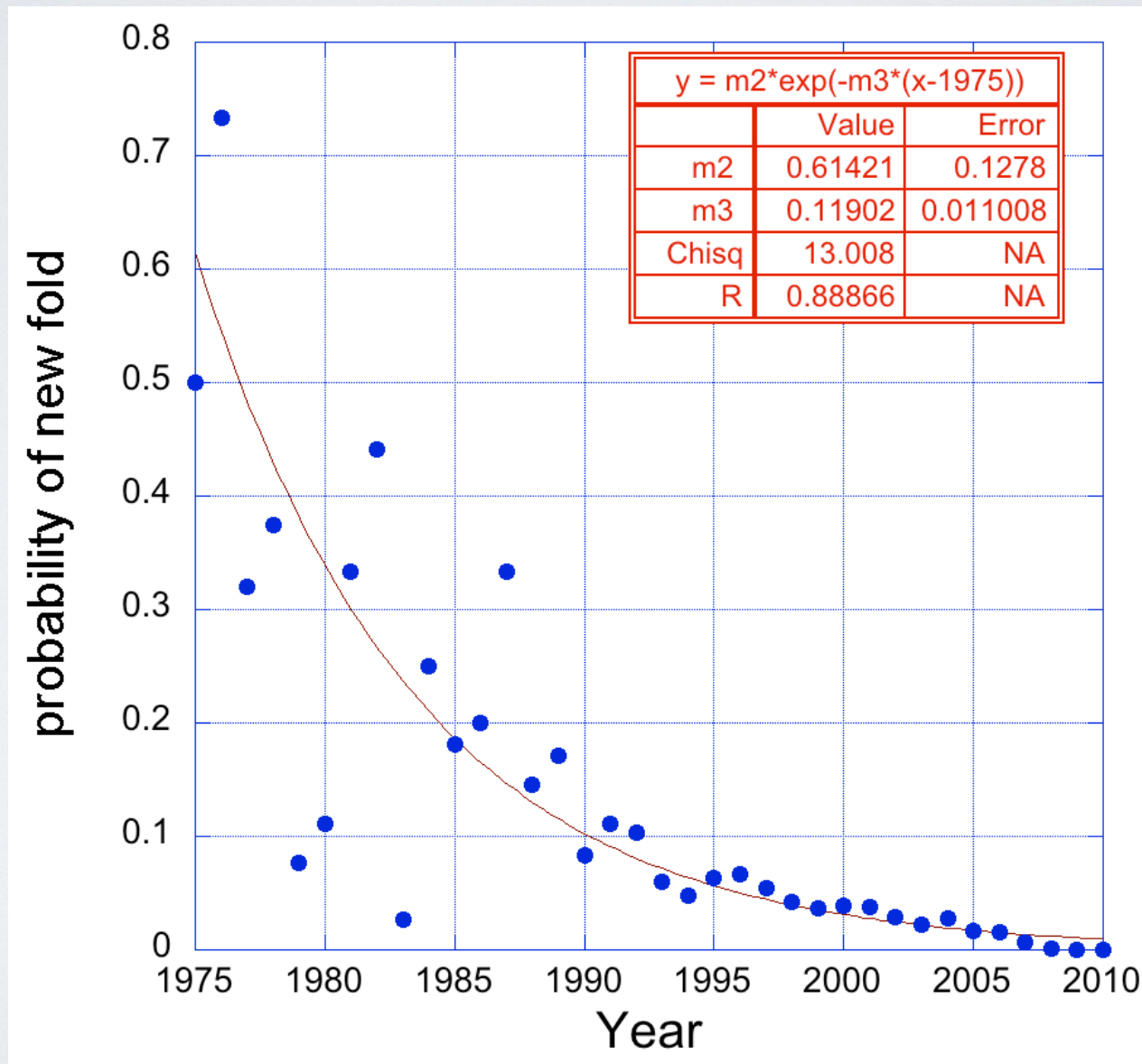
Growth Of Unique Folds Per Year
As Defined By SCOP (v1.75)



Total Yearly

Frequency of novel folds is decreasing

Today's chance of new fold: 10^{-3} to 10^{-4}



Gibbs/MCMC sampling for isotropic scaling

Initialize chain with ordinary LS superposition

$$\phi \sim \text{IG} \left(S, \frac{3nk}{2} \right)$$

$$\mathbf{M} \sim \text{N}_{k,d}(\mathbf{B}, \mathbf{\Omega}, \mathbf{I}_d)$$

$$\mathbf{t}_i \sim \text{N}_{d,1}(\tau_i, \theta_i)$$

$$\mathbf{R}_i \sim \text{MF}(\mathbf{A}_i)$$

$$\beta_i \sim \text{HNG}(\omega_i, \gamma_i, m)$$

This is the “Bayesian version” of
Generalized Procrustes Analysis

Conditional distribution for isotropic covariance matrix: Inverse Gamma

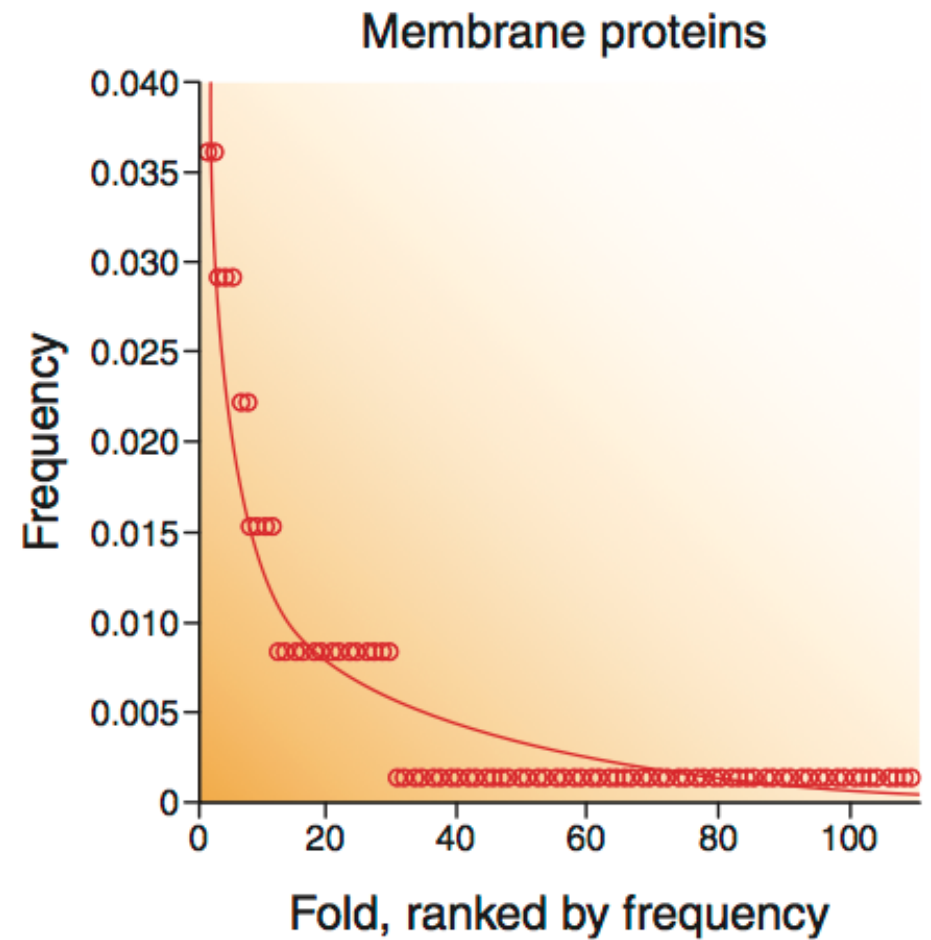
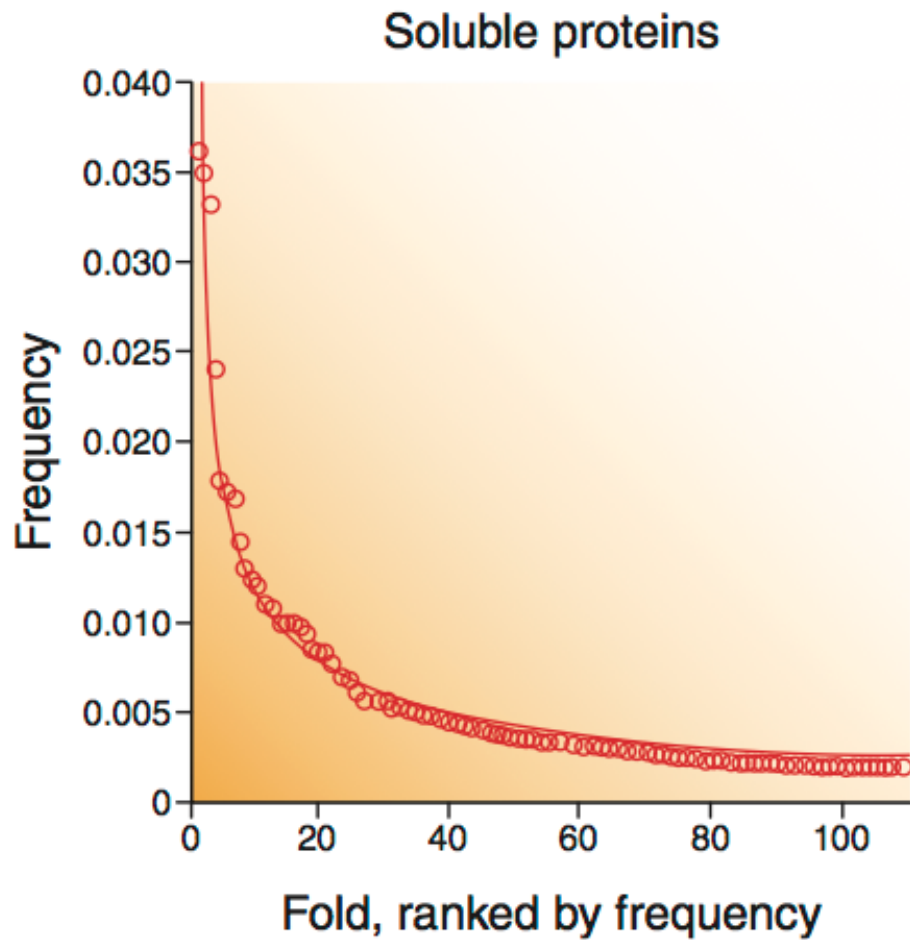
$$\Sigma_{\text{iso}} = \phi \mathbf{I},$$

$$\phi \sim \text{IG} \left(S, \frac{3nk}{2} \right)$$

$$S = \frac{1}{2} \sum_i^n \text{tr} \{ [\mathbf{Y}_i - \mathbf{M}]' [\mathbf{Y}_i - \mathbf{M}] \}$$

An inverse gamma distribution centered with scale parameter equal to the sum of squares

Membrane protein folds: Same story



Isotropic vs nonisotropic

No correlations, all variances equal = “isotropic”

$$\Sigma_{\text{iso}} = \phi \mathbf{I},$$

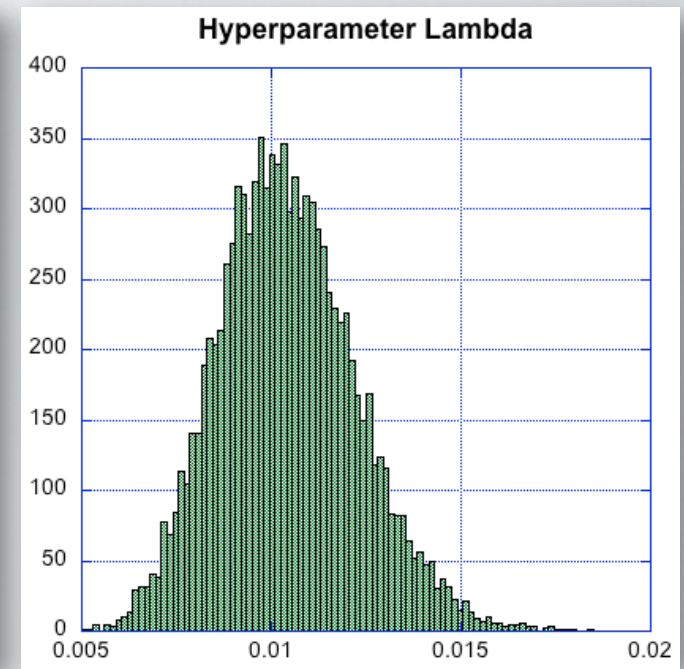
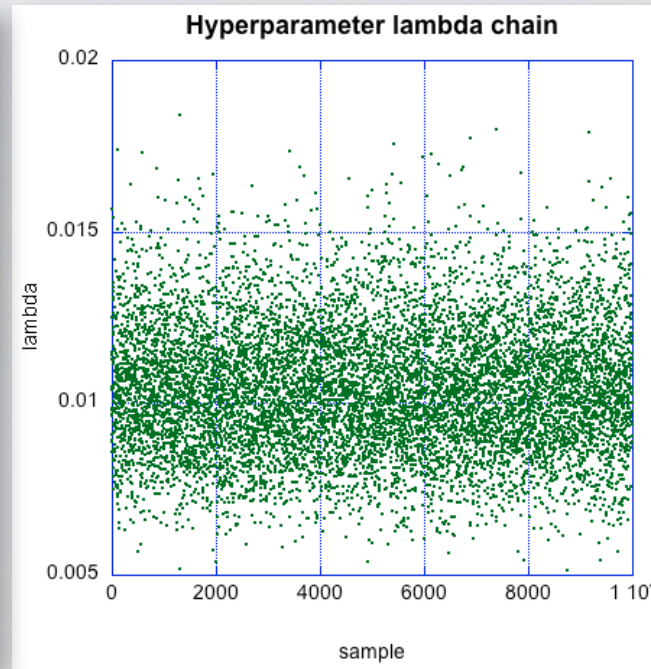
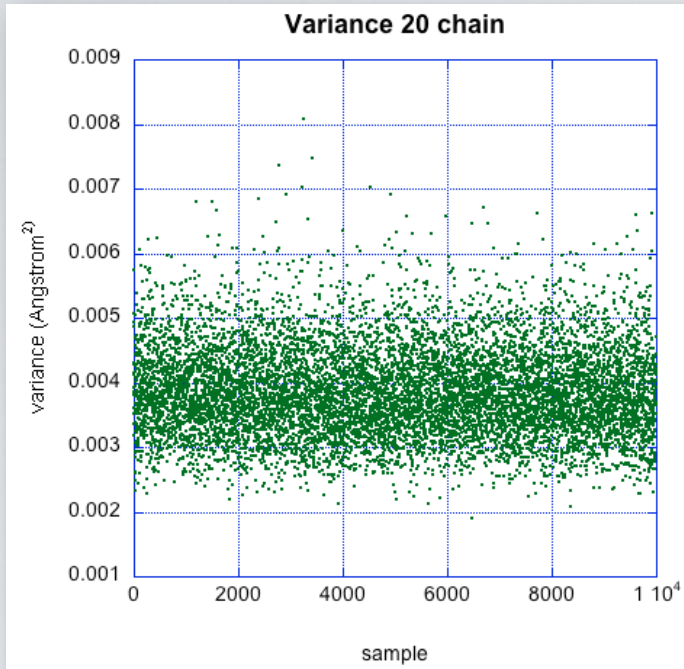
Isotropic ML is equivalent to ordinary least squares

Unequal variances and/or correlations = “nonisotropic”

An arbitrary covariance matrix

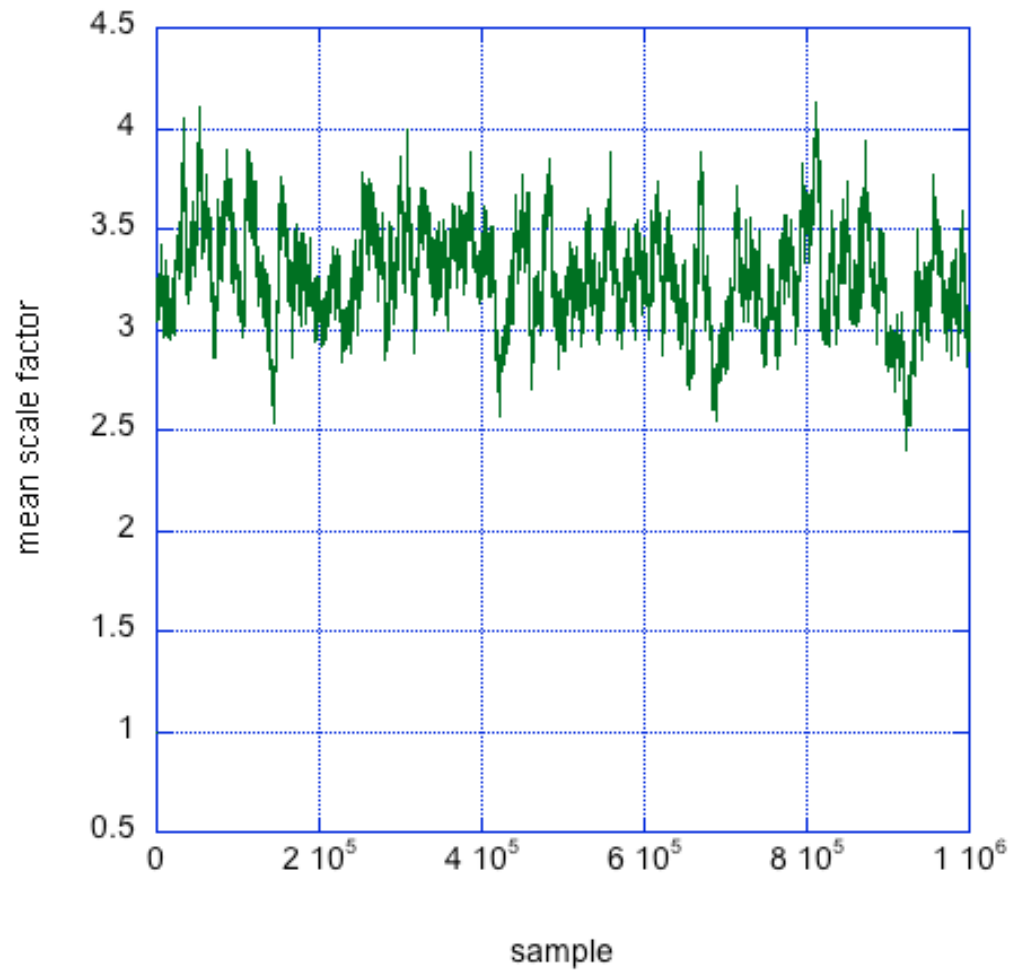
$$\hat{\Sigma}_U = \frac{1}{3N} \sum_i^N (\check{\mathbf{X}}_i \mathbf{R}_i - \hat{\mathbf{M}})(\check{\mathbf{X}}_i \mathbf{R}_i - \hat{\mathbf{M}})' \quad \text{Covariance matrix}$$

Posterior distribution of covariance matrix and its hyperparameter λ

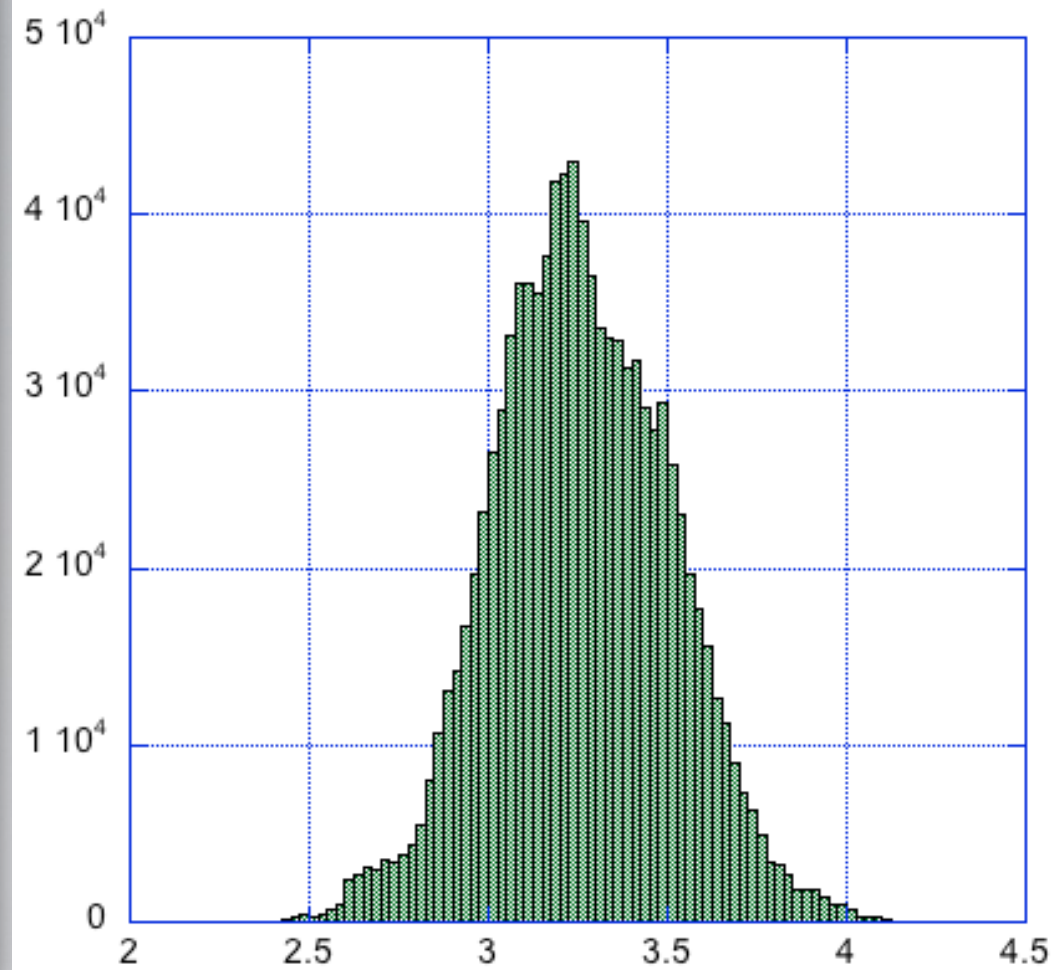


Posterior distribution of mean scale factor

Mean scale factor

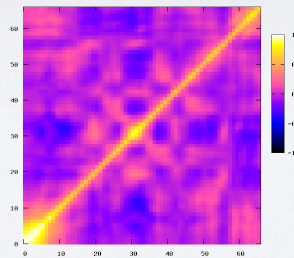
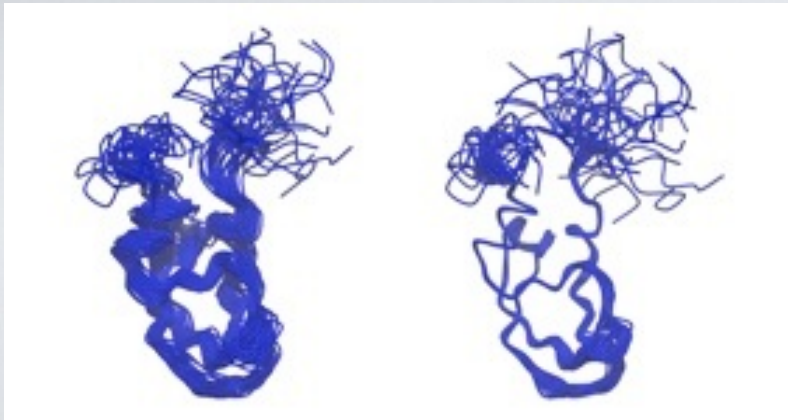


Mean scale



Future directions

- Better sampling for halfnormal-gamma
- MCMCMC (heated chains)
- Unlabeled problems (match matrix)
- Incorporate sequence information
- Evolutionary models of structural change



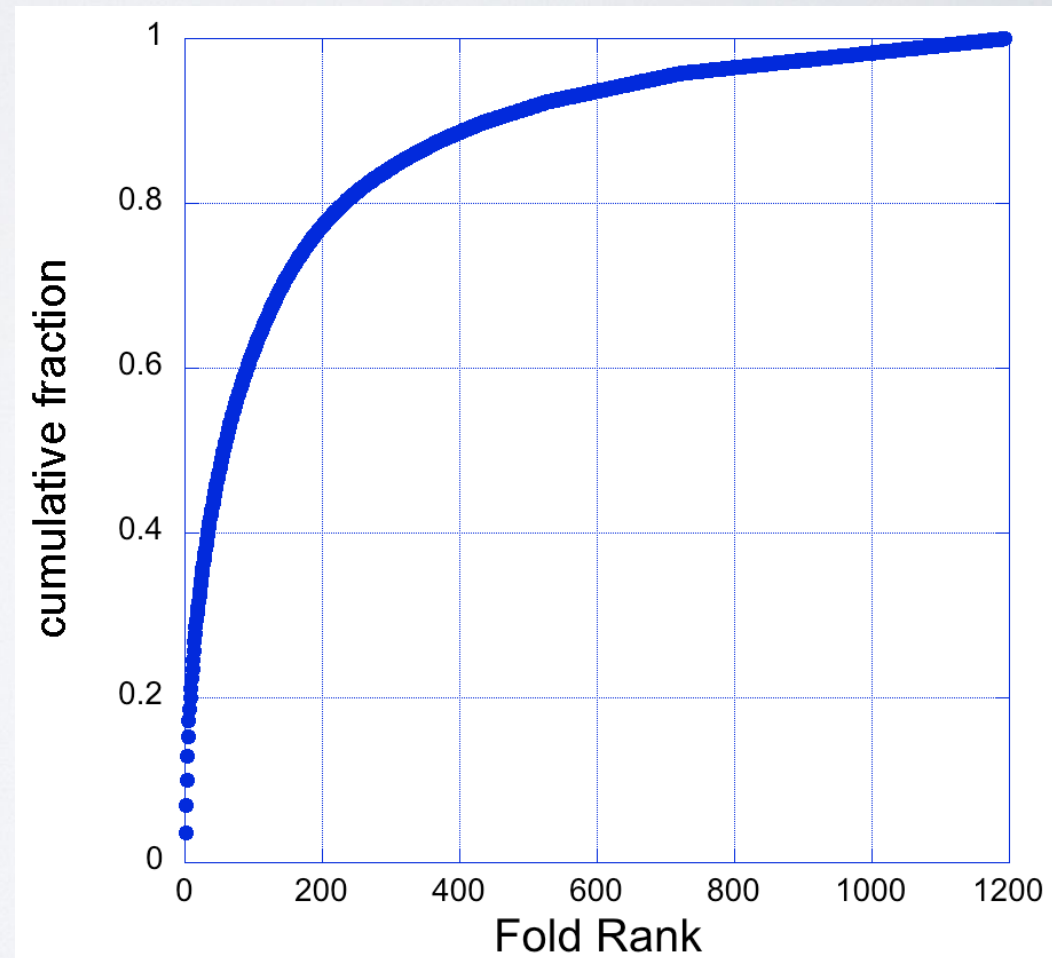
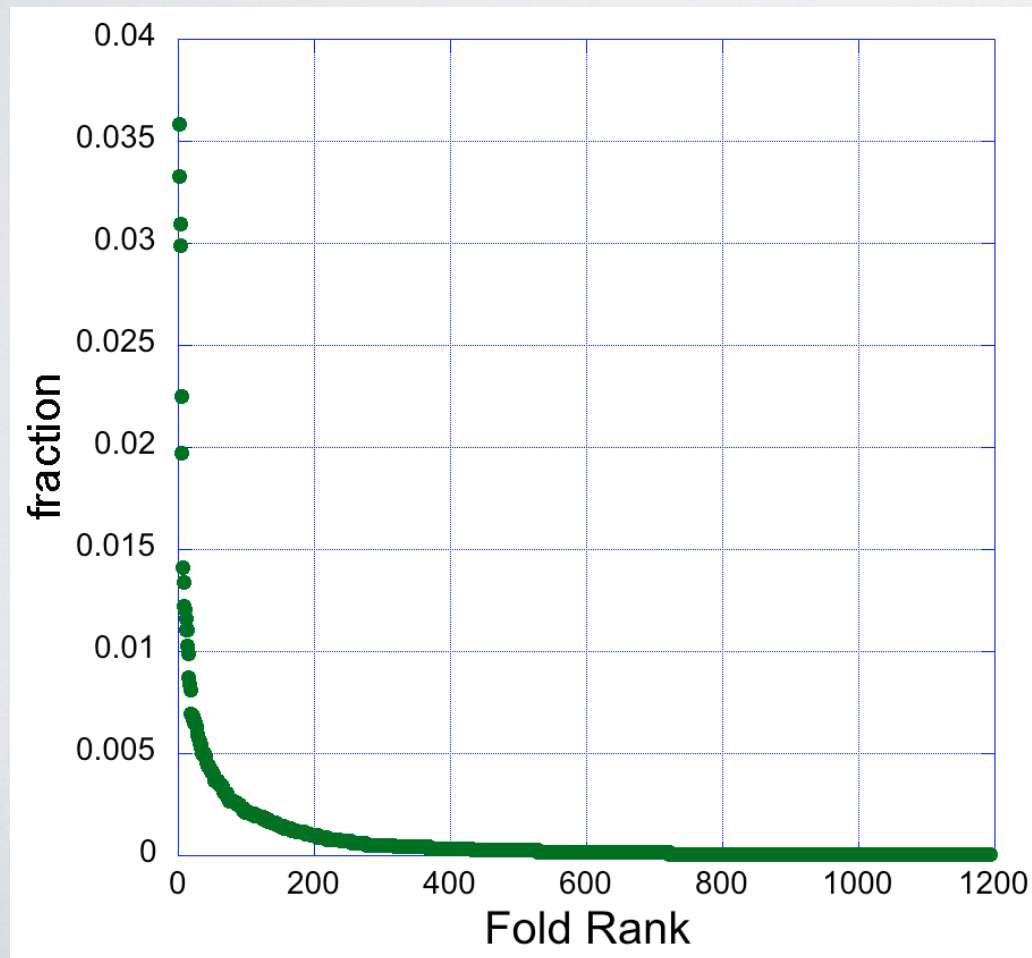
Some folds are much more populated

11,211 domains (no similarity to anything else)

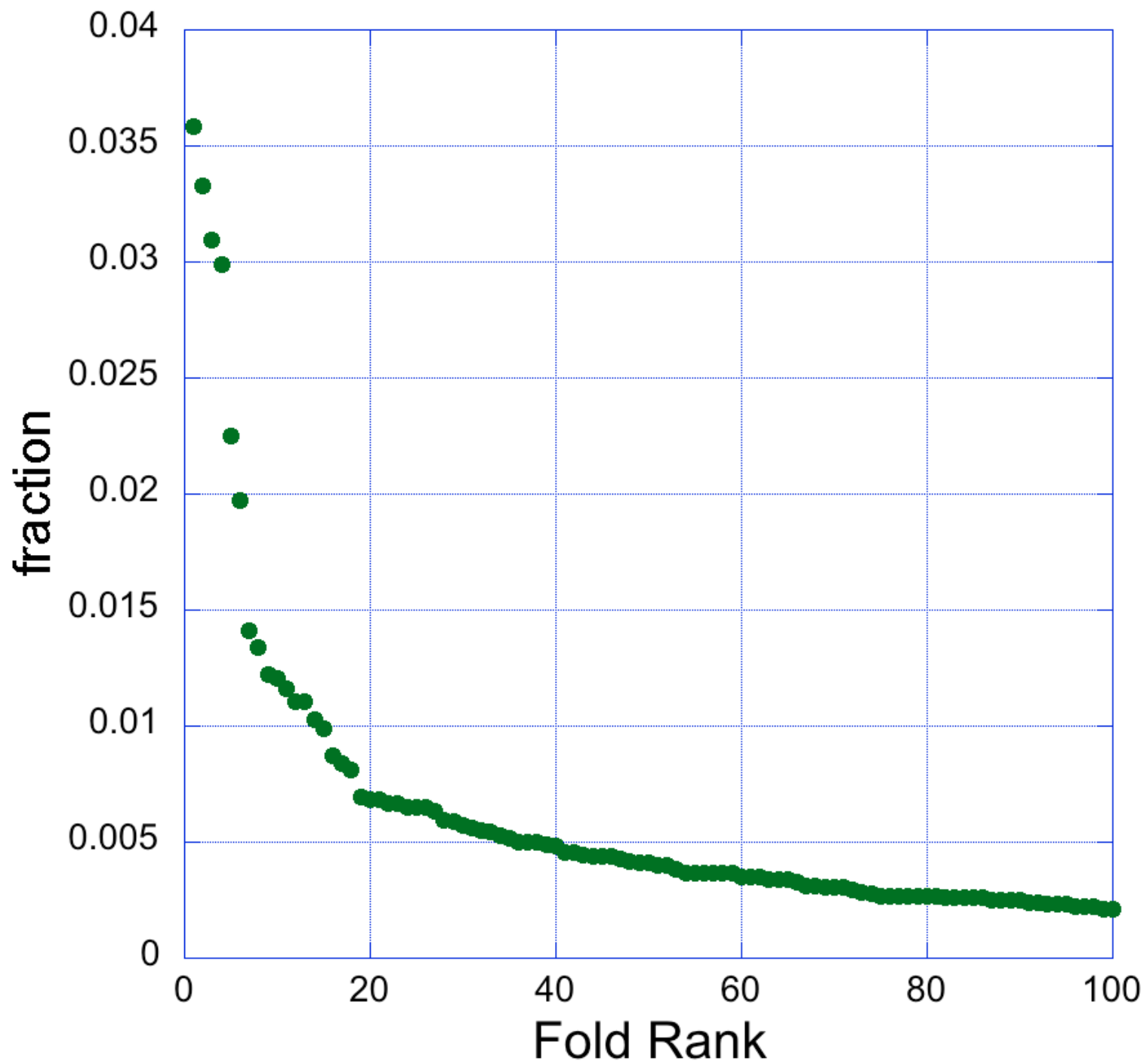
1194 folds

first 12 folds are over 25% of domains

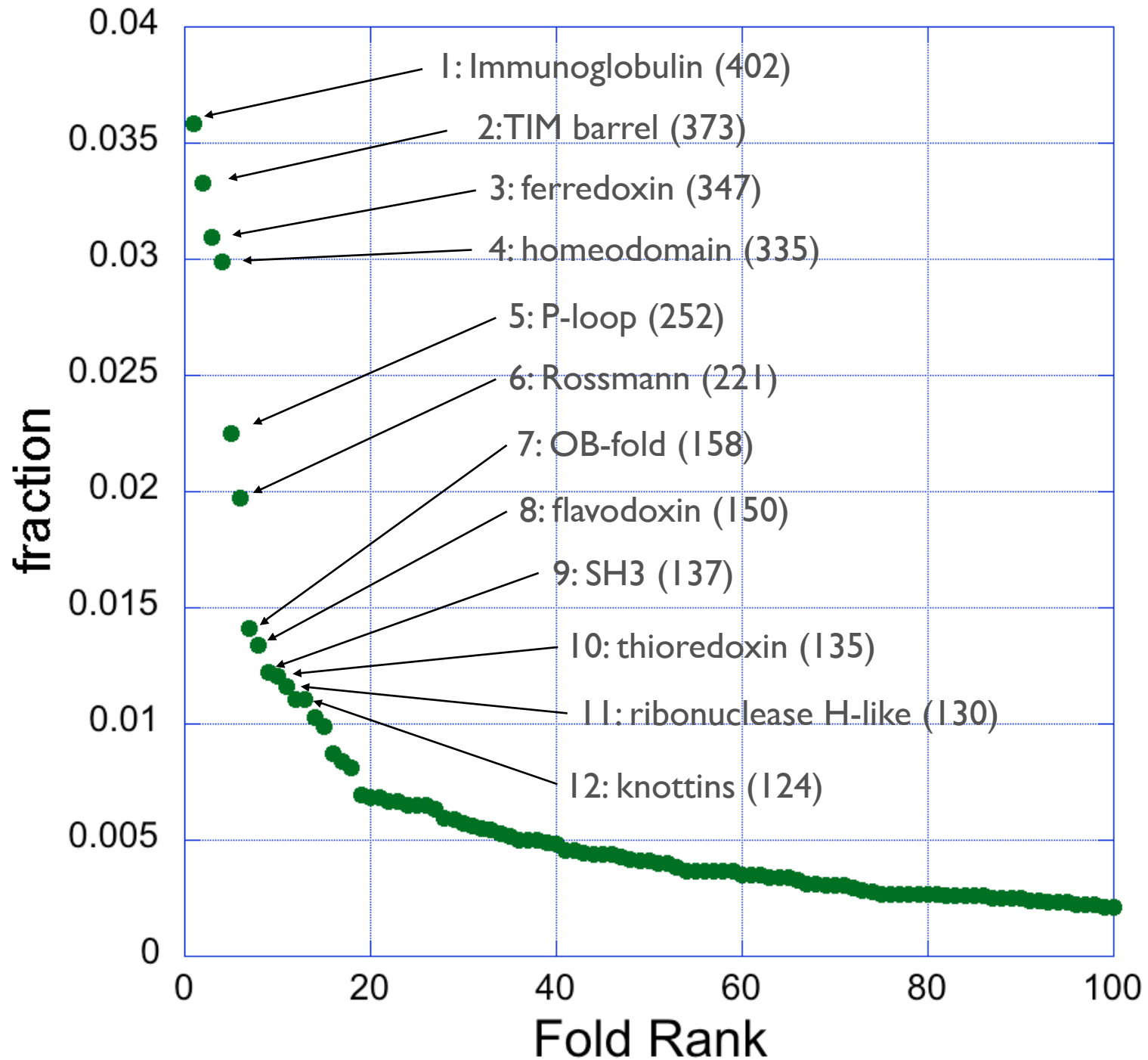
first 56 folds are over 50% of domains



Superfolds



Superfolds



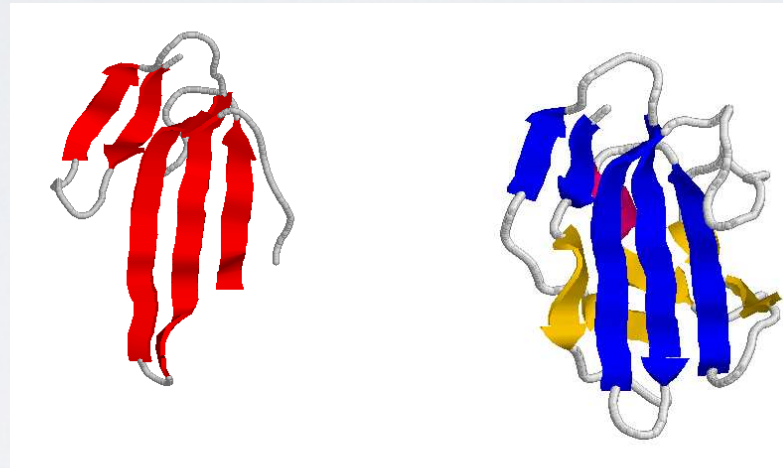
The TIM barrel superfold



- eight α - β repeats
- right handed connectivity

- 1992 different TIM domains
- 373 with $E > 0.01$
- 158 with $E > 10$ (!!)

Bayes: LS vs ML vs Bayes scaling, isotropic



EM for smallest variance from an inverse gamma distribution

$$\hat{\alpha} = \frac{K}{2 \operatorname{tr}(\Sigma^{-1})}$$

expected inverse of the smallest variances

$$\hat{\alpha} = \frac{K}{2 \left(\sum_i^{K-1} (\lambda_i^{-1}) + \mathbb{E}(\lambda_K^{-1}) \right)}$$

$$\mathbb{E}(\lambda_K^{-1}) = \mathbb{E}(\lambda_K^{-1} | \lambda_K < c = \lambda_{K-1}) = \frac{\Gamma\left(\frac{3}{2}, \frac{\alpha}{c}\right)}{\alpha \Gamma\left(\frac{1}{2}, \frac{\alpha}{c}\right)}$$

- **Must be solved simultaneously**

Likelihood function including scaling parameters

$$\mathbf{E}_i \sim N_{k,d}(\mathbf{0}, \Sigma, \mathbf{I}) \qquad \mathbf{E}_i \sim N_{k,d}(\mathbf{0}, \Sigma, \mathbf{I})$$

$$p(\mathbf{X}|\Sigma, \mathbf{M}, \mathbf{R}, \mathbf{t}, \beta) = C \exp\left(-\frac{1}{2} \sum_i^n \text{tr}\{[\mathbf{Y}_i - \mathbf{M}]' \Sigma^{-1} [\mathbf{Y}_i - \mathbf{M}]\}\right)$$

$$\mathbf{Y}_i = (\beta_i \mathbf{X}_i + \mathbf{1}_k \mathbf{t}_i') \mathbf{R}_i$$

$$C = (2\pi)^{-\frac{kdn}{2}} \left(\prod_i^n \beta_i^{kd} \right) |\Sigma|^{-\frac{dn}{2}}$$

$$p(\Sigma) \propto p(\Sigma|\Psi, n) p(\Psi).$$

$$p(\Sigma, \mathbf{M}, \mathbf{R}, \mathbf{t}, \beta|\mathbf{X}) \propto p(\mathbf{X}|\Sigma, \mathbf{M}, \mathbf{R}, \mathbf{t}, \beta) p(\beta) p(\mathbf{M}) p(\mathbf{R}) p(\mathbf{t}) p(\Sigma|\Psi, n) p(\Psi)$$

Non-isotropic, diagonal, covariance matrix

Assume a conjugate hierarchical prior for covariance matrix, a diagonal, isotropic inverse Wishart distribution

$$p(\boldsymbol{\Sigma} | \boldsymbol{\Psi} = \phi \mathbf{I}, n, K) = \frac{\phi^{\frac{nK}{2}}}{2^{\frac{nK}{2}} |\boldsymbol{\Sigma}|^{\left(\frac{n}{2}+1\right)} \Gamma\left(\frac{n}{2}\right)^K} \exp\left\{-\frac{\phi}{2} \text{tr}(\boldsymbol{\Sigma}^{-1})\right\}$$
$$p(\boldsymbol{\Sigma} | \mathbf{X}, \mathbf{M}, \mathbf{R}, \mathbf{t}, \phi) = \frac{|\mathbf{A}|^{\frac{k}{2}}}{2^{\frac{kK}{2}} |\boldsymbol{\Sigma}|^{\left(\frac{k}{2}+1\right)} \Gamma\left(\frac{k}{2}\right)^K} \exp\left\{-\frac{1}{2} \text{tr}(\mathbf{A}\boldsymbol{\Sigma}^{-1})\right\}$$

$$\mathbf{A} = \mathbf{S} + \phi \mathbf{I}$$

$$k = 3N + n$$

Must assume a proper prior for the hyper-parameter ϕ , here a conjugate gamma distribution

$$p(\phi | \alpha, m) \propto \phi^{\frac{m-2}{2}} \exp\left\{-\frac{\phi}{2\alpha}\right\}$$
$$p(\phi | \mathbf{X}, \boldsymbol{\Sigma}, \mathbf{M}, \mathbf{R}, \mathbf{t}, n) \propto \phi^{\frac{nK+m-2}{2}} \exp\left\{-\frac{\phi}{2} \left[\text{tr}(\boldsymbol{\Sigma}^{-1}) + \frac{1}{\alpha}\right]\right\}$$

Bayesian MAP superposition solutions

$$\hat{\mathbf{t}}_i = -\frac{\mathbf{1}'_K \boldsymbol{\Sigma}^{-1} \mathbf{X}_i}{\mathbf{1}'_K \boldsymbol{\Sigma}^{-1} \mathbf{1}_K}$$

Translations

$$\check{\mathbf{X}}_i = \mathbf{X}_i + \mathbf{1}_K \hat{\mathbf{t}}_i$$

$$\hat{\mathbf{M}}' \hat{\boldsymbol{\Sigma}}^{-1} \check{\mathbf{X}}_i = \mathbf{U} \boldsymbol{\Lambda} \mathbf{V}'$$

$$\hat{\mathbf{R}}_i = \mathbf{V} \mathbf{P} \mathbf{U}'$$

Rotations - found with Singular Value Decomposition

$$\hat{\mathbf{M}} = \frac{1}{N} \sum_i^N \check{\mathbf{X}}_i \mathbf{R}_i$$

Mean structure

$$\hat{\phi} = \frac{\sum_i^N \text{tr} \{[\mathbf{Y}_i - \mathbf{M}]' [\mathbf{Y}_i - \mathbf{M}]\}}{3NK + 2}$$

Isotropic covariance matrix

$$\hat{\boldsymbol{\Sigma}} = \left(\frac{3N}{3N + n + 2} \right) \left(\frac{\phi}{3N} \mathbf{I} + \boldsymbol{\Sigma}_U \right)$$

Nonisotropic covariance matrix

$$\hat{\phi} = \frac{nK - 2}{\text{tr} \left(\boldsymbol{\Sigma}^{-1} + \frac{1}{\alpha} \right)}$$

Conditional distributions: The translations

Assume uniform improper prior on \mathbf{t}_i

$$p(\mathbf{t}_i | \mathbf{X}_i, \mathbf{M}, \Sigma, \mathbf{R}_i) =$$

$$p(\mathbf{t}_i | \mathbf{X}_i, \Sigma) = (2\pi\theta)^{-\frac{3}{2}} \exp\left(-\frac{1}{2\theta} \text{tr}\{[\mathbf{t}_i - \mu_i]'[\mathbf{t}_i - \mu_i]\}\right)$$

$$\theta = \frac{1}{\mathbf{1}'_K \Sigma^{-1} \mathbf{1}_K}$$
$$\mu_i = -\theta (\mathbf{1}'_K \Sigma^{-1} \mathbf{X}_i)$$

$$\theta_{\text{iso}} = \frac{\phi}{K} \quad \Sigma_{\text{iso}} = \phi \mathbf{I}$$
$$\mu_{\text{iso},i} = -\frac{\mathbf{1}'_K \mathbf{X}_i}{K}$$

A multivariate normal distribution centered on the the ML estimate (the weighted centroid)

Conditional distributions: The rotations

Assume uniform proper prior on \mathbf{R}_i

$$p(\mathbf{R}_i | \mathbf{X}_i, \Sigma, \mathbf{M}) \propto \exp\left(-\frac{1}{2} \text{tr}\{\mathbf{A}_i \mathbf{R}_i\}\right)$$

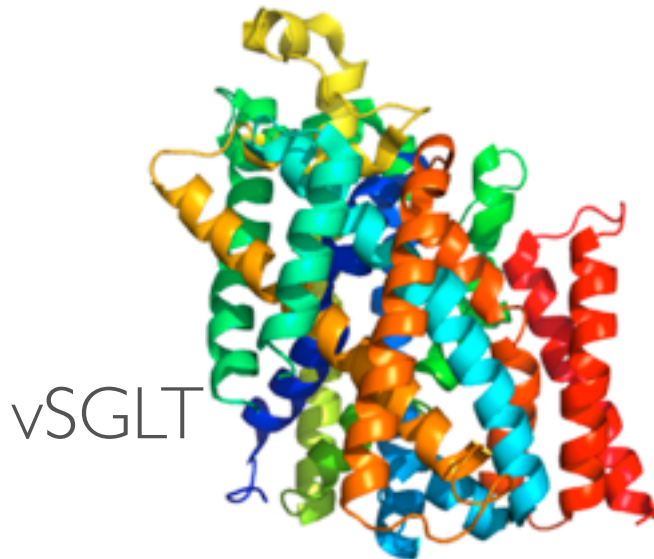
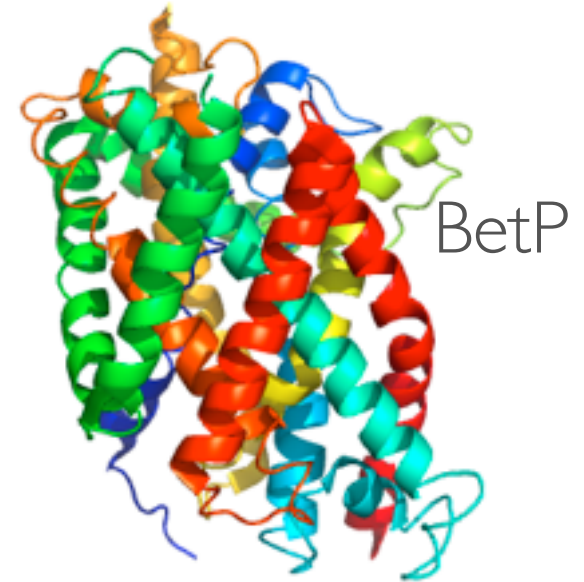
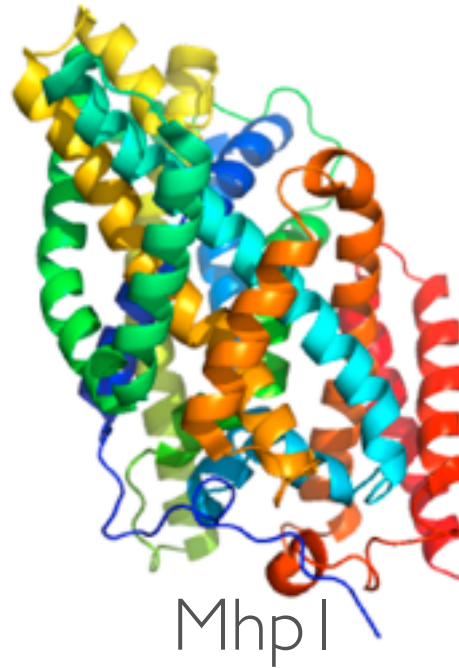
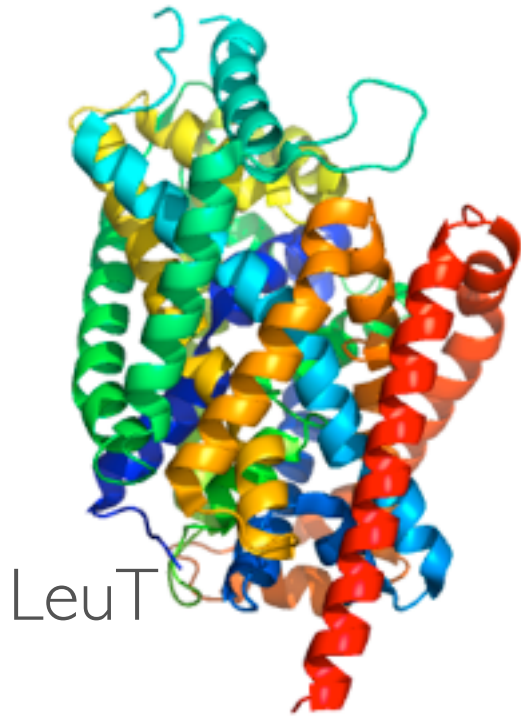
$$\mathbf{A}_i = \mathbf{M}' \Sigma^{-1} \mathbf{X}_i$$

$$\mathbf{A}_{\text{iso},i} = \frac{1}{\phi} \mathbf{M}' \mathbf{X}_i$$

A matrix Fisher-von Mises centered on the ML estimate

Can be sampled using hybrid Gibbs/Metropolis-Hastings algorithm of Green and Mardia

Five membrane channel structures: Same fold, no sequence similarity



Acknowledgments

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Deborah Wuttke



Brandeis University



Posterior mode solution for inverse Wishart priors on the covariance matrix

$$p(\Sigma | \Psi, n, K) = \frac{\left(\frac{n}{2}\right)^{\frac{nK}{2}} |\Psi|^{\frac{n}{2}}}{|\Sigma|^{\left(\frac{n}{2}+1\right)} \Gamma\left(\frac{n}{2}\right)^K} e^{\left\{-\frac{n}{2} \text{tr}(\Psi \Sigma^{-1})\right\}}$$

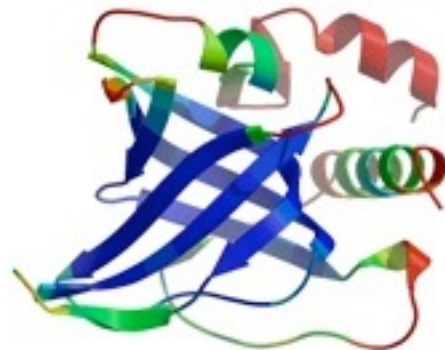
**diagonal inverse
Wishart distribution**

$$\hat{\Sigma} = \left(\frac{3N}{3N + n + 2}\right) \left(\frac{n}{3N} \Psi + \Sigma_U\right)$$

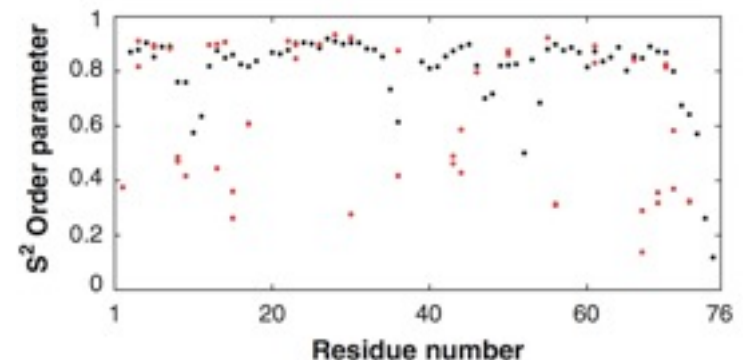
**MAP solution:
Another “shrunk”
covariance matrix:**

$$\hat{\Sigma}_U = \frac{1}{3N} \sum_i^N (\check{\mathbf{X}}_i \mathbf{R}_i - \hat{\mathbf{M}})(\check{\mathbf{X}}_i \mathbf{R}_i - \hat{\mathbf{M}})'$$

**Examples of
Priors:**



Crystallographic B-factors



NMR order parameters

Macromolecular structures as matrices

A protein PDB file:

atoms

						x	y	z
ATOM	90194	O	THR	4	62	26.823	-45.428	-10.835
ATOM	90195	CB	THR	4	62	28.229	-46.671	-8.380
ATOM	90196	OG1	THR	4	62	28.763	-46.387	-7.084
ATOM	90197	CG2	THR	4	62	28.689	-48.047	-8.856
ATOM	90198	N	LYS	4	63	28.700	-46.374	-11.634
ATOM	90199	CA	LYS	4	63	28.125	-46.585	-12.964
ATOM	90200	C	LYS	4	63	27.570	-47.980	-13.095
ATOM	90201	O	LYS	4	63	27.949	-48.876	-12.348
ATOM	90202	CB	LYS	4	63	29.183	-46.388	-14.047
ATOM	90203	CG	LYS	4	63	30.060	-45.159	-13.860
ATOM	90204	CD	LYS	4	63	29.415	-43.870	-14.356
ATOM	90205	CE	LYS	4	63	30.345	-42.678	-14.169
ATOM	90206	NZ	LYS	4	63	29.842	-41.528	-14.953
ATOM	90207	N	LYS	4	64	26.676	-48.171	-14.052
ATOM	90208	CA	LYS	4	64	26.111	-49.488	-14.245
ATOM	90209	C	LYS	4	64	27.043	-50.334	-15.111
ATOM	90210	O	LYS	4	64	27.959	-49.844	-15.770
ATOM	90211	CB	LYS	4	64	24.727	-49.406	-14.900
ATOM	90212	CG	LYS	4	64	23.600	-48.924	-13.991
ATOM	90213	CD	LYS	4	64	22.330	-48.688	-14.795
ATOM	90214	CE	LYS	4	64	21.222	-48.147	-13.911
ATOM	90215	NZ	LYS	4	64	20.019	-47.741	-14.689
ATOM	90216	N	THR	4	65	26.809	-51.628	-15.072

Structure = K x 3 matrix, K rows of atoms, 3 axes

Classic superposition method: Least-squares

Pairwise superposition

$$SS = \|\mathbf{XR} - \mathbf{Y}\|^2$$

$$SS = \text{tr}([\mathbf{XR} - \mathbf{Y}]' [\mathbf{XR} - \mathbf{Y}])$$

X is the structure to be superpositioned

R is a 3×3 rotation matrix (orthogonal)

Y is the target structure

F. Boas (1905) "The horizontal plane of the skull and the general problem of the comparison of variable forms." *Science* 21:862

J. von Neumann (1937) "Some matrix-inequalities and metrization of matrix-spaces." *Tomsk Univ Rev* 1:286-300

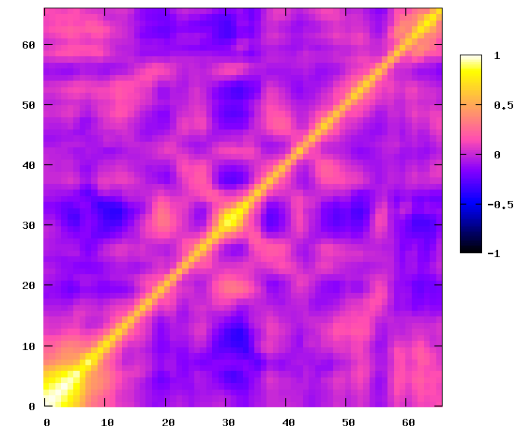
B.F. Green (1952) "The orthogonal approximation of an oblique structure in factor analysis." *Psychometrika* 17:429

W. Kabsch (1978) "A discussion of the solution for the best rotation to relate two sets of vectors." *Acta Cryst* A34:827

Principal Components Analysis (PCA): Summarize the covariance matrix

- **PCA**: a method to extract the dominant patterns of correlation found in data.
- **Principal component (PC)**: each major mode of correlation
- Multiple PCs, ranked most important to least.
- Each PC is a vector that assigns a measure of correlation to each atom in a structure

**Covariance/correlation matrices are
information dense**



Benefits of Bayes

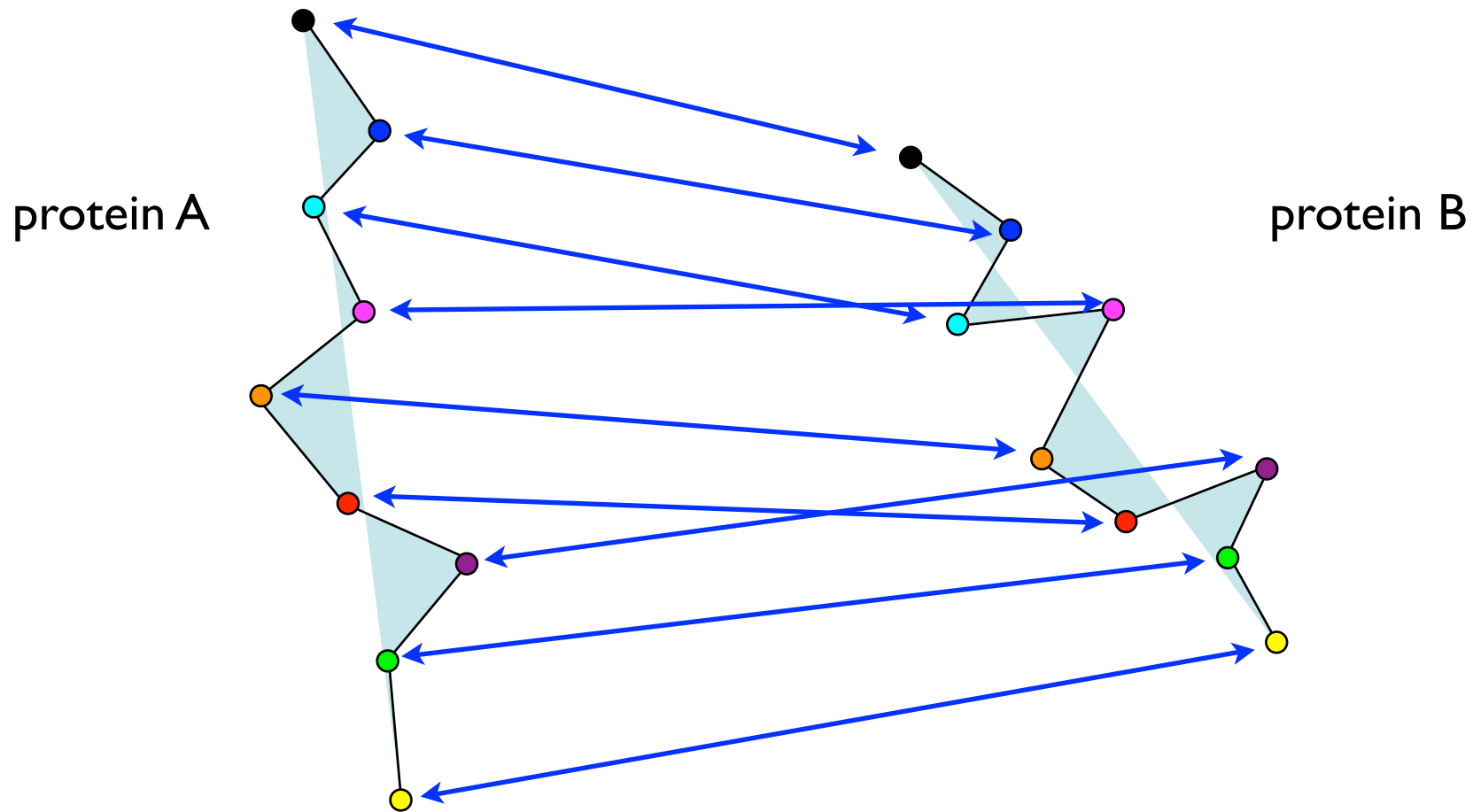
- Complete distribution of parameters
- Uses all relevant information, including prior
- Complex models, marginal distributions for “nuisance parameters”
- Solutions for underdetermined and “problematic” models
- Bayes solutions are exact for finite sample sizes

Bayes Theorem

$$p(\theta|x, M) = \frac{p(x|\theta, M) p(\theta|M)}{p(x|M)}$$

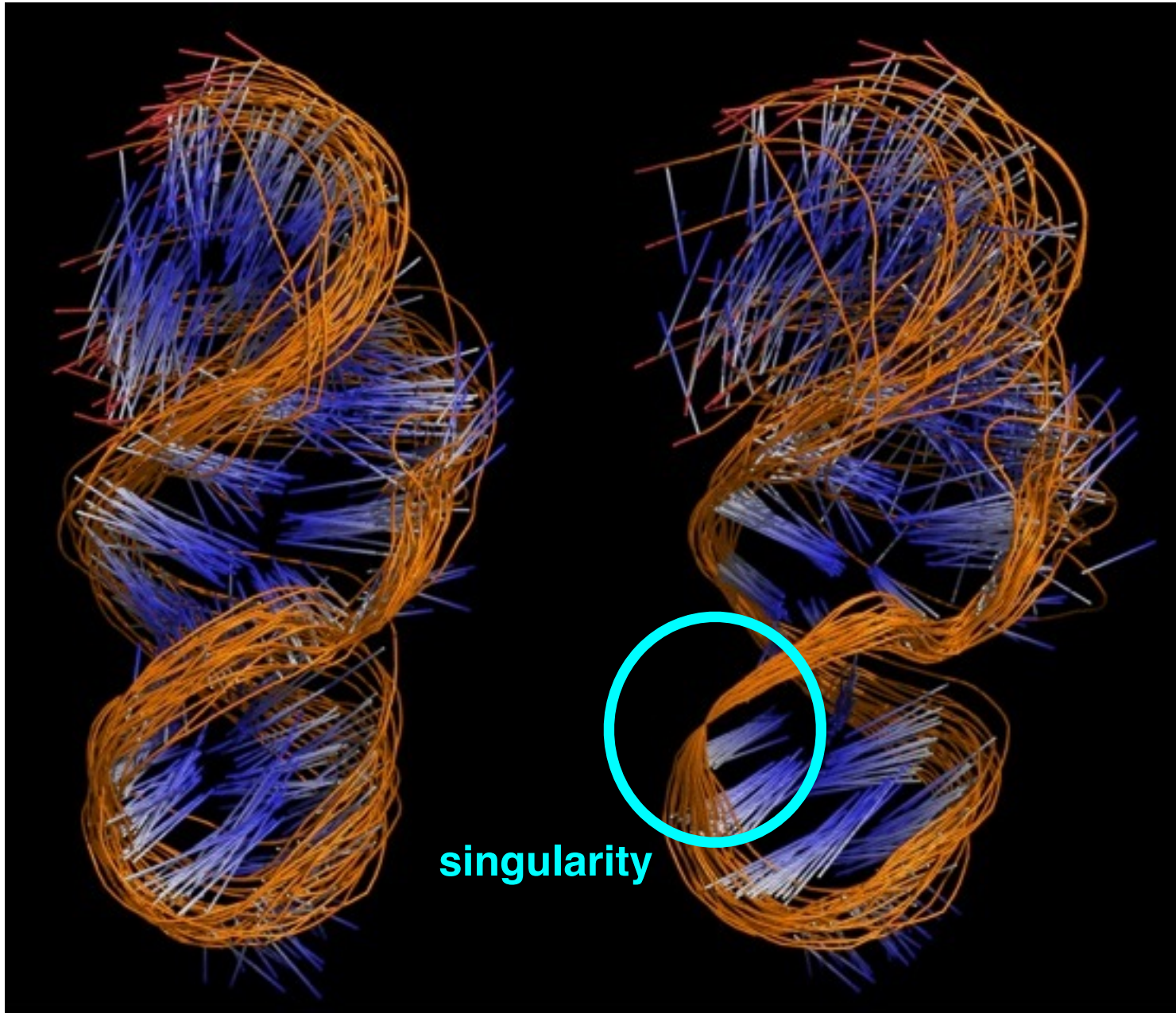
$$p(\theta|x, M) = \int_{\phi} p(\theta, \phi|x, M) d\phi$$

Classic superposition method: Least-squares



Least-squares: Find the rotation that minimizes the sum of squared distances between corresponding (labelled) atoms

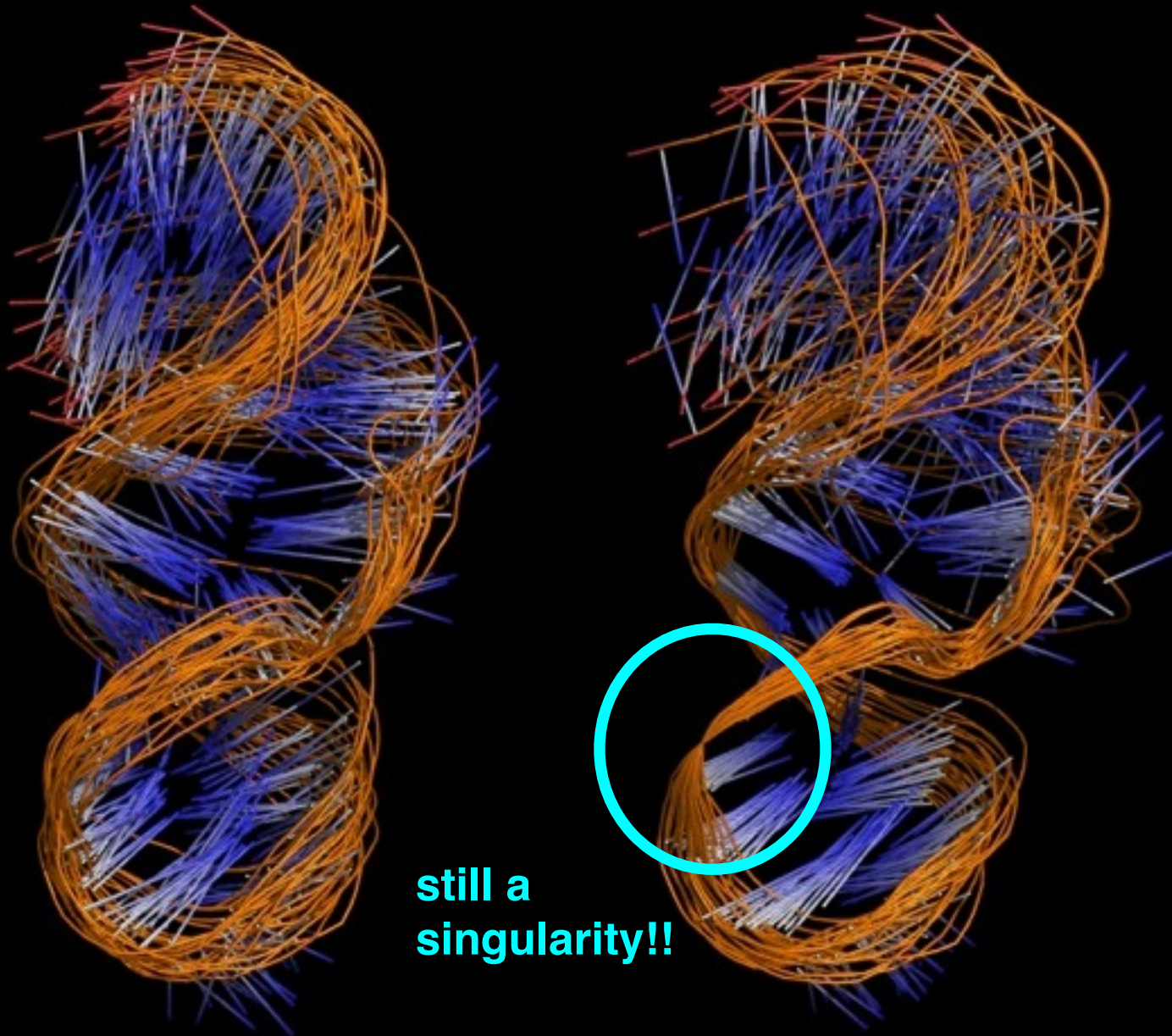
Leadzyme: Ordinary vs Weighted Least-Squares



25
models

singularity

Least-Squares vs Maximum likelihood: Variances still a problem



Translations and unconstrained variances are “unidentifiable”

Problem: Atoms can be translated so that they perfectly superimpose

Solution: Constrain the variances

Classic superposition method: Least-squares

**Multiple simultaneous superpositions for
 N molecules**

$$SS = \sum_i^N \|\mathbf{X}_i \mathbf{R}_i - \mathbf{M}\|^2$$
$$SS = \sum_i^N \text{tr} \left([\mathbf{X}_i \mathbf{R}_i - \mathbf{M}]' [\mathbf{X}_i \mathbf{R}_i - \mathbf{M}] \right)$$

X is a structure to be superpositioned

R is a 3×3 rotation matrix

M is the average structure

ML method down-weights variable regions

1adz: Kunitz domain 2 of Tissue Factor Pathway Inhibitor

71 aa, 30 NMR models

Least-squares



Maximum likelihood

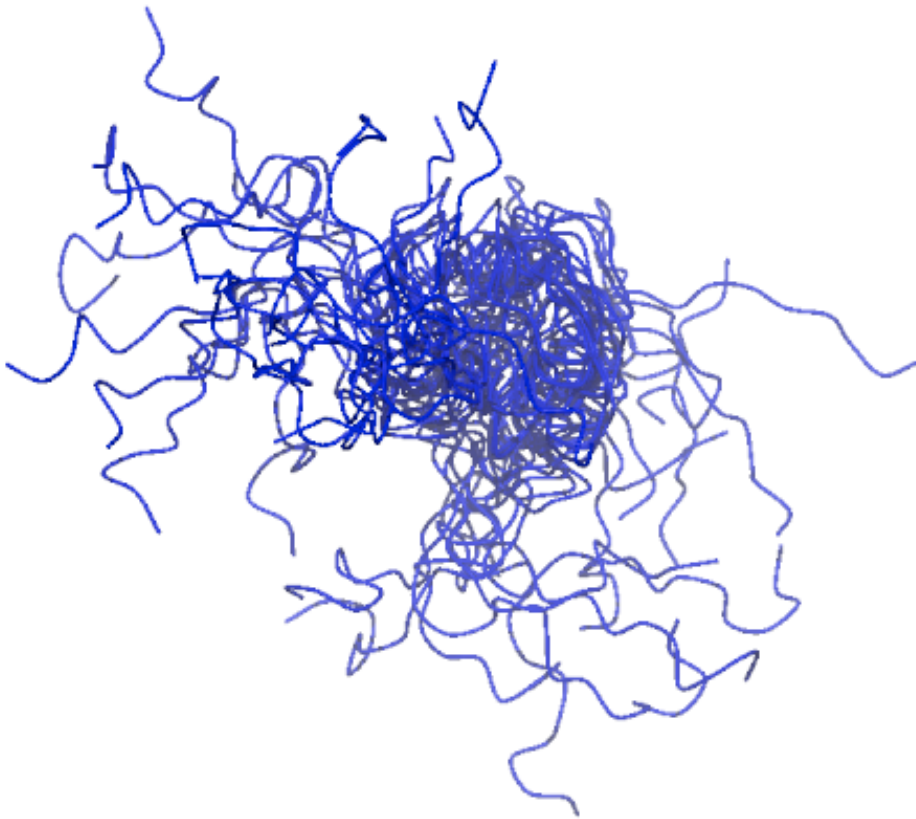


Maximum likelihood superpositions

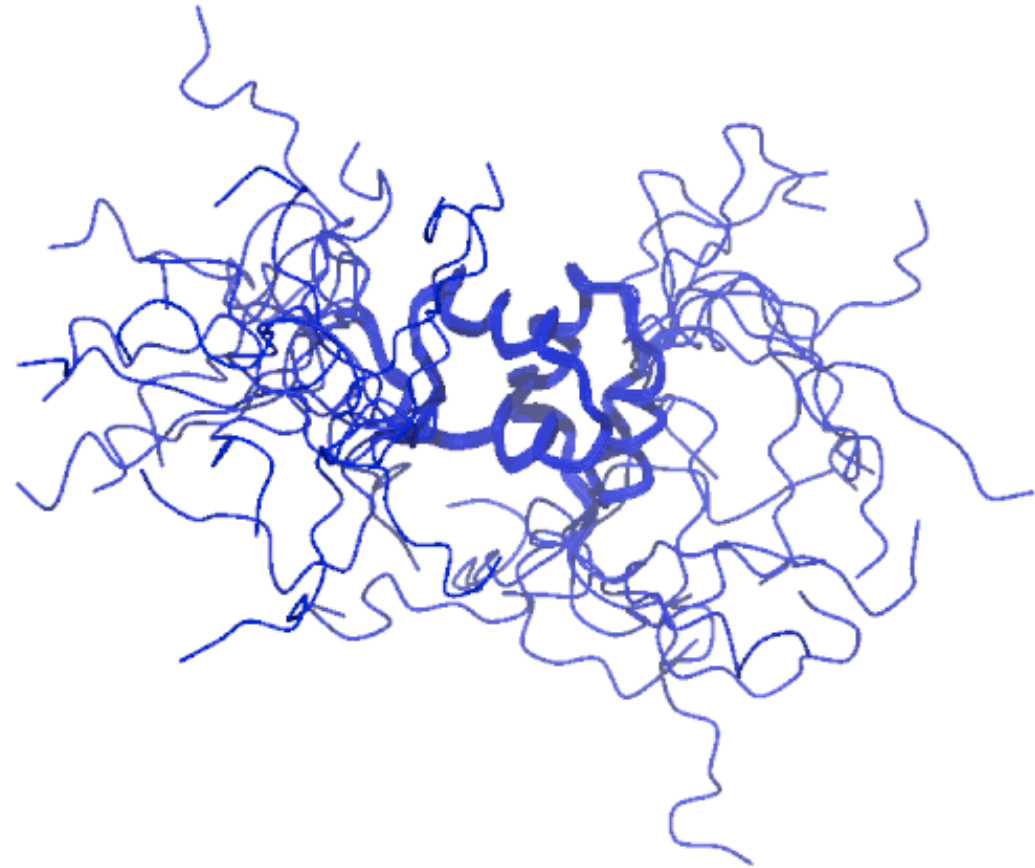
1ng7: poliovirus 3A, soluble domain

60aa, 10 NMR models

Least-squares



Maximum likelihood



Weighted Least-Squares

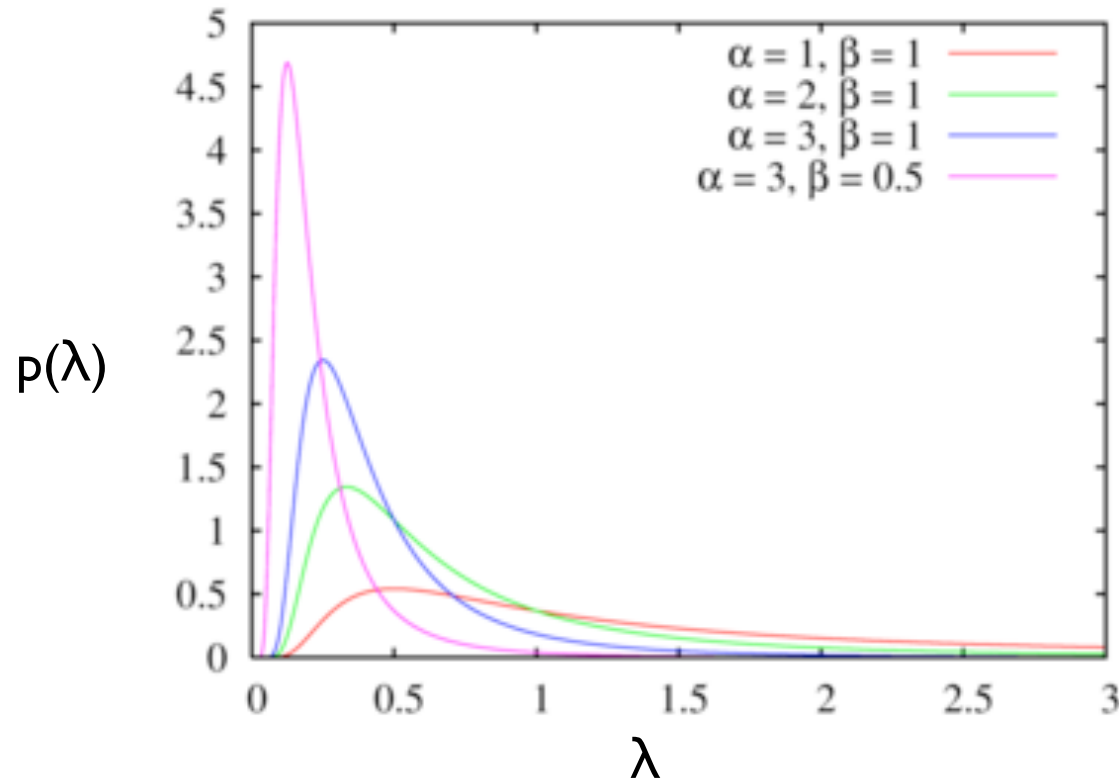
Correct for unequal variances by weighting by the inverse of the variance:

$$SS_w = \sum_i^N \|\mathbf{X}_i \mathbf{R}_i - \mathbf{M}\|_{\Sigma^{-1}}^2$$
$$SS_w = \sum_i^N \text{tr} \left([\mathbf{X}_i \mathbf{R}_i - \mathbf{M}]' \Sigma^{-1} [\mathbf{X}_i \mathbf{R}_i - \mathbf{M}] \right)$$

Iteratively re-weighted least-squares algorithm:

- 1. Calculate weighted superposition with current variances**
- 2. Calculate variances from current superposition**
- 3. Loop until convergence**

Hierarchical prior for the variances: Inverse gamma distribution



More realistic: variances cannot be zero or infinite

PDF:
$$p(\lambda_j | \alpha) = \frac{\alpha^{\frac{1}{2}}}{\Gamma(\frac{1}{2})} \lambda_j^{-\frac{3}{2}} e^{-\frac{\alpha}{\lambda_j}}$$

λ_j = a variance for atom j

Empirical Bayesian solution (hierarchical)

Old, broken solution

$$\hat{\Sigma}_U = \frac{1}{3N} \sum_i^N (\check{\mathbf{X}}_i \mathbf{R}_i - \hat{\mathbf{M}})(\check{\mathbf{X}}_i \mathbf{R}_i - \hat{\mathbf{M}})'$$

“Shrunken” covariance matrix

$$\hat{\Sigma}_{I\gamma} = \left(\frac{3N}{3N + 3} \right) \left(\frac{2\alpha}{3N} \mathbf{I} + \hat{\Sigma}_U \right)$$

$$\hat{\alpha} = \frac{K}{2 \operatorname{tr}(\hat{\Sigma}^{-1})}$$

**scale parameter of inverse
gamma distribution**

The difference is the covariance matrix

LS

$$\hat{t}_i = -\frac{\mathbf{1}'_K \mathbf{X}_i}{\mathbf{1}'_K \mathbf{1}_K}$$

$$\begin{aligned}\hat{\mathbf{M}}' \check{\mathbf{X}}_i &= \mathbf{U} \Lambda \mathbf{V}' \\ \hat{\mathbf{R}}_i &= \mathbf{V} \mathbf{P} \mathbf{U}'\end{aligned}$$

ML

$$\hat{t}_i = -\frac{\mathbf{1}'_K \Sigma^{-1} \mathbf{X}_i}{\mathbf{1}'_K \Sigma^{-1} \mathbf{1}_K}$$

$$\begin{aligned}\hat{\mathbf{M}}' \hat{\Sigma}^{-1} \check{\mathbf{X}}_i &= \mathbf{U} \Lambda \mathbf{V}' \\ \hat{\mathbf{R}}_i &= \mathbf{V} \mathbf{P} \mathbf{U}'\end{aligned}$$

Translation

Rotation

ML weights by the inverse covariance matrix, which down-weights variable regions.

Assume the structures (matrices) have a Gaussian distribution

The usual scalar Gaussian (Bell curve) PDF:

$$p(x_i|\mu, \sigma) = (2\pi)^{-\frac{1}{2}} \sigma^{-\frac{1}{2}} \exp\left\{-\frac{1}{2\sigma}(x_i - \mu)^2\right\} \quad \begin{array}{l} \mu = \textit{mean} \\ \sigma = \textit{variance} \end{array}$$

The matrix Gaussian PDF:

$$p(\mathbf{X}_i|\mathbf{M}, \mathbf{\Sigma}) = (2\pi)^{-\frac{KD}{2}} |\mathbf{\Sigma}|^{-\frac{D}{2}} \exp\left\{-\frac{1}{2} \|\mathbf{X}_i - \mathbf{M}\|_{\mathbf{\Sigma}^{-1}}^2\right\}$$

The Matrix Gaussian has a *covariance matrix* ($\mathbf{\Sigma}$) instead of a single variance

Covariance matrix

Each atom has a variance *and* can co-vary with other atoms

Example covariance matrix for five atoms:

	1	2	3	4	5
1	10	5	-2	1	1
2	5	20	10	-5	-3
3	-2	10	15	2	5
4	1	-5	2	5	8
5	1	-3	5	8	30

Variances are on the diagonal.

Covariances are off diagonal elements.

PCA structure plots

1. Superimpose simulated structures
2. Do PCA on the covariance/correlation matrix
3. Plot PCs on structure

PDB ID: 2sdf
SDF-1, 30 NMR models

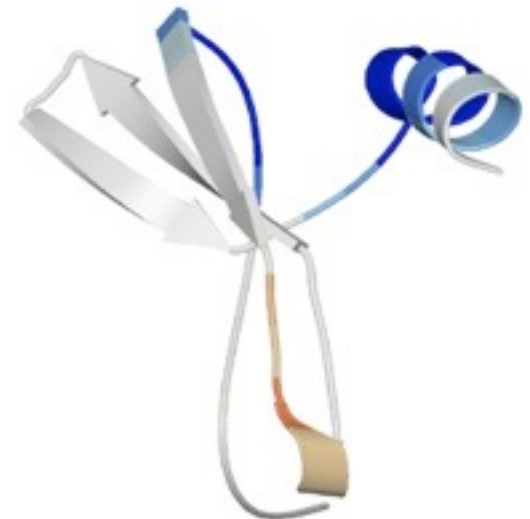
Red regions are self-correlated
Blue regions are self-correlated
Red and Blue are anti-correlated



PC 1



PC 2

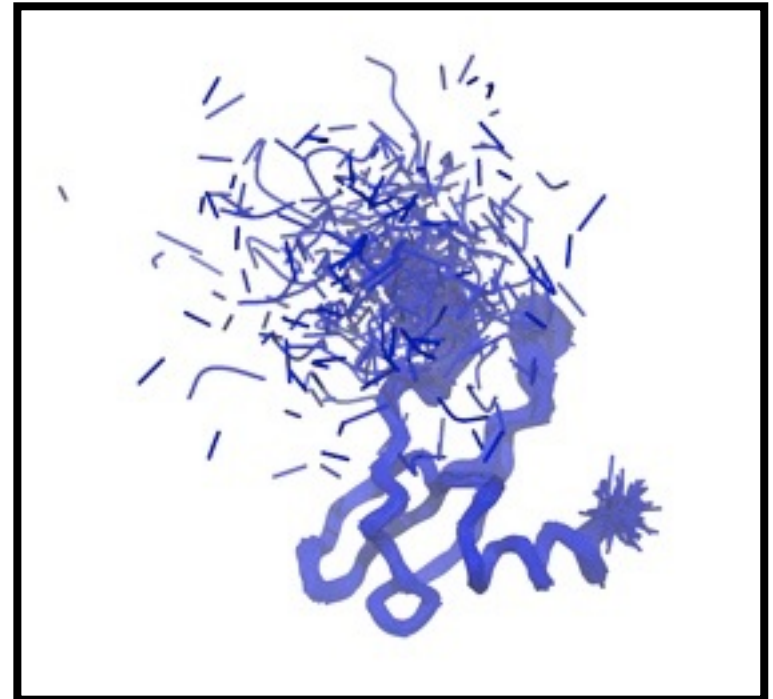
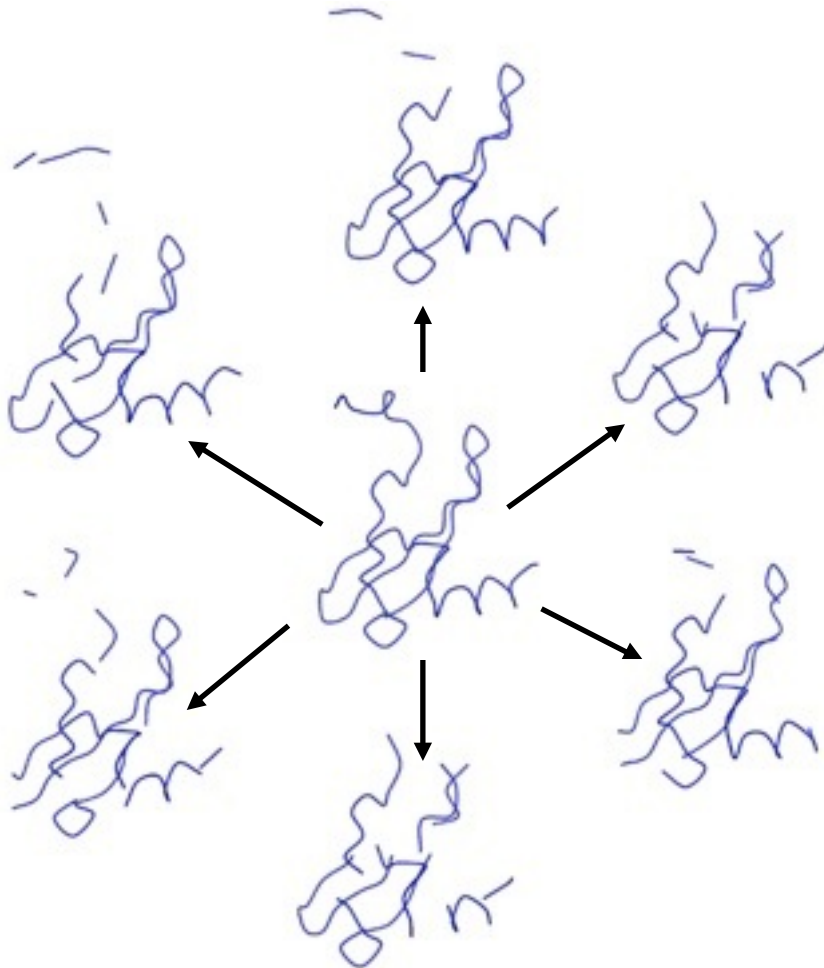


PC 3

Simulation test of the ML method: Generate random structures

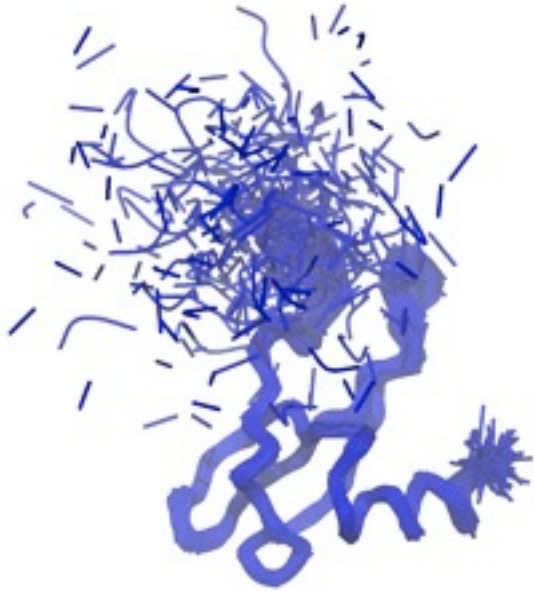
Generated 300 random Gaussian structures, with known parameters:

- mean structure
- covariance matrix
- true **superposition**
- rotations
- translations



LS vs ML: Maximum likelihood recovers the true superposition accurately

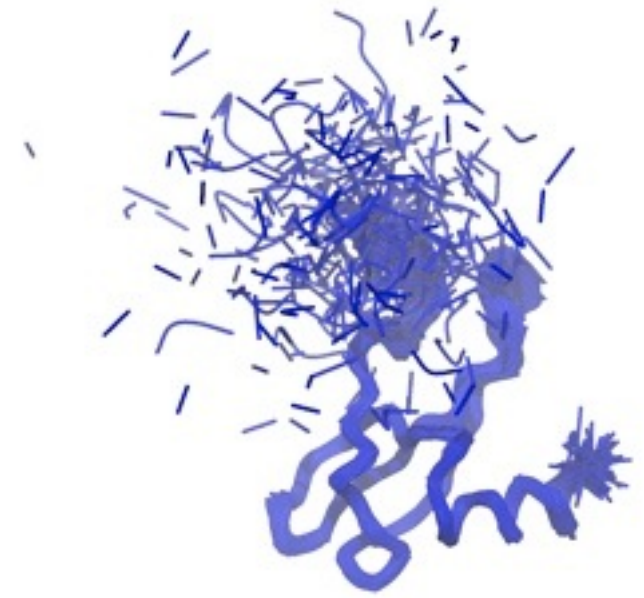
True superposition



Least-squares



Maximum likelihood

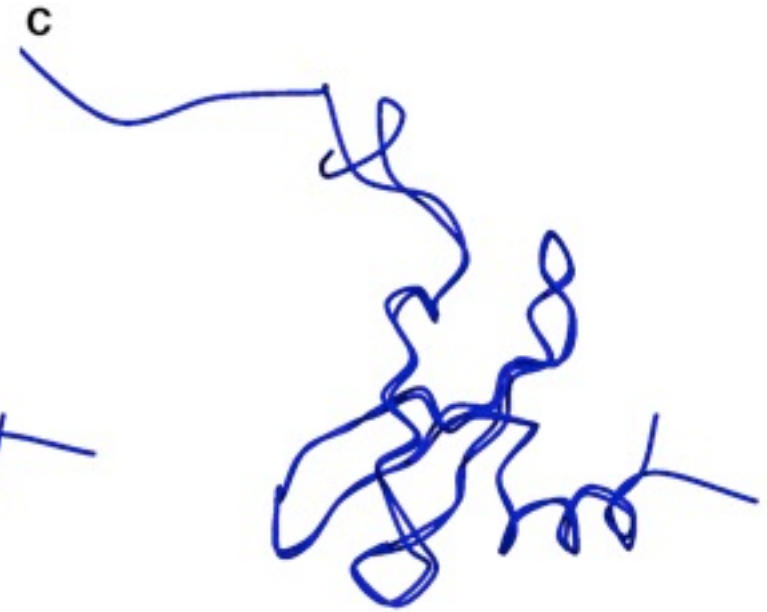
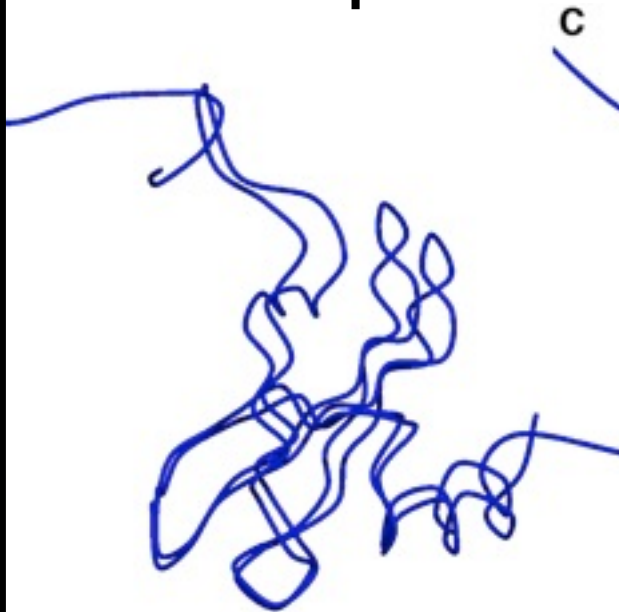
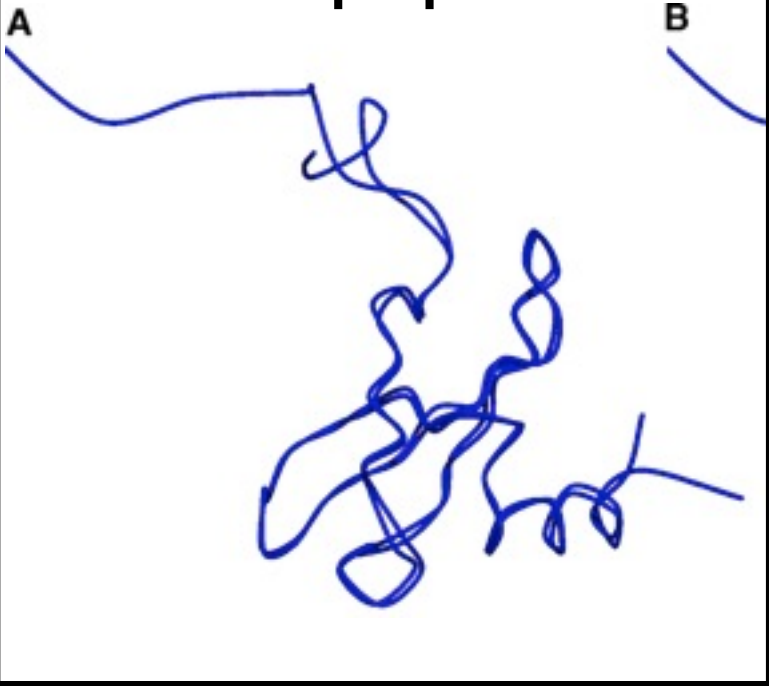


LS vs ML: Maximum likelihood recovers the true superposition accurately

True superposition

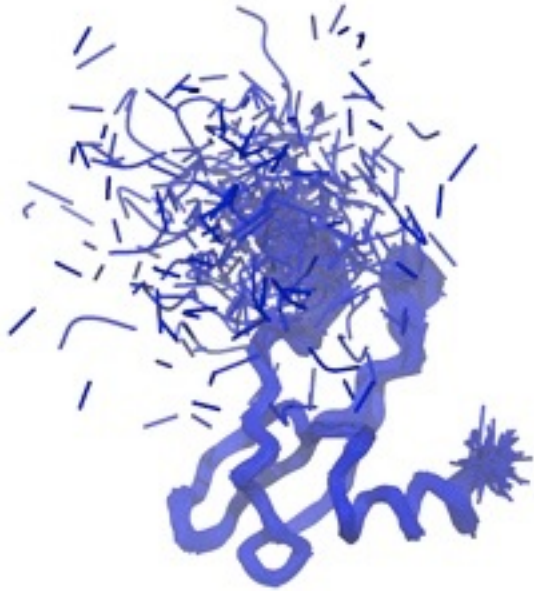
Least-squares

Maximum likelihood



LS vs ML: Maximum likelihood recovers the true superposition accurately

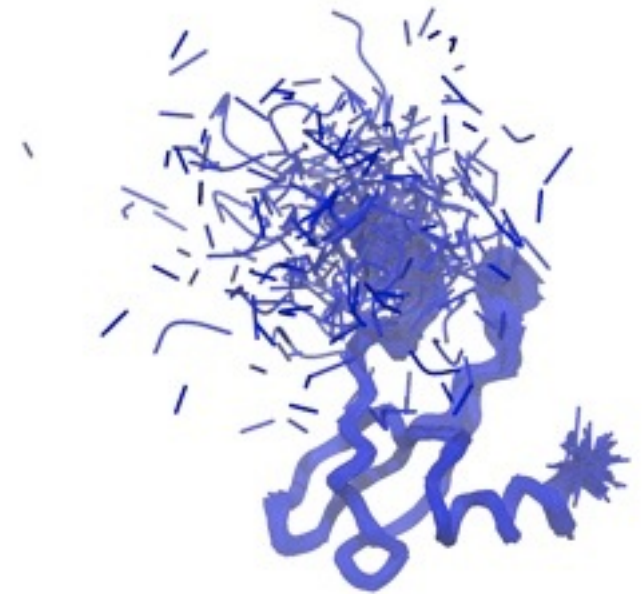
True superposition



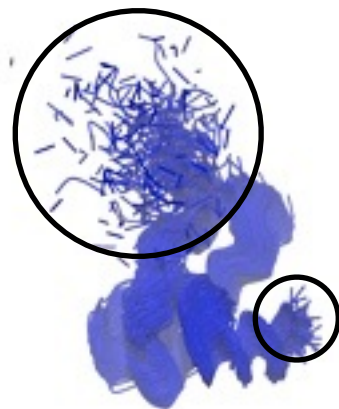
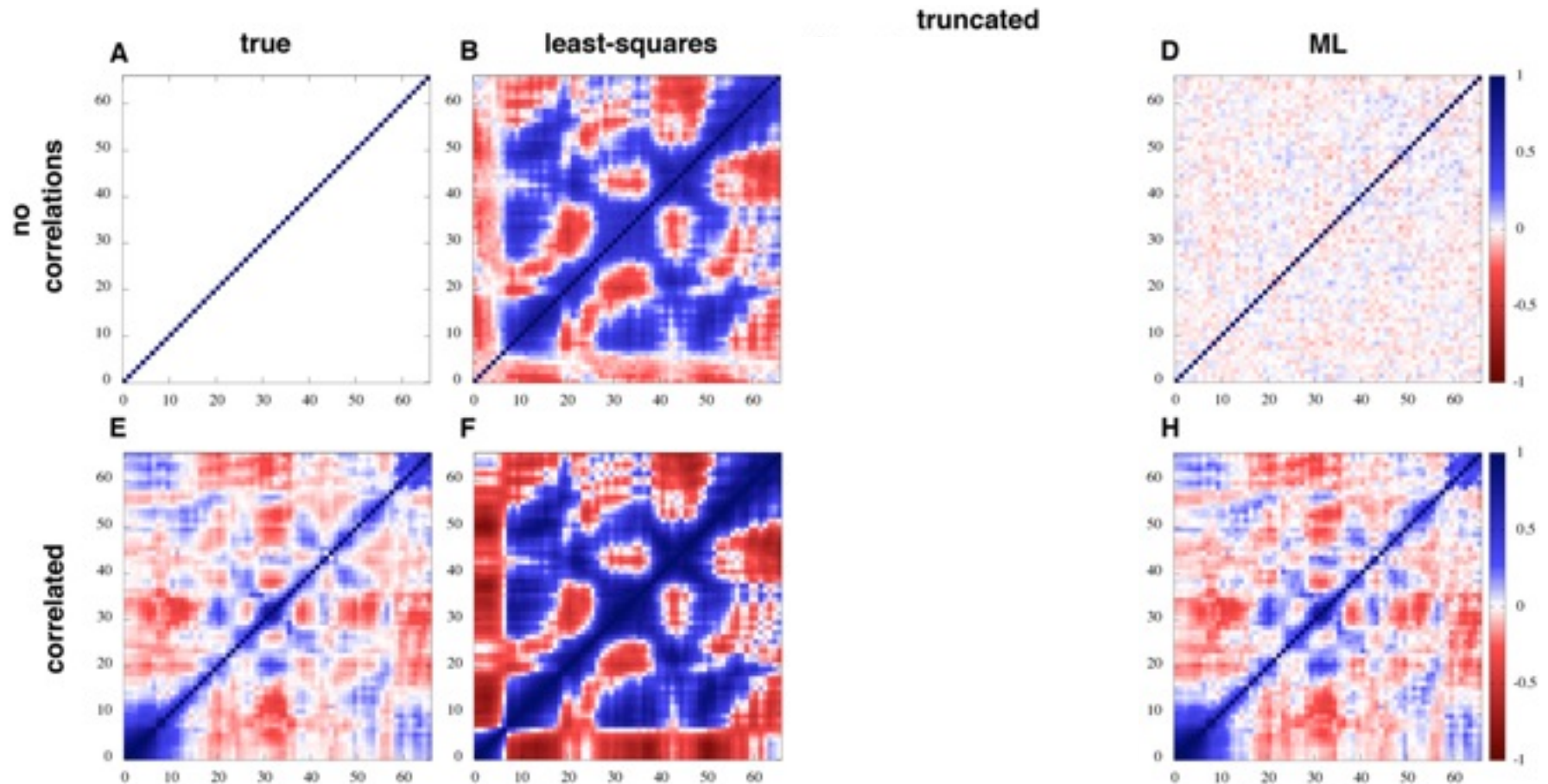
Least-squares



Maximum likelihood



Least-squares gives artifactual correlations

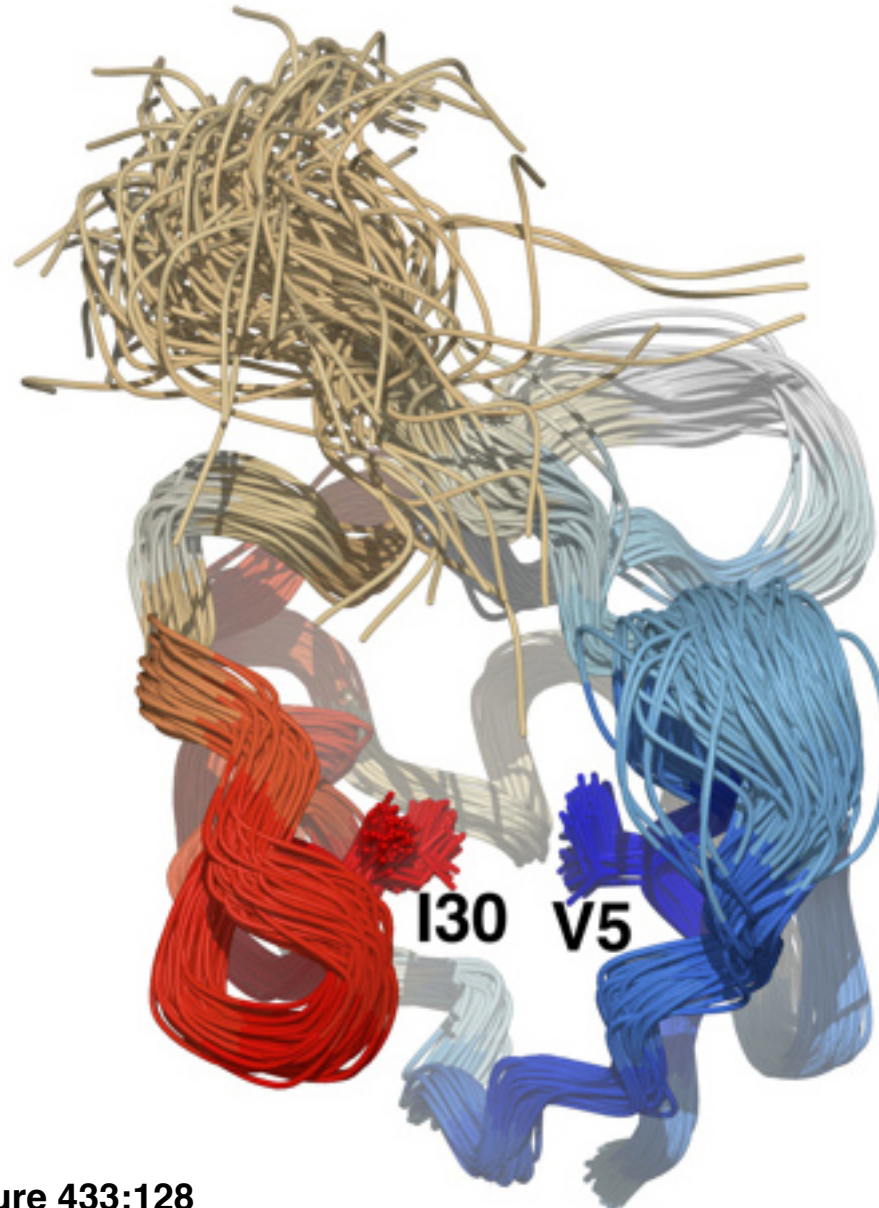


PCA for analyzing correlations in NMR families



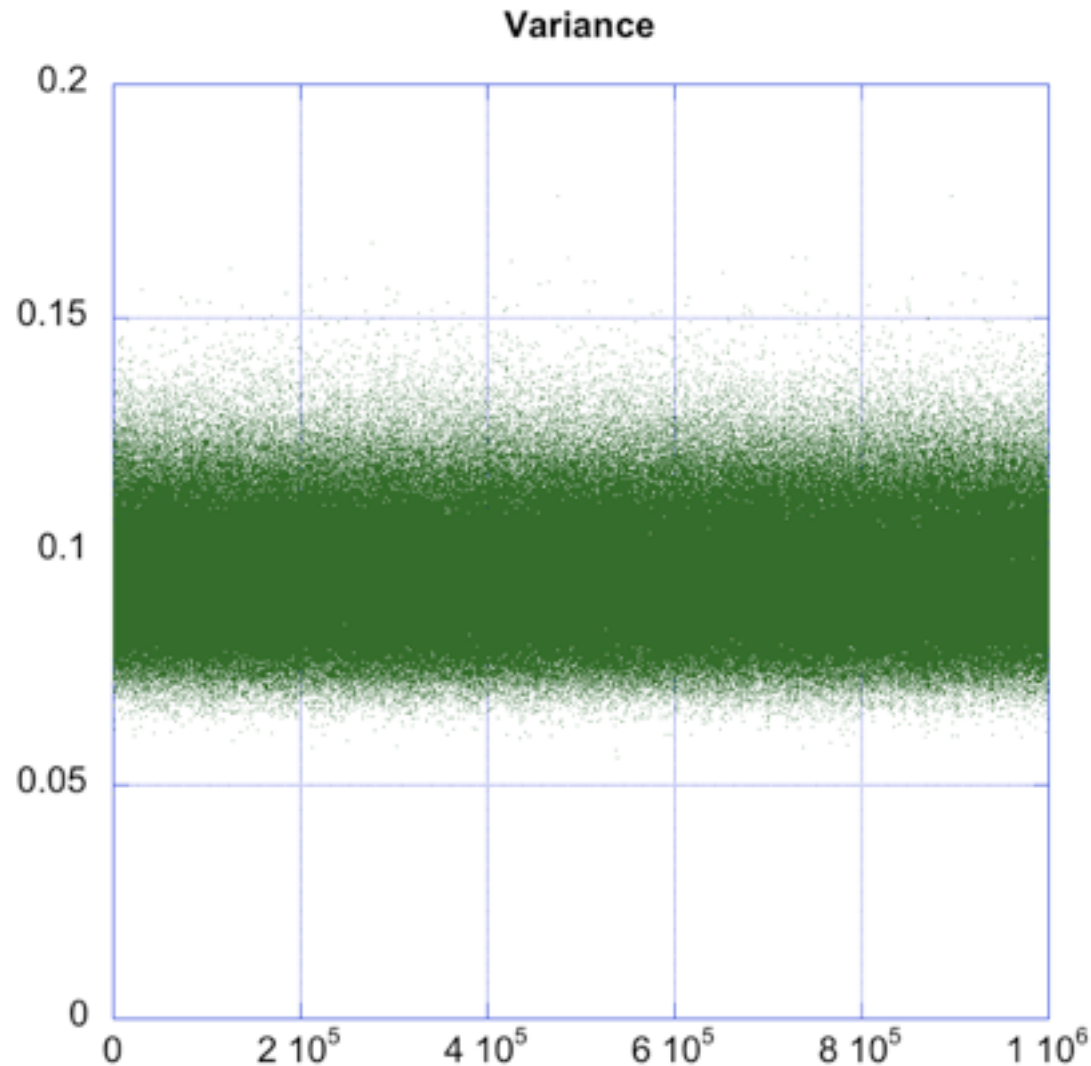
Molecular dynamics

MD trajectory of ubiquitin with NMR constraints

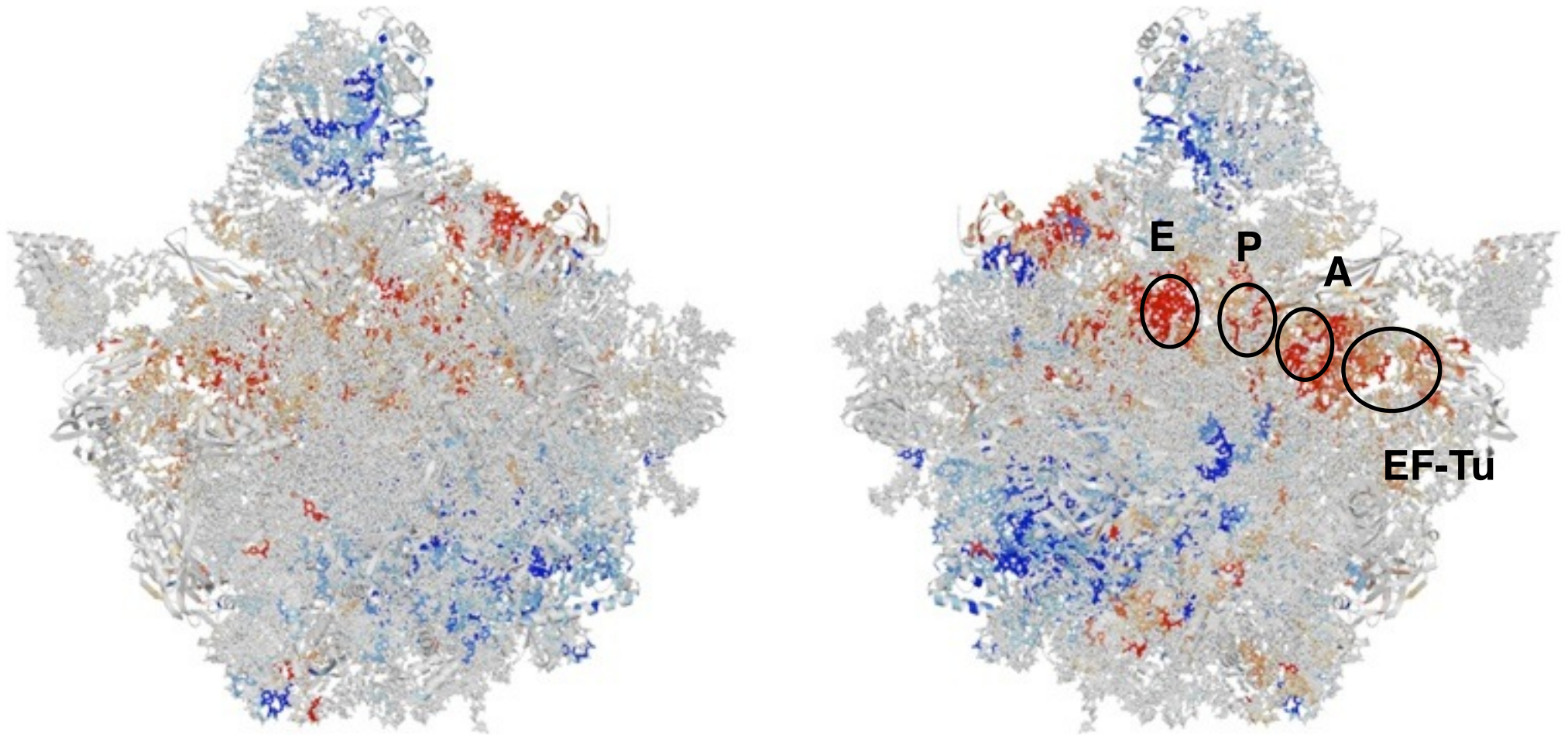


Posterior mode solution for inverse Wishart priors on the covariance matrix

MCMC chain results for nonisotropic variance hyper-parameter



50S large subunit of the *Haloarcula* ribosome



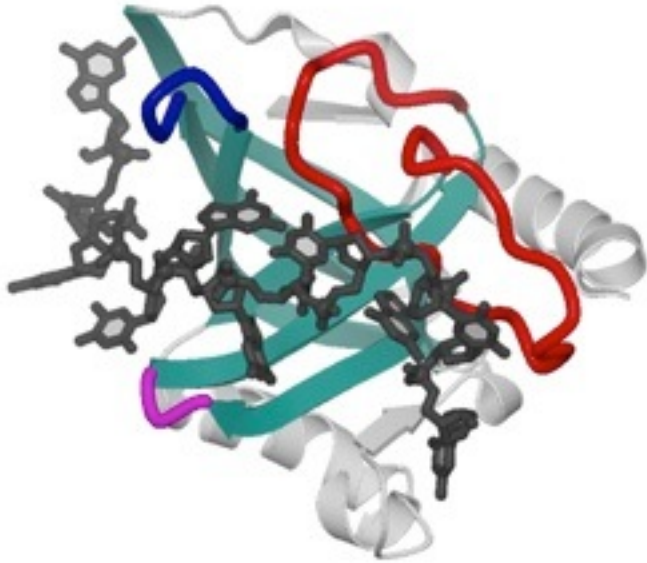
PC2 of ML superposition of 10 ribosome structures

Hansen et al. (2002) *Mol Cell*. 10:117.

Hansen et al. (2003) *J Mol Biol*. 330:1061

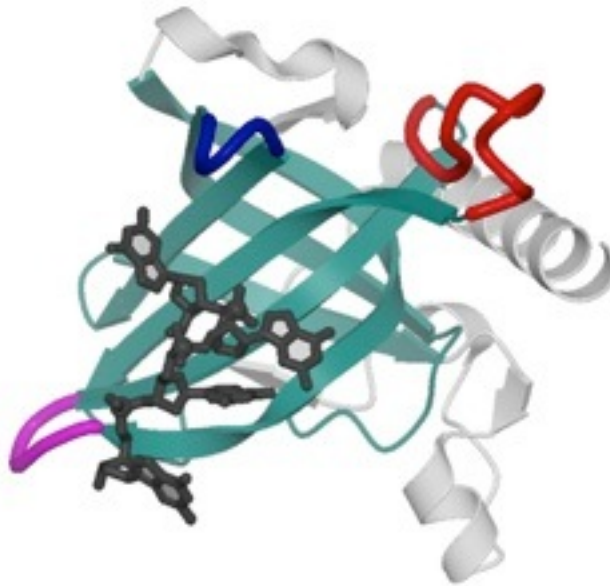
Three OB-fold telomeric domains

Cdc13



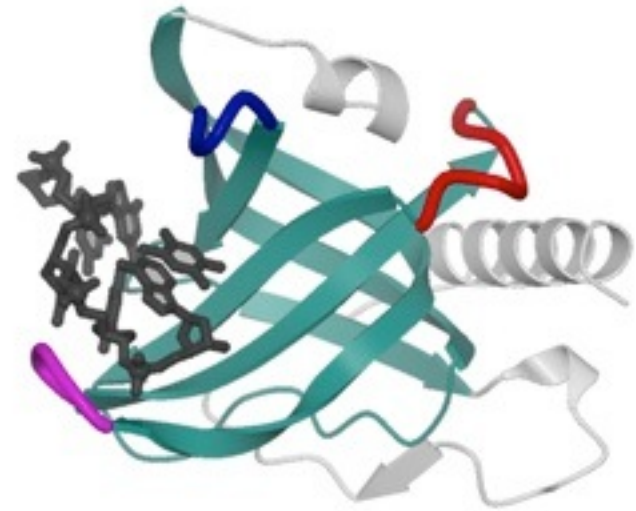
GTGTGGGTGTG

TEBP α 1



GGGGTTTTGGGG

Pot1

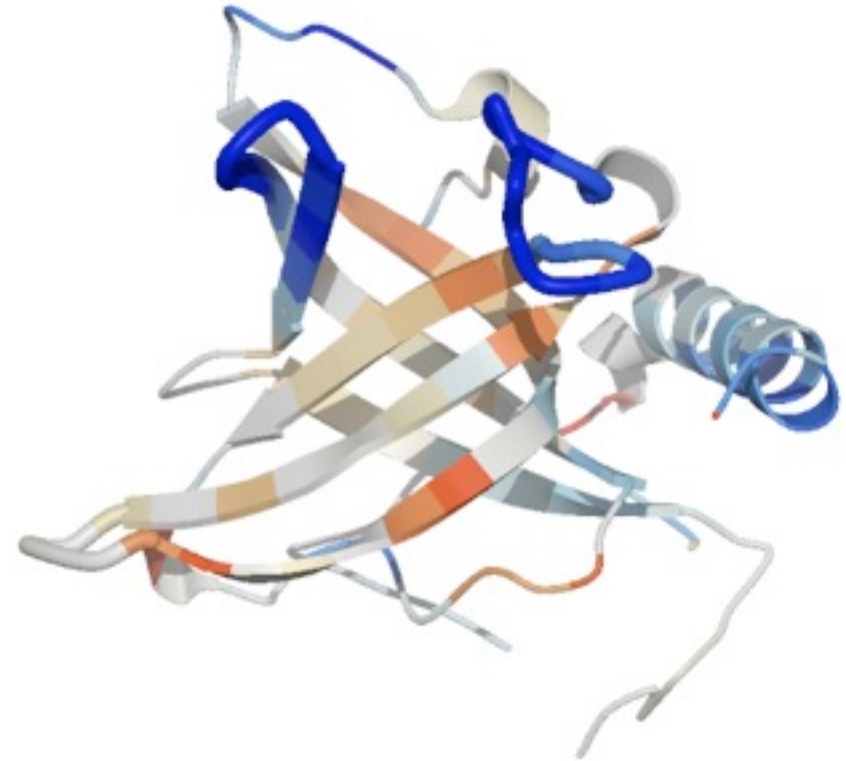
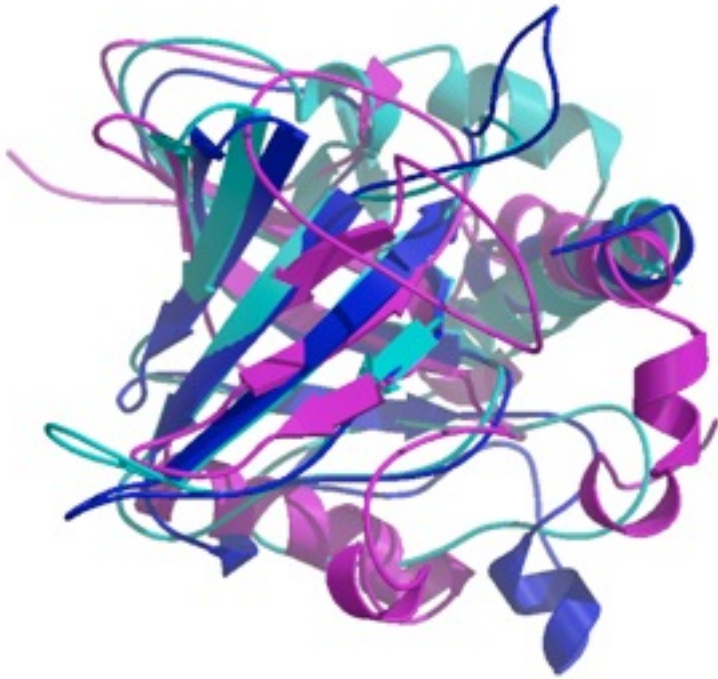


GGGATC

PCA of co-evolving structures

**ML superposition of
TEBP α 1, cdc13, pot1**

PC1



Loop conformations have co-evolved

Conditional distributions: The mean

Assume uniform improper prior on \mathbf{M}

$$p(\mathbf{M}|\mathbf{X}, \Sigma, \mathbf{R}, \mathbf{t}) = (2\pi)^{-\frac{3K}{2}} |\Omega|^{-\frac{3}{2}} \exp\left(-\frac{1}{2} \text{tr}\{[\mathbf{M} - \mathbf{B}]'\Omega^{-1}[\mathbf{M} - \mathbf{B}]\}\right)$$

$$\Omega = \frac{1}{N} \Sigma$$

$$\Sigma_{\text{iso}} = \phi \mathbf{I}$$

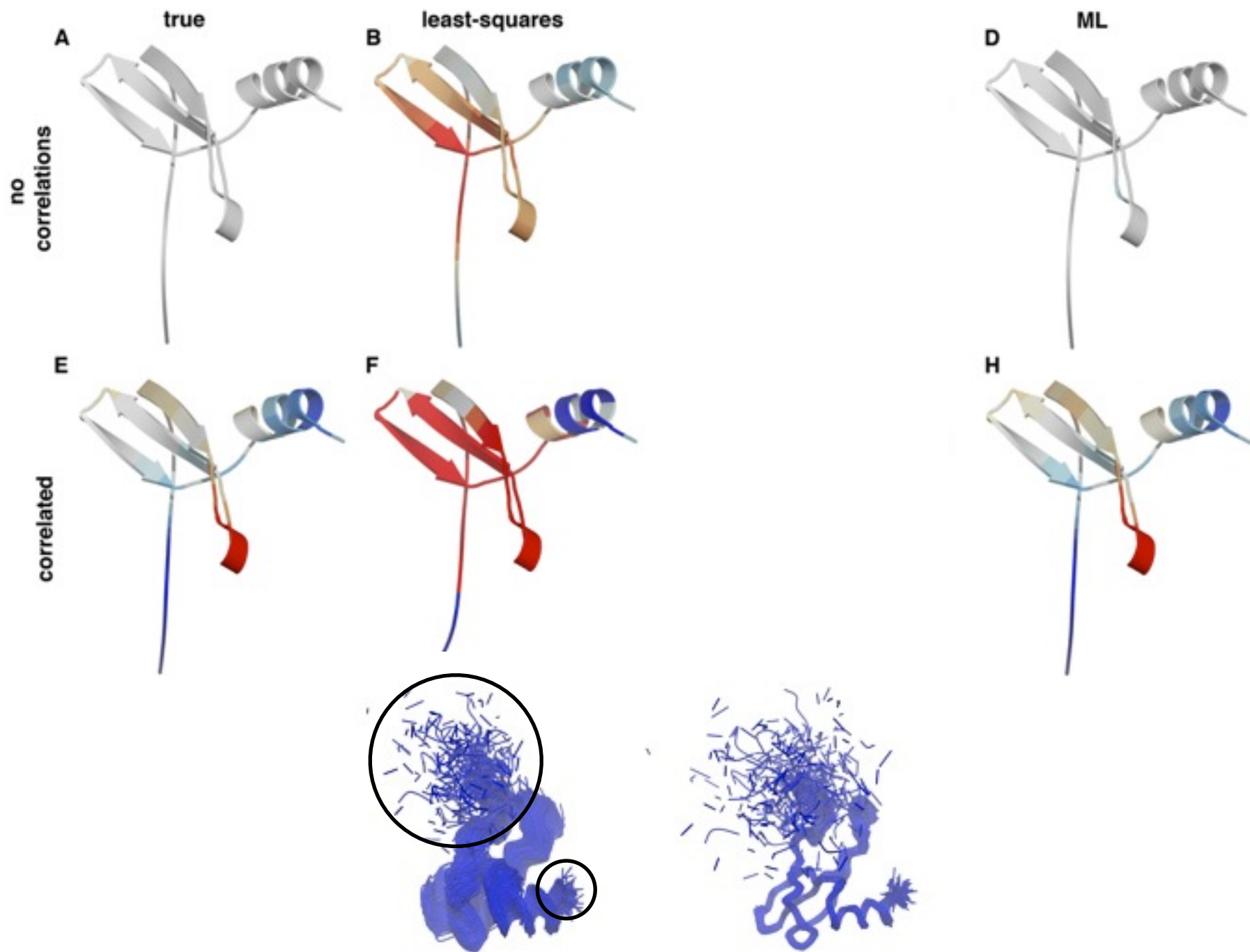
$$\Omega = \frac{\phi}{N} \mathbf{I}$$

$$\mathbf{B} = \frac{1}{N} \sum_i^N \mathbf{Y}_i$$

$$\mathbf{Y}_i = (\mathbf{X}_i + \mathbf{1}_K \mathbf{t}'_i) \mathbf{R}_i$$

**A matrix normal distribution centered on the sample average
(the ML estimate)**

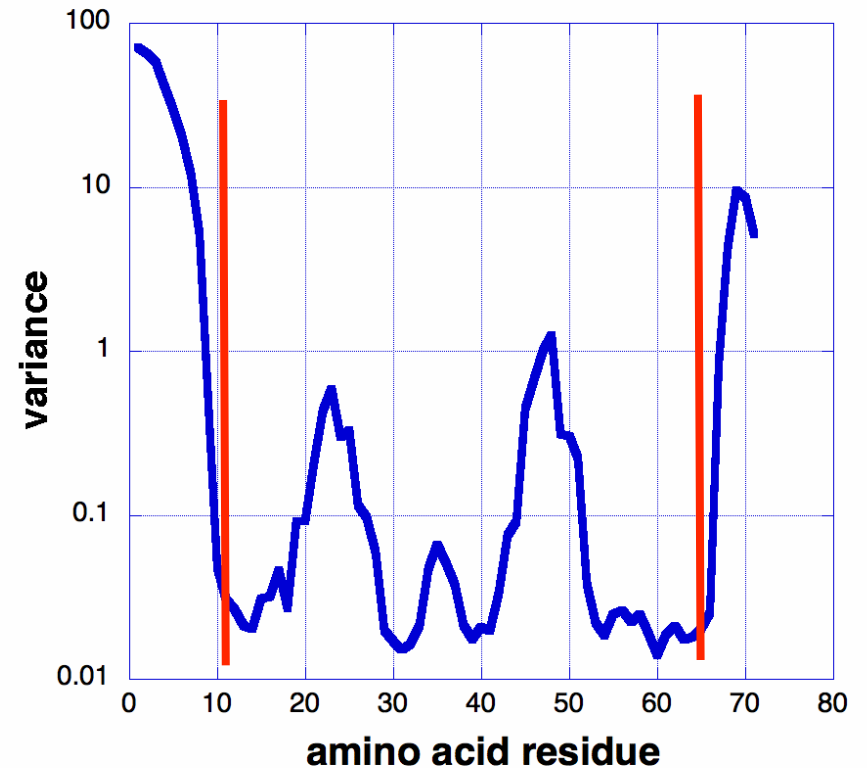
Least-squares produces artifactual PCs



Variance can range 10,000-fold

Iadz: Kunitz domain 2 of Tissue Factor Pathway Inhibitor

71 aa, 30 NMR models



Trim the “un-superimposable”,
disordered regions

Hyperparameter for inverse Wishart covariance matrix: Gamma distribution

$$\lambda \sim G \left(\frac{2}{\text{tr}(\Sigma^{-1} + \frac{2}{\delta})}, \frac{k^2 + 2p}{2} \right)$$

THESEUS: <http://www.theseus3d.org>



Brandeis University

Brandeis University
Department of Biochemistry

Colorado
University of Colorado at Boulder

University of Colorado at Boulder
Department of Chemistry and Biochemistry
Wuttke Lab



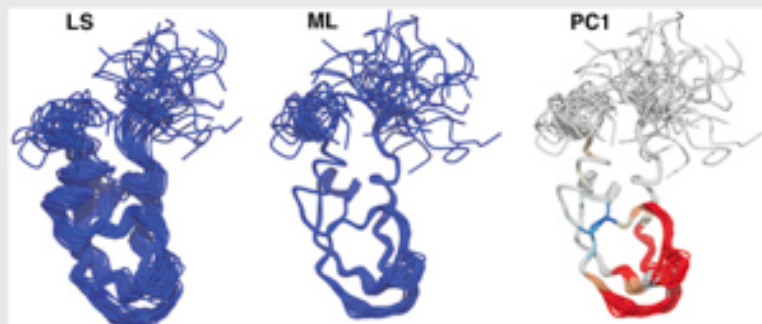
Theseus

An application for maximum likelihood superpositioning and analysis of macromolecular structures.

Description

Theseus is a program that simultaneously superimposes multiple macromolecular structures. Instead of using the conventional least-squares criteria, **Theseus** finds the optimal solution to the superposition problem using the method of maximum likelihood. By downweighting variable regions of the superposition and by correcting for correlations among atoms, the ML superpositioning method produces much more accurate results.

When superpositioning macromolecules with different residue sequences, other programs and algorithms discard residues that are aligned with gaps. **Theseus**, however, uses a novel maximum likelihood superposition algorithm that includes all of the data.



A conventional least-squares superposition of the Kunitz domain from PDB ID 2sdf is shown at left. A maximum likelihood superposition from **Theseus** is shown at center. At right is the first principal component of the superposition plotted on the family of models. The red loops at lower right are highly correlated with each other, whereas they are moderately anti-correlated with the light blue strands at left center.

Documentation

[The Theseus man page as a PDF document.](#)

Author

Douglas Theobald <dtheobald@brandeis.edu>

Citations

Empirical Bayes hierarchical models for regularizing maximum likelihood estimation in the matrix Gaussian Procrustes problem.

Theobald, Douglas L. & Wuttke, Deborah S. (2006a) *PNAS* 103(49):18521-18527 [[Open Access](#)]

THESEUS: Maximum likelihood superpositioning and analysis of macromolecular structures.

Theobald, Douglas L. & Wuttke, Deborah S. (2006b) *Bioinformatics* 22(17):2171-2172 [[Open Access](#)]

Supplementary Materials for Theobald and Wuttke 2006b.

Accurate structural correlations from maximum likelihood superpositions.

Theobald, Douglas L. & Wuttke, Deborah S. (2008) *PLOS Computational Biology* 4(2):e43 [[Open Access](#)]

Latest Version - 1.2.7 - [two important bug fixes since 1.0.0]

Downloads

UNIX source code. (1.5 Mb) Requires an ANSI C compiler (preferably GNU GCC) to compile and working ATLAS BLAS, LAPACK, and GSL libraries.	Download
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