Group SCAD Regression Analysis for Microarray Time Course Gene Expression Data

Lifeng Wang∗ Guang Chen†
Hongzhe Li PhD‡

∗†‡

†University of Pennsylvania School of Medicine, hongzhe@mail.med.upenn.edu
This working paper is hosted by The Berkeley Electronic Press (bepress) and may not be commercially reproduced without the permission of the copyright holder.
http://biostats.bepress.com/upennbiostat/art16
Copyright ©2007 by the authors.
Group SCAD Regression Analysis for Microarray Time Course Gene Expression Data

Lifeng Wang, Guang Chen, and Hongzhe Li PhD

Abstract

Since many important biological systems or processes are dynamic systems, it is important to study the gene expression patterns over time in a genomic scale in order to capture the dynamic behavior of gene expression. Microarray technologies have made it possible to measure the gene expression levels of essentially all the genes during a given biological process. In order to determine the transcriptional factors involved in gene regulation during a given biological process, we propose to develop a functional response model with varying coefficients in order to model the transcriptional effects on gene expression levels and to develop a group smoothly clipped absolute deviation (SCAD) regression procedure for selecting the transcriptional factors with varying coefficients that are involved in gene regulation during a biological process. Simulation studies indicated that such a procedure is quite effective in selecting the relevant variables with time-varying coefficients and in estimating the coefficients. Application to the yeast cell cycle microarray time course gene expression data set identified 19 of the 21 known transcriptional factors related to the cell cycle process. In addition, we have identified another 52 TFs that also have periodic transcriptional effects on gene expression during the cell cycle process. Compared to simple linear regression analysis at each time point, our procedure identified more known cell cycle related transcriptional factors. The proposed group SCAD regression procedure is very effective for identifying variables with time-varying coefficients, in particular, for identifying the transcriptional factors that are related to gene expression over time. By identifying the transcriptional factors that are related to gene expression variations over time, the procedure can potentially provide more insight into the gene regulatory networks.
Group SCAD Regression Analysis for Microarray Time Course Gene Expression Data

Lifeng Wang\textsuperscript{a}, Guang Chen\textsuperscript{b}, Hongzhe Li\textsuperscript{a,c}

\textsuperscript{a}Department of Biostatistics and Epidemiology, \textsuperscript{b}Department of Bioengineering and \textsuperscript{c}Genomics and Computational Biology Graduate Group, University of Pennsylvania School of Medicine, Philadelphia, PA 19104.
Abstract

Motivation:
Since many important biological systems or processes are dynamic systems, it is important to study the gene expression patterns over time in a genomic scale in order to capture the dynamic behavior of gene expression. Microarray technologies have made it possible to measure the gene expression levels of essentially all the genes during a given biological process. In order to determine the transcriptional factors involved in gene regulation during a given biological process, we propose to develop a functional response model with varying coefficients in order to model the transcriptional effects on gene expression levels and to develop a group smoothly clipped absolute deviation (SCAD) regression procedure for selecting the transcriptional factors with varying coefficients that are involved in gene regulation during a biological process.

Results:
Simulation studies indicated that such a procedure is quite effective in selecting the relevant variables with time-varying coefficients and in estimating the coefficients. Application to the yeast cell cycle microarray time course gene expression data set identified 19 of the 21 known transcriptional factors related to the cell cycle process. In addition, we have identified another 52 TFs that also have periodic transcriptional effects on gene expression during the cell cycle process. Compared to simple linear regression analysis at each time point, our procedure identified more known cell cycle related transcriptional factors.

Conclusions:
The proposed group SCAD regression procedure is very effective for identifying variables with time-varying coefficients, in particular, for identifying the transcriptional factors that are related to gene expression over time. By identifying the transcriptional factors that are related to gene expression variations over time, the procedure can potentially provide more insight into the gene regulatory networks.

Supplementary Information:
http://www.cceb.med.upenn.edu/~hli/gSCAD-Appendix.pdf.
INTRODUCTION

Since many important biological systems or processes are dynamic systems, it is important to study the gene expression patterns over time in a genomic scale in order to capture the dynamic behavior of gene expression. Microarray technologies have made it possible to measure the gene expression levels of essentially all the genes during a given biological process. Research in analysis of such microarray time course (MTC) gene expression data has focused on two areas: clustering of MTC expression data (Luan and Li, 2003; Ma et al., 2006) and identifying genes that are temporally differentially expressed (Hong and Li, 2006; Yuan and Kendziorski, 2006; Tai and Speed, 2006). While both problems are important and biologically relevant, they provide little information about our understanding of gene regulations.

One approach of studying gene regulation is to associate gene expression values with oligomer motif abundance by using a simple linear regression for each oligomer of a given length. Those oligomers with significant coefficients in regression analysis are inferred as potential transcriptional factor binding motifs (TFBMs) (Bussemaker et al. 2000; Keles et al., 2002). Assuming that in response to a given biological condition, the effect of a TFBM is strongest among genes with the most dramatic increase or decrease in mRNA expression, Conlon et al. (2003) proposed to use simple linear regression to relate the motif abundance to gene expression by first selecting genes with large changes in expression levels. While these approaches work reasonably well in discovery of regulatory motifs in lower organisms, they often fail to identify mammalian transcriptional factor binding sites (Das et al., 2006). Das et al. (2006) proposed to correlate the binding strength of motifs with expression levels using multivariate adaptive regression splines (MARS) of Friedman (2001). In addition, all these methods consider gene expression level at single time point as the response in regression analysis, rather than the full time course, which can lead to loss of efficiency in identifying the relevant transcriptional factors (TFs).

In this paper, we consider the problem of identifying the transcriptional factors from a large set of candidates (e.g., from TRANSFAC database) that may explain the variations of gene expression over time. Identification of such TFs can provide biological insights into the active transcriptional subnetworks anchored on the proximal promotor DNA from genome-wide mRNA profiles during a biological process (Das et al., 2006). One approach to analyzing such MTC data is to use the simple linear regression analysis to relate the TFBM score to the expression level of genes at each time point (Conlon et al., 2003). Since the effects of a relevant TF are
expected to change over time during a given biological process, one should expect some gains in power in detecting the TFs involved in gene expression changes over a time course when the expression levels over all the time points are considered simultaneously in a regression framework. We propose to consider functional response regression analysis with varying coefficients in order to identify the relevant transcriptional factors. In such models, the $i$th response is a real function $y_i(t), i = 1, \cdots, n, t \in T$ with associated covariate vector $x_i = \{x_{i1}, \cdots, x_{iK}\}$, which is constant in time. Of course, it is only possible to observe the function $y_i(t)$ at a finite number of points, possibly with errors. For the problem of modeling the MTC gene expression data, $y_i(t)$ is the measure expression data for the $i$th gene at time point $t$ during a given biological process, $x_{ik}$ is the binding strength of the $k$th motif corresponding to the $k$th TF (Das et al., 2006). The statistical question to be addressed in this paper is to select a set of TFs from a large set of $K$ candidate TFs that can explain partially the variation of gene expression levels over time, where the effects of the TFs on gene expression levels are time-varying.

Partially motivated by analysis of high-dimensional microarray gene expression data, the problem of variable selection in high-dimensional regression settings has attracted much research attention in recent years. Among those, the most popular approach is based on penalized estimation, including Lasso (Tibishrani, 1996), the clipped absolute deviation (SCAD) (Fan and Li, 2001) and the least angle regressions (LARS) (Efron, 2005) and various extensions (Zou and Hastie, 2005; Yuan and Lin, 2006; Gui and Li, 2005). However, all these methods are developed for regression models with parametric scalar parameters. We propose to develop methods for variable selection for varying coefficient models by combining regression spline method with the SCAD procedure where we represent the time-varying coefficients in terms of B-spline basis functions and propose a penalized estimation procedure to select the sets of basis functions. Our approach is similar in spirit to the group LARS or group Lasso of Yuan and Lin (2006). Although the $L_1$ penalty gives sparse solutions, the estimates can be biased for large coefficients since large penalties are imposed on larger coefficients. In this paper, we propose to use the SCAD penalty on sets of basis functions. Such a penalty produces sparse solutions by thresholding small estimates to zero, providing unbiased estimates for large coefficients.

The rest of the paper is organized as follows. We first introduce the functional response model with time-varying coefficients for relating the TFs to the MTC gene expression data. We then present the SCAD procedure for fitting the models and for selecting the variables (i.e., the TFs).
We present simulation studies to evaluate the methods. We also present results from analysis of the yeast cell cycle data set of Spellman et al. (1998). Finally, we present a brief discussion of the results and methods.

**Functional Response Model with Time-varying Coefficients for MTC Gene Expression Data**

Let $Y_i(t)$ be the expression level of the $i$th gene at time $t$, for $i = 1, \cdots, n$. We assume the following regression model with functional response,

$$Y_i(t) = \mu(t) + \sum_{k=1}^{K} \beta_k(t)X_{ik} + \epsilon_{it}, \quad (1)$$

where $\mu(t)$ is the overall mean effect, $\beta_k(t)$ is the regulation effect associated with the $k$th transcriptional factor, $X_{ik}$ is the matching score of the binding probability of the $k$th transcriptional factor on the promoter region of the $i$th gene. Several different ways and data sources can be used to derive this probability. One approach is to derive the score using the position-specific weight matrix (PSWM) as in Das et al. (2006). In particular, for gene $i$, we can obtain the promoter DNA sequences from CSHL database (Xuan et al., 2005) (-700 and +300 nt from the TSS). For each candidate TF $k$, let $P_k$ be the positive specific weight matrix of length $L$, $b$ with element $p_{kl}(b)$ being the probability of observing the base $b$ at position $l$. Then each $L$-mer $l$ in the promoter sequence of the $i$th gene was assigned a score $S_{ikl}$ as:

$$S_{ikl} = [p_{k1}(b_{l1})p_{k2}(b_{l2}) \cdots p_{kL}(b_{lL})]^{1/L}. $$

This score always assumes a value between 0 and 1. We then define $X_{ik} = \max_l S_{ikl}$, which is the maximum of the matching scores over all the $L$-mer in the promoter region of the $i$th gene.

Alternatively, we can define the binding probability based on the chromatin immunoprecipitation (ChIP-chip) data. We present some details in the next section.

**Calculation of binding probabilities based on ChIP data**

The results produced by a typical ChIP binding experiment for TF $k$ is a set of measures $Z_{ik}$ for the enrichment of each gene $i$ for that TF $k$. These measures are then standardized, $U_{iK} =$
(Z_{ik} - ar{Z}_k)/s_{Z_k}$, to have a common mean and standard deviation. For each $U_{ik}$, a significance test is performed against a null hypothesis of no enrichment, giving a p-value $p_{ik}$ for each gene that is calculated using a standard normal distribution. However, as these p-values cannot be directly interpreted as the probability $X_{ik} = P(TF_k \text{ binds gene } i)$, we adopted the method proposed by Chen et al. (2006) to convert $p_{ik}$ into binding probabilities $X_{ik}$ using mixture modeling. For simplicity of notation, we drop the subscript $k$ in the following. We first convert the p-values $p_i$ to normal score $Z_i$ using the inverse-CDF for the standard normal distribution. The distribution of these enrichment measures $X_i$ should be a mixture of two different groups: a large group of unenriched genes that should be centered at $X = 0$ and a smaller group of genes that are truly enriched, with center $\mu > 0$. We can model each gene with a latent variable $I_i$ that indicates whether that gene is in the enriched group ($I_i = 1$) or unenriched group ($I_i = 0$). Then the binding probability for each gene is simply defined as $X_i = P(I_i = 1|\text{Data})$. An EM algorithm can then be applied to estimate these probabilities.

It should be noted that the mixture model used the theoretical standard normal null distribution instead of an empirical null distribution since the use of an unrestricted mixture model (with an empirically-fitted null distribution) led to unreasonable mixtures for several transcription factors. This procedure was repeated for each TF $k$ to generate our full set of binding probabilities $X_{ik}$. For the yeast data set we analyzed in later section, the correspondence between the number of genes we predicted as enriched based on p-values ($p_i < 0.005$) and binding probabilities ($X_i > 0.5$) is very good, with a correlation of 0.97 between the number of genes predicted across our 113 transcription factors. However, we noticed that our conversion procedure tended to be overly-conservative for genes with very low p-values. In other words, genes with $p_{ik} < 0.001$ had estimated binding probabilities that smaller than expected, possibly due to our assumption of a standard normal null distribution. For these highly-significant genes, the binding probabilities were increased to $X_{ik} = 0.95$ to reflect our extra confidence that these genes were truly enriched in the ChIP binding experiment for TF $k$. 

http://biostats.bepress.com/upennbiostat/art16
Methods of Variable Selection for Varying Coefficient Models

We present a penalized estimation procedure for Model (1) using SCAD by representing the varying coefficient $\beta_k(t)$ using regression splines. In particular, we propose to use B-splines, which have been shown to provide quite reasonable fits to MTC gene expression data (Luan and Li, 2003; Hong and Li, 2006; Storey et al., 2005).

Estimation using B-splines

We consider estimation of nonparametric function in Model (1) using the regression spline method by approximating $\beta_k(t)$ by using the natural cubic B-spline basis,

$$\beta_k(t) = \sum_{l=1}^{L+4} \beta_{kl} B_l(t) \quad (2)$$

where $B_l(t)$ is the natural cubic B-spline basis function, for $l = 1, \cdots, L+4$, where $L$ is the number of interior knots. Replacing $\beta_k(t)$ by its B-spline approximation in equation (2), Model (1) can be approximated as

$$Y_i(t) = \mu + K \sum_{k=1}^{L+4} \left( \sum_{l=1}^{L+4} \beta_{kl} B_l(t) X_{ik} \right) + \epsilon_{it}, \quad (3)$$

where we have $K$ group of parameters, with $\beta_k^* = \{\beta_{k1}, \cdots, \beta_{kL+4}\}$, and we want to select the groups with non-zero coefficients. This is the grouped variable selection problem considered in Yuan and Lin (2006).

A group SCAD penalization procedure

We propose a general group SCAD (gSCAD) procedure for selecting the groups of variables in a linear regression setting. Selecting important variables in Model (1) corresponds to the selection of groups of basis functions in Model (3). Yuan and Lin (2006) proposed several procedures for such group variable selection, including group LARS and group LASSO. Instead of using the $L_1$ penalty for group selection as in Yuan and Lin (2006), we propose to use the SCAD penalty of Fan and Li (2001). Specifically, to select non-zero $\beta_k(t)$, we can minimize the following penalized
loss function
\[
l(\beta) = \sum_{i=1}^{n} \sum_{j=1}^{T} [y_{ij} - \mu(t_j) - \sum_{k=1}^{K} \sum_{l=1}^{L+4} \beta_{kl} S_l(t) X_{ik}]^2 + nT \sum_{k=1}^{K} p_\lambda(\|\beta_k^*\|_2),
\]

where \( p_\lambda(.) \) is the SCAD penalty with \( \lambda \) as a tuning parameter, which is defined as
\[
p_\lambda(|w|) = \begin{cases} 
\lambda |w| & \text{if } |w| \leq \lambda, \\
\frac{|w|^2 - 2a\lambda |w| + a^2\lambda^2}{2(a-1)} & \text{if } \lambda < |w| < a\lambda, \\
\frac{(a+1)\lambda^2}{2} & \text{if } |w| > a\lambda
\end{cases}
\]

and \( \|\beta_k\|_2 = \sqrt{\sum_{l=1}^{L+4} \beta_{kl}^2} \). The penalty function (5) is a quadratic spline function with two knots at \( \lambda \) and \( a\lambda \), where \( a \) is another tuning parameter. Fan and Li (2001) showed that the Bayes risks are not sensitive to the choice of \( a \) and suggested to use \( a = 3.7 \), which was also used in this paper.

**Algorithm and selection of tuning parameters**

Because of non-differentiability of the penalized loss \( l(\beta) \) in equation (4), the commonly used gradient method is not applicable. Instead we develop an iterative algorithm based on local quadratic approximation of the non-convex penalty \( p_\lambda(\|\beta_k\|_2) \) as in Fan and Li (2001). More specifically, in a neighborhood of a given non-zero \( \beta_0 \in \mathbb{R} \), we can approximate the SCAD penalty as the following,
\[
p_\lambda(\|\beta\|) \approx p_\lambda(\|\beta_0\|) + 1/2\{p'_\lambda(\|\beta_0\|)/\|\beta_0\|\}\{\beta^2 - \beta_0^2\}.
\]

In our algorithm, a similar quadratic approximation is used by substituting \( \beta \) with \( \|\beta_k\|_2, k = 1, \ldots, K \). Given an initial value of \( \beta_0^0 \) with \( \|\beta_0^0\|_2 > 0 \), \( p_\lambda(\|\beta_k\|_2) \) can be approximated by a quadratic form
\[
p_\lambda(\|\beta_k^0\|_2) + 1/2\{p'_\lambda(\|\beta_k^0\|_2)/\|\beta_k^0\|_2\}\{\beta_k^0, \beta_k - (\beta_k^0)^t \beta_k^0\}.
\]

Using this approximation, the equation (4) becomes
\[
l(\beta) = (Y - C\mu - \tilde{X}\beta)^t(Y - C\mu - \tilde{X}\beta) + \frac{1}{2}nT\beta^t\Sigma\beta,
\]

where \( Y = (y_{i1}, \ldots, y_{iT}, \ldots, y_{1n}, \ldots, y_{nT})^t, \mu = (\mu(t_1), \ldots, \mu(t_T)), C = I_n \otimes I_T, \beta = (\beta_{11}, \ldots, \beta_{1(L+4)}, \ldots, \beta_{K1}, \ldots, \beta_{K(L+4)}), \tilde{X} = X \otimes B \) with \( B_{lj} = B_l(t_j), l = 1, \ldots, L + 4, j = 1, \ldots, T, \) and
\[
\Sigma = \text{diag}\{p'_\lambda(\|\beta_1^0\|_2)/\|\beta_1^0\|_2, \ldots, p'_\lambda(\|\beta_K^0\|_2)/\|\beta_K^0\|_2\} \otimes I_{(L+4)}.
\]
This is a quadratic form and can be solved by

\[
(\tilde{X}^t\tilde{X} + \frac{1}{2}nT\Sigma)\beta = \tilde{X}^t(Y - C\mu),
\]

\[
\mu = C^t(Y - \tilde{X}\beta).
\]  

(6)

We outline the algorithm as follows:

**Step 1:** Initialize \((\mu^{(1)}, \beta^{(1)})\).

**Step 2:** Set \(\beta^0 = \beta^{(k)}\), and solve \((\mu^{(k+1)}, \beta^{(k+1)})\) by (2) and (3).

**Step 3:** Iterate Steps 2 until convergence of \(\beta\).

In the initialization step, we obtain an initial estimation of \((\mu, \beta)\) using a ridge regression, which substitutes \(p_\lambda(\|\beta_k\|_2)\) in (4) with a quadratic function \(\|\beta_k\|_2^2\). At any iteration of step 2, if some \(\|\beta_k\|_2\) is smaller than a cutoff value \(\epsilon_1 > 0\), we set \(\hat{\beta}_{kl} = 0\) for all \(l = 1, \ldots, L + 4\) and treat \(X_{ik}\) as irrelevant. If any matrix is singular when solving equation (6), a small perturbation \(\epsilon_2\) is added to the diagonal entry of the matrix. In our algorithm both \(\epsilon_1\) and \(\epsilon_2\) are set to \(10^{-3}\). Note that adding a small perturbation \(\epsilon_2\) is equivalent to adding another \(L_2\) penalty to the penalized loss function (4), which also facilitates the selection of highly-correlated features (Zou and Hastie, 2005).

There are two tuning parameters that we need to choose in order to implement the proposed procedure: the number of knots \(L\) in the B-spline basis expansion (see equation 2) and the tuning parameter \(\lambda\) in the SCAD penalty function. These two parameters can be selected simultaneously using the generalized cross-validation (GCV). In practice, since the number of time points in typical MTC experiments is usually small, we choose the a small number of basis functions in our analysis. Key to the performance of gSCAD is selection of the tuning parameter \(\lambda\). When \(\lambda\) is too large, it leads to biased estimates of the coefficients, whereas a too small \(\lambda\) often fails to yield a sufficiently sparse solution. It is well known that, for all linear methods that have the estimated response \(\hat{y} = My\), the GCV error can be computed by

\[
GCV(\lambda) = \frac{1}{n} \frac{\|y - \hat{y}\|_2^2}{(1 - tr[M]/n)^2}.
\]

Note that in our algorithm, when \(\beta^k\) converges, the estimated \(\hat{\beta} = (\tilde{X}^t\tilde{X} + 1/2nT\Sigma(\hat{\beta}))^{-1}\tilde{X}^t\), and thus \(\hat{y} = \hat{X}\hat{\beta} = M(\lambda)y\) with \(M(\lambda) = \tilde{X}(\tilde{X}^t\tilde{X} + 1/2nT\Sigma(\hat{\beta}))^{-1}\tilde{X}^t\). Therefore, an optimal \(\lambda\) can be obtained by minimizing the following estimated GCV error

\[
GCV(\lambda) = \frac{1}{n} \frac{\|y - M(\lambda)y\|_2^2}{(1 - tr[M(\lambda)]/n)^2}.
\]
Simulations

We conducted simulation studies to evaluate the proposed gSCAD procedure in selecting relevant variables and in estimating the regression coefficients. Specifically, we simulated MTC gene expression data for 500 genes over 11 time points at 0, 0.1, 0.2, \ldots, 0.9 and 1.0 based on Model (3), where $\beta_k(t)$ was generated using B-splines with 1 interior knot, which corresponds to five basis functions. We assume that there are 10 TFs that affect the MTC expression levels over time. The true time-varying coefficients of these 10 TFs are shown as solid lines in Figure 1. We also assume that the 500 genes can be divided into 25 regulatory modules, each including 20 genes that have similar promoter motif matching scores. Finally, the noises in Model (3) are generated from $N(0, \sigma^2)$, where $\sigma^2 = 1$ or 3 for low and high noise levels.

When the noise variance is 1, the gSCAD procedure identified 11 TFs, including all 10 true TFs. The dashed lines of Figure 1 show that estimated time-varying coefficients for four of the 10 TFs when the noise variance $\sigma^2 = 1$, indicating that the gSCAD procedure estimates the parameters very well (plots for other 6 TFs are given in the Supplemental Materials). Similarly, the dotted lines in Figure 1 show the estimated $\beta_k(t)$ when the noise variance is large ($\sigma^2 = 3$), also indicating good estimates of the time-varying coefficients. When the noise variance is increased to $\sigma^2 = 3$, the gSCAD procedure identifies four TFs, including the 1st, 4th, 7th, and the 9th true TFs; all have relatively larger effects than the other six true TFs, i.e. the ranges of the corresponding true functions are relatively large.

As a comparison, Figure 1 also shows the results based on simple linear regression analysis for each time point. When $\sigma^2 = 1$, the estimates of the regression coefficients can roughly capture the trend of the true functions. However, the estimates based on the simple linear regression models are more biased than those obtained from the gSCAD. When the noise variance is large ($\sigma^2=3$), the trends based on estimates of the coefficients from simple linear regression can be quite misleading. In addition, after adjusting for multiple testing, many of these coefficient estimates are not significantly different from zero using simple linear regression analysis, which resulted in missing many of the important transcriptional factors.
Table 1: Fifty-two additional TFs identified by gSCAD procedure. These include 34 that belong to the cooperative pairs of the TFs identified by Banerjee and Zhang (2003).

<table>
<thead>
<tr>
<th>ARG81</th>
<th>ARO80</th>
<th>ASH1</th>
<th>CIN5</th>
<th>CRZ1</th>
<th>CUP9</th>
<th>DAL81</th>
<th>DOT6</th>
<th>FHL1</th>
<th>FZF1</th>
</tr>
</thead>
<tbody>
<tr>
<td>GAT1</td>
<td>GAT3</td>
<td>GRF10.Ph02</td>
<td>GTS1</td>
<td>HAL9</td>
<td>HAP2</td>
<td>HAP3</td>
<td>HAP4</td>
<td>HAP5</td>
<td>HIR2</td>
</tr>
<tr>
<td>HMS1</td>
<td>HSF1</td>
<td>IME4</td>
<td>INO2</td>
<td>MAC1</td>
<td>MAL13</td>
<td>MATa1</td>
<td>MET4</td>
<td>MIG1</td>
<td>MOT3</td>
</tr>
<tr>
<td>MSN4</td>
<td>MTH1</td>
<td>NRG1</td>
<td>PHD1</td>
<td>PUT3</td>
<td>RFX1</td>
<td>RGM1</td>
<td>RLM1</td>
<td>ROX1</td>
<td>RTG1</td>
</tr>
<tr>
<td>RTG3</td>
<td>SFP1</td>
<td>SIG1</td>
<td>SIP4</td>
<td>SMP1</td>
<td>SOK2</td>
<td>SRD1</td>
<td>STP1</td>
<td>STP2</td>
<td>YAP5</td>
</tr>
<tr>
<td>YAP6</td>
<td>YJL206C</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

Application to Yeast Cell Cycle Data Set

The cell cycle is one of life’s most important processes, and the identification of cell cycle regulated genes has greatly facilitated the understanding of this important process. Spellman et al. (1998) monitored genome-wide mRNA levels for 6178 yeast ORFs simultaneously using several different methods of synchronization including an $\alpha$-factor-mediated $G_1$ arrest, which covers approximately two cell-cycle periods with measurements at 7-min intervals for 119 mins with a total of 18 time points (http://genome-www.stanford.edu/cellcycle/data/rawdata/). Using data based on different synchronization experiments, Spellman et al. (1998) identified a total of about 800 cell cycle regulated genes, some showing periodic expression patterns only in a specific experiment. Using a model-based approach, Luan and Li (2003) identified 297 cell-cycle regulated genes based on the $\alpha$-factor synchronization experiments. We applied the mixture model approach described in previous section using the ChIP data of Lee et al. (2002) to derive the binding probabilities $X_{ik}$ for these 297 cell-cycle regulated genes for a total of 96 transcriptional factors with at least one nonzero binding probability in the 297 genes.

We applied the gSCAD procedure with additional $L_2$ penalty in order to identify the TFs that affect the expression changes over time for these 297 cell cycle regulated genes in the $\alpha$-factor synchronization experiment. The gSCAD procedure identified a total of 71 TFs that are related to yeast cell cycle processes, including 19 of the 21 known and experimentally verified cell-cycle related TFs. The estimated transcriptional effects of these 21 TFs are shown in Figure 2, except for the two TFs that were not selected by the gSCAD procedure and the TF LEU3, the other 18
TFs all showed certain periodic effects over time, indicating that the effects of these TFs on gene expression levels are time-dependent. Overall, the model can explain 43% of the total variations of the gene expression levels.

The 52 additional TFs (see Table 1) that were selected by the gSCAD procedure almost all showed estimated periodic transcriptional effects. Figure 3 showed the estimated transcriptional effects for eight of these TFs (CIN5, PHD1, NDD1, STP1, YAP6, NRG1, HSP1 and MBP1), all showing periodic transcriptional effects (plots for other 10 randomly selected TFs can be found in the Supplemental Materials). The identified TFs include many pairs of cooperative or synergistic pairs of TFs involved in the yeast cell cycle process reported in the literature (Banerjee and Zhang, 2003; Tsai et al., 2005). Of these 52 TFs, 34 of them belong to the cooperative pairs of the TFs identified by Banerjee and Zhang (2003). The results are not surprising, since by adding a $L_2$ penalty term to the SCAD penalized loss function, our procedure can effectively identify the transcriptional factors that bind to similar genes or the TFs that have similar binding scores.

To assess false identifications of the TFs that are related to a dynamic biological procedure, we randomly permuted the gene expression values across genes and time points and applied the gSCAD procedure again to the permuted data sets. We repeated this procedure 50 times. Among the 50 runs, 5 runs selected 4 TFs, 1 run selected 3 TFs, 16 runs selected 2 TFs and the rest of the 28 runs did not select any of the TFs, indicating that our procedure indeed selects the relevant TFs with few false positives.

Finally, to compare the gSCAD procedure with simple linear regression, we performed simple linear regression with motif probability as the predictor and the gene expression at each time point as the response. After Bonferroni adjustment for multiple testing, we found that only 7 out of the 21 known cell cycle related TFs that showed statistically significant association with the gene expression levels.

**Conclusions and Discussion**

Motivated by identifying transcriptional factors that can explain (partially) the observed variation of MTC gene expression over time during a given biological process, we introduce a group SCAD penalized estimation procedure for selecting variables with time-varying coefficients in the
context of functional response models. Simulation studies indicated that this procedure is very effective in selecting the relevant groups of variables and in estimating the regression coefficients. Results from application to the yeast cell cycle data set indicate that the procedure can be effective in selecting the transcriptional factors that potentially play important roles in regulation of gene expressions during the cell cycle process.

In this paper, we used B-spline basis functions to approximate the varying coefficients associated with each transcriptional factor. B-spline basis functions provide flexible models for MTC gene expression data and have been applied for clustering MTC gene expression data (Luan and Li, 2003; Storey et al., 2004) and for identifying temporally regulated genes (Hong and Li, 2006). Our application to real data sets in this paper further demonstrated its utility in modeling the MTC gene expression data. However, it should be noted that other basis functions can also be used to approximate the coefficient functions \( \beta_k(t) \). For example, one can use linear spline with truncated lines as the basis for regression. Such a linear spline was used in MARS (Friedman, 2001) and in Das et al. (2006) for modeling regulatory subnetworks. The proposed gSCAD can equally work for such linear spline approximation.

The proposed methods can be extended in several ways. First, in Model (1), we assume an additive model for the effects of the transcriptional factors on the gene expression levels over time. However, genetic regulation often involves interacting cis-control motifs. One way to incorporate such interactions is to extend the proposed model (1) to include interaction effects between two transcriptional factors as

\[
Y_i(t) = \mu(t) + \sum_{k=1}^{K} \beta_k(t)X_{ik} + \sum_{k=1}^{K} \sum_{k' \neq k} \beta_{kk'}(t)X_{ik}X_{ik'} + \epsilon_{it},
\]

where \( \beta_{kk'} \) measures the interaction effects between two transcriptional factors \( k \) and \( k' \). The gSCAD procedure proposed in this paper should be applicable to such models also. Second, although the models and the procedure considered in this paper are motivated by analysis of MTC gene expression data, the proposed gSCAD procedure will be easily extended to other regression models such as the generalized linear models and Cox models with varying coefficients. These are the topics that deserve further investigation.

In summary, we have proposed a penalized estimation procedure using SCAD for selection of grouped variable in a linear regression model setting. We particularly considered the application of such a group SCAD procedure to selection of time-varying coefficients in high-dimensional
functional response regression model settings. The procedure is useful for identifying the transcriptional factors that are related to microarray time course gene expression data measured during a given biological process. The transcriptional factors identified can provide useful information about the transcriptional networks.

Acknowledgments

This research was supported by NIH grant ES009911 and a grant from the Pennsylvania Department of Health. We thank Mr. Edmund Weisberg, MS at Penn CCEB for editorial assistance.

References


Figure 1: True (solid lines) and estimated (dashed and dotted lines) time-dependent transcriptional effects for four transcriptional factors, where the dashed lines (dotted lines) correspond to noise variance of 1 (3).
Figure 2: Estimated time-dependent transcriptional effects for 21 known yeast transcriptional factors related to cell cycle process using gSCAD. Note that CBF1 and GCN4 were not selected by gSCAD.
Figure 3: Estimated time-dependent transcriptional effects for eight out of 52 additional yeast transcriptional factors related to the cell cycle process identify gSCAD.