Manifold learning for virtual screening and drug-target binding affinity predictions

Duc Nguyen Department of Mathematics Michigan State University

In collaboration with Guo-Wei Wei







Given: Blue and red data points **Task**: Predict label of ?



○ : Unlabeled data



Use unlabeled data to construct the manifold representation



Use unlabeled data to construct the manifold representation

Riemannian Manifolds

A *d*-dimensional manifold

$$\mathcal{M} = \bigcup_{\alpha} U_{\alpha}$$

is a mathematical object in which each local patch U_{α} resemble Euclidean space \mathbb{R}^d

$$\varphi_{\alpha} \colon U_{\alpha} \to \mathbb{R}^d$$



https://en.wikipedia.org/wiki/Manifold

Riemannian Manifolds

• Smooth manifold in a sense that if two patches U_{α} and U_{β} overlap then the transition function $\varphi_{\beta} \circ \varphi_{\alpha}^{-1} : \varphi(U_{\alpha} \cap U_{b}) \to \mathbb{R}^{d}$

is smooth

- Riemannian manifold \mathcal{M} is a smooth manifold equipped with a Riemannian metric
- The Riemannian manifold *M* inherits all the geometry feature from its local system in ℝ^d

Riemannian Manifolds

• Given $f: \mathcal{M} \to \mathbb{R}$, we can define gradient and Laplacian over \mathcal{M} as

Gradient:

$$\nabla f_{\mathcal{M}}(\mathbf{x}) = \nabla f(\mathbf{x}) = \left(\frac{\partial}{\partial x_1} f(\mathbf{x}), \dots, \frac{\partial}{\partial x_d} f(\mathbf{x})\right)$$

Laplacian:

$$\Delta f_{\mathcal{M}}(\mathbf{x}) = \Delta f(\mathbf{x}) = -\frac{\partial^2}{\partial x_1^2} f(\mathbf{x}) - \dots - \frac{\partial^2}{\partial x_d^2} f(\mathbf{x}) - \dots - \frac{$$

Semi-supervised Learning

- Problem setting
 - Labeled data: $(\mathbf{x}_1, y_1), \dots, (\mathbf{x}_l, y_l)$
 - Unlabeled data: $\mathbf{x}_{l+1}, \dots, \mathbf{x}_{l+u}$
 - $\mathbf{x_i} \in X \subseteq \mathbb{R}^d$, $y_j \in Y \subseteq \mathbb{R}$
 - Estimate a predictor $f: X \to \mathbb{R}$
- Smoothness assumption
 - Probabilistic version: P is a probability distribution on X × Y, then conditional distributions P(y|x) are smooth with respect to the marginal P(x)

Semi-supervised Learning

- Smoothness assumption
 - Manifold version
 - $\nabla_{\mathcal{M}} f(x)$ measures local smoothness for f
 - The global measure of the smoothness for f is

$$\|f\|_{I}^{2} = \int_{\mathcal{M}} \|\nabla_{\mathcal{M}} f(x)\|^{2} \mathrm{d}P(x)$$

- Laplace-Beltrami operator \mathcal{L} on the manifold $\mathcal{L}f = -div\nabla_{\mathcal{M}}f(x)$
- $||f||_I^2 = \int_{\mathcal{M}} ||\nabla_{\mathcal{M}} f(x)||^2 dP(x) = \int_{\mathcal{M}} f \mathcal{L} f dP(x)$

Manifold Regularization



- associated with a kernel K (polynomial, radial basis functions, etc.).
- Common choice for the loss function V
 - Squared loss $V = (y f(\mathbf{x}))^2$
 - Hinge loss $V = \max[0, 1 yf(\mathbf{x})]$

(Belkin et. al., JMLR 06)

Manifold Regularization

$f^* = \underset{f \in \mathcal{H}}{\operatorname{argmin}} \frac{1}{l} \sum_{i=1}^{l} V(\mathbf{x}_i, y_i, f) + \gamma_A ||f||_K^2 + \gamma_I ||f||_I^2$

The classical Representer Theorem gives

$$f^*(\mathbf{x}) = \sum_{i=1}^l \alpha_i K(\mathbf{x}_i, \mathbf{x}) + \int_{\mathcal{M}} \alpha(\mathbf{z}) K(\mathbf{z}, \mathbf{x}) \, \mathrm{d}P(\mathbf{z})$$

(Belkin et. al., JMLR 06)

Empirical Representation of Manifold

The intrinsic geometry term

$$\|f\|_{I}^{2} = \int_{\mathcal{M}} f \mathcal{L} f dP(x)$$

cannot directly evaluated since the marginal distribution P(x) and locally embedded manifold \mathcal{M} in \mathbb{R}^d are unknown

Empirical Representation of Manifold

We discretize

Manifold $\mathcal{M} \leftrightarrow \text{Graph } \mathcal{G}(V, E), V = \{\mathbf{x}_i\}_{i=1}^{l+u}, E = \{e_{ij}\}$

Laplace-Beltrami operator $\mathcal{L} \leftrightarrow$ Laplacian operator L

$$L = D - W$$

W: adjacency matrix, $D = \text{diag}\{D_{ii} = \sum_{j} W_{ij}\}$ $\|f\|_{l}^{2} \approx \frac{1}{(u+l)^{2}} \mathbf{f}^{T} L^{p} \mathbf{f}$ $\mathbf{f} = [f(\mathbf{x}_{1}), \dots, f(\mathbf{x}_{l+u})]^{T}$

Manifold Regularization (Empirical version)

$$f^* = \underset{f \in \mathcal{H}}{\operatorname{argmin}} \frac{1}{l} \sum_{i=1}^{r} V(\mathbf{x}_i, y_i, f) + \gamma_A ||f||_K^2 + \gamma_I \frac{1}{(u+l)^2} \mathbf{f}^T L^p \mathbf{f}$$

• \mathcal{H} is a Reproducing Kernel Hilbert Space (RKHS) associated with a kernel K.

The classical Representer Theorem gives

$$f^*(\mathbf{x}) = \sum_{i=1}^{l+u} \alpha_i K(\mathbf{x}_i, \mathbf{x})$$

(Belkin et. al., JMLR 06)

Data-dependent Kernel Learning

$$f^* = \underset{f \in \widetilde{\mathcal{H}}}{\operatorname{argmin}} \frac{1}{l} \sum_{i=1}^{l} V(\mathbf{x}_i, y_i, f) + \gamma_A ||f||_{\widetilde{K}}^2$$

The minimizer admits

$$f^*(\mathbf{x}) = \sum_{i=1}^{l} \alpha_i \widetilde{K}(\mathbf{x}_i, \mathbf{x})$$

• Warped kernel \widetilde{K} defined by

$$\widetilde{K}(\mathbf{x},\mathbf{z}) = K(\mathbf{x},\mathbf{z}) - K_{\mathbf{X}}^{T}(\mathbf{I} + \mathbf{M}\mathbf{K})^{-1}\mathbf{M}\mathbf{K}_{\mathbf{Z}}$$
$$\mathbf{K}_{\mathbf{X}} = [K(\mathbf{x},\mathbf{x}_{1}), \dots, K(\mathbf{x},\mathbf{x}_{l+u})]^{T}, \mathbf{K}_{ij} = K(\mathbf{x}_{i},\mathbf{x}_{j})$$

M is a symmetric positive semi-definite matrix

(Sindhwani et. al., ICML 05)

Multiscale Manifold Learning

Manifold $\mathcal{M} \leftrightarrow$ Multiscale Graph $\mathcal{G}(V, E^{\alpha}), \alpha = 1, ..., n$

Multiscale graph Laplacian

$$\boldsymbol{L} = \sum_{\alpha=0}^{n} c_{\alpha} \boldsymbol{L}_{\alpha}^{p_{\alpha}}$$

where $L_{\alpha} = D_{\alpha} - W_{\alpha}$, W_{α} is an adjacent edge matrix with

$$[\boldsymbol{W}_{\alpha}]_{ij} = \frac{1}{\sqrt{\sigma_{\alpha}}} \psi_{\alpha} \left(\frac{||\mathbf{x}_{i} - \mathbf{x}_{j}||}{\sigma_{\alpha}} \right) e^{-\frac{||\mathbf{X}_{i} - \mathbf{X}_{j}||^{2}}{2\sigma_{\alpha}^{2}}}$$

 ψ_{α} is an α^{th} order normalized Hermitte polynomial, and $[\mathbf{D}_{\alpha}]_{ii} = \sum_{j} [\mathbf{W}_{\alpha}]_{ij}$

(Nguyen, Wei, 2018)

USPS Handwriting Data Set

(Chappele, Zien, AI & Stat. 2005; Sindhwani et. al., ICM 2005; Nguyen, Wei 2018)

Dataset $ ightarrow$ Algorithm \downarrow	Uspst
Graph-Trans	21.3
TSVM	26.5
Graph-density	16.9
<i>V</i>TSVM	17.6
LDS	15.8
LapSVM	12.7
LapRLS	12.7
M-LapSVM (1 ker)	13.89
M-LapRLS (1 ker)	13.89
M-LapSVM (2 kers)	9.43
M-LapRLS (2 kers)	9.43
M-LapSVM (2 kers)	9.52
M-LapRLS (2 kers)	9.52



(Image courtesy of Wang et. al., 2013)

Dataset	No. of Classes	Sample dim.	No. of data	No. of labeled data
Uspst	10	256	2007	50

Manifold-based Molecular Representation

- Use proxy of manifold, multiscale weighted color subgraph $G(V^d, E)$, to describe the molecular structure
- $V^{d} = \begin{cases} (\mathbf{r}_{i}, \alpha_{i}, \beta_{i}) | \mathbf{r}_{i} \in \mathbb{R}^{3}, \alpha_{i} \in \mathcal{C}, \beta_{i} \in \mathcal{S}, \\ \exists j \| r_{i} r_{j} \| < d, \beta_{i} + \beta_{j} = 1 \end{cases} \\ \mathcal{C} = \{ C, N, O, S, P, F, Cl, Br, I \} \\ \mathcal{S} = \{ 0, 1 \} \end{cases}$



Ordered colored edge set $\mathcal{P} = \{(\alpha, 0), (\alpha', 1)\}$

Edges describe potential pairwise atomic interactions

$$E_{\mathcal{P}} = \left\{ K(\mathbf{r}_i, \mathbf{r}_j) | \left((\alpha_i, \beta_i), (\alpha_j, \beta_j) \right) \in \mathcal{P} \right\}$$

DUD: Classification of ligands and decoys 128,374 protein-ligand/decoy pairs

Method	AUC	Ref.
M-VS	0.81	Nguyen, Wei 2018
ICM	0.79	Neves et. al., J Comput Aided Mol Des 2012
Glide SP	0.77	Cross JB et. al., J Chem Inf Model. 2009
Surflex	0.72	Cross JB et. al., J Chem Inf Model. 2009
Rosetta Ligand	0.65	Armstrong et. al., J Comput Aided Mol Des 2010
AutoDock Vina	0.64	Armstrong et. Al., J Comput Aided Mol Des 2010
FlexX	0.61	Cross JB et. al., J Chem Inf Model. 2009



Drug Design and Discovery Resource (D3R) Grand Challenge 2

Given: Farnesoid X receptor (FXR) and 102 ligands

Challenges: Dock 102 ligands, predict poses, compute binding free energies and affinity ranking

Results: 1st place in Free energy ranking in Free energy Set 1 (stage2)



Drug Design and Discovery Resource (D3R) Grand Challenge 3

Given: 6 protein targets: Cathepsin S (CatS), Vascular endothelial growth factor receptor 2 (VEGFR2), Janus Kinase 2 (JAK2), p38-α, Angiopoietin-1 receptor (TIE2), ABL1 **Challenges:** docking, binding free energy predictions, affinity ranking

Results: Our predictions were ranked 1st in 10 out of 26 predictive tasks

Drug Design and Discovery Resource (D3R) Grand Challenge 3



Thank you!