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

 \blacksquare A d-dimensional manifold

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

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

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

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

Riemannian Manifolds

E 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

- **Example 1** Riemannian manifold M is a smooth manifold equipped with a Riemannian metric
- **The Riemannian manifold M inherits all the geometry** feature from its local system in \mathbb{R}^d

Riemannian Manifolds

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

Gradient:

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

Laplacian:

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

Semi-supervised Learning

- Problem setting
	- Labeled data: $(\mathbf{x}_1, y_1), ..., (\mathbf{x}_l, y_l)$
	- Unlabeled data: X_{l+1} , ..., 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 $X \times Y$, then conditional distributions $P(y|\mathbf{x})$ 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

$$
||f||_I^2 = \int_{\mathcal{M}} ||\nabla_{\mathcal{M}} f(x)||^2 dP(x)
$$

- 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.).
- \blacksquare 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

$f^* = \text{argmin}$ ∈ℋ 1 $\mathcal{I}_{\mathcal{I}}$ \sum $i=1$ \boldsymbol{l} $V(\mathbf{x}_i, y_i, f) + \gamma_A ||f||_K^2 + \gamma_I ||f||_I^2$

The classical Representer Theorem gives

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

(Belkin et. al., JMLR 06)

Empirical Representation of Manifold

■ The intrinsic geometry term

$$
||f||_I^2 = \int\limits_{\mathcal{M}} f \mathcal{L} f \mathrm{d}P(x)
$$

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

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

$$
L=D-W
$$

 $f\|_I^2 \approx$ 1 $\frac{1}{(u+l)^2} f^T L^p f$ $f=[f(\mathbf{x}_1),...,f(\mathbf{x}_{l+u})]^T$ **W**: adjacency matrix, $\boldsymbol{D} = \text{diag}\{\boldsymbol{D}_{ii} = \sum_{i=1}^{n}$ j ${W}_{ij}$

Manifold Regularization (Empirical version)

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

■ 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

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

• 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

$$
\widetilde{K}(\mathbf{x}, \mathbf{z}) = K(\mathbf{x}, \mathbf{z}) - K_{\mathbf{X}}^{T} (I + MK)^{-1} MK_{\mathbf{Z}}
$$

$$
K_{\mathbf{X}} = [K(\mathbf{x}, \mathbf{x}_1), \dots, K(\mathbf{x}, \mathbf{x}_{l+u})]^T, \mathbf{K}_{ij} = K(\mathbf{x}_i, \mathbf{x}_j)
$$

 M is a symmetric positive semi-definite matrix

(Sindhwani et. al., ICML 05)

Multiscale Manifold Learning

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

Multiscale graph Laplacian

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

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

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

 ψ_α is an α^{th} order normalized Hermitte polynomial, and $[\boldsymbol{D}_{\alpha}]_{ii} = \sum_i [\boldsymbol{W}_{\alpha}]_{ii}$

(Nguyen, Wei, 2018)

USPS Handwriting Data Set

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

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

Manifold-based Molecular Representation

- Use proxy of manifold, multiscale weighted color subgraph $\mathcal{G}(V^d, E)$, to describe the molecular structure
- $V^d =$ $\mathbf{r}_i, \alpha_i, \beta_i) | \mathbf{r}_i \in \mathbb{R}^3, \alpha_i \in \mathcal{C}, \beta_i \in \mathcal{S},$ ∃ $j \| r_i - r_j \| < d$, $\beta_i + \beta_j = 1$ $C = \{C, N, O, S, P, F, Cl, Br, I\}$ $S = \{0,1\}$

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

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 **1 st in 10 out of 26**

predictive tasks

Drug Design and Discovery Resource (D3R) Grand Challenge 3

Thank you!