Bicluster Detection by Hyperplane Projection and Evolutionary Optimization

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Abstract: Biclustering is a powerful unsupervised learning technique that has different applications in many fields especially in gene expression analysis. This technique tries to group rows and columns in a dataset simultaneously, which is an NP-hard problem. In this paper, a multi-objective evolutionary algorithm is proposed with a heuristic search to solve the biclustering problem. To do so, rows are projected into the column space. Projection decreases the computational cost of geometric biclustering. The heuristic search is done by sample Pearson correlation coefficient over the rows and columns of a dataset to prune unwanted rows and columns. The experimental results on both synthetic and real datasets show the effectiveness of our proposed method.

1 INTRODUCTION

Finding relation among the elements of a dataset can lead to valuable information (Liew, 2016). One way to find patterns in a dataset is by clustering techniques. Clustering is an unsupervised technique that groups data into meaningful categories such that the data in each category are similar to each other and dis-similar to the data of other categories. In clustering, in order to find the similarity of patterns the entire set of attributes (i.e. features) is used. However, in most of the situations patterns only exhibit similar behaviour under a subset of attributes. This kind of methods is called biclustering. Biclustering is a powerful technique to group similar rows and columns of a dataset simultaneously. The difference between clustering and biclustering is visualised in Figure 1. The original dataset with 200 rows and 100 columns is shown in Figure 1 (a) with two biclusters. Figure 1 (b, c) are the clusters by a clustering technique and Figure 1 (d, e) are the detected biclusters by a biclustering technique. Figure 1 (b, d), and Figure 1 (c, e) refer to a same set of samples with different subset of features (Figure 1 (b, c) include all features in the dataset). As it is clear, information that is more valuable can be obtained from biclustering technique (Figure 1 (d, e)). Biclustering has found many applications in different fields e.g. disease detection (Maulik et al., 2013); social networks clustering (Shafiq et al., 2013) and gene expression analysis (Ben-Dor et al., 2003; Cheng and Church, 2000; Divina and Aguilar, 2006; Gan et al., 2005; Gan et al., 2008; Ihmels et al., 2004; Golchin and Liew, 2017; Cheng et al. 2008).

Figure 1: The difference between a clustering method (b and c) and a biclustering method (d and e). The x-axis is the feature indices and the y-axis is the expression values; the original dataset with 200 rows and 100 columns is shown in (a) with two biclusters.
One way to detect biclusters with linear coherent structure in datasets is via geometric biclustering. In geometric biclustering, each bicluster is described with a linear equation. In computer vision, an effective way to detect linear structures in an image is the Hough Transform (HT) (Hough, 1962). HT identifies lines in the dataset by a voting procedure, which is performed in Hough space. It maps the $x$-$y$ coordinates into $\rho$-$\theta$ parameter space where $\rho$ is the distance of the line to the origin and $\theta$ is the angle of the normal vector. HT parametrizes pattern space then projects all points into the parameter space, from which the local maxima in an accumulator space imply the line candidates. HT makes HT un-scalable for high dimensional data. In order to overcome the large memory and computational time, Zhao et al. (2008) proposed to apply HT in column-pair space. In order to combine the coherent sub-biclusters $B_1 = (r_1, c_1)$ and $B_2 = (r_2, c_2)$, they used the operation $B_1 \oplus B_2 = (r_1 \cup r_2, c_1 \cap c_2)$. Liu et al. (2014) and Wang et al. (2012) also used the same method to combine column pair sub-biclusters. Wang and Yan (2013) used a graph spectrum algorithm to combine sub-biclusters. All these efforts in using HT show the effectiveness of HT in detecting biclusters. However, the heuristic combination strategies may fail with regard to detect and combine sub-biclusters to generate bigger biclusters and may converge to local maxima.

In order to overcome the space usage and complexity of Hough transform, evolutionary algorithms and heuristic search are introduced to biclustering. In evolutionary algorithms, the merit functions are very important to obtain good results. However, the objectives that are applicable in biclustering are often in conflict with each other. Therefore, the single objective merit function is not very useful for this kind of problem. Instead, multi-objective evolutionary algorithms (Blazzej et al. 2017; Winterhalter et al. 2014) are desired.

In this paper, we propose a multi-objective strength Pareto front evolutionary algorithm based on SPEA2 (Zitzler et al., 2001) for biclustering. Our method uses a new heuristic search based on sample Pearson correlation coefficient. We present experimental results showing that our algorithm can detect biclusters with linear coherent patterns well compared to many state-of-the-arts.

## 2 METHODOLOGY

We consider a dataset as an $m \times n$ matrix of real numbers. Let $R = \{r_1, r_2, \ldots, r_m\}$ represents the rows in the dataset and $C = \{c_1, c_2, \ldots, c_n\}$ represents the columns in the dataset. A bicluster is a set of rows and columns with elements $e_{ij}$ that follow a certain pattern, where $i \in \{1 \ldots m\}$ and $j \in \{1 \ldots n\}$. For linear coherent patterns, we consider biclusters that satisfy a linear relationship given by $c_i = Ac_k + B$, where $c_i, c_k \in C, A$ is the coefficient matrix and $B$ is the constant vector. Linear relationship has been used extensively in pattern recognition and machine learning (Bishop, 2006) and linear coherent patterns cover many biclusters of interest in many applications (Gan et al., 2005, Gan et al., 2008, Liew, 2016).

The general steps of the proposed method are summarized in Pseudocode 1. Each step of the algorithm is explained in details in the remaining of this paper.

### Pseudocode 1: The proposed framework

<table>
<thead>
<tr>
<th>Step</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>1.</td>
<td>For maximum number of biclusters do</td>
</tr>
<tr>
<td>2.</td>
<td>Generate initial populations</td>
</tr>
<tr>
<td>3.</td>
<td>For maximum number of iterations do</td>
</tr>
<tr>
<td>4.</td>
<td>Apply heuristic search for each individual</td>
</tr>
<tr>
<td>5.</td>
<td>Calculate the fitness function for each individual</td>
</tr>
<tr>
<td>6.</td>
<td>Generate Pareto front</td>
</tr>
<tr>
<td>7.</td>
<td>Apply crossover and mutation</td>
</tr>
<tr>
<td>8.</td>
<td>Apply the k-means algorithm to the Pareto front</td>
</tr>
</tbody>
</table>

### 2.1 Population

In our method, we have two populations, i.e. a normal population and an archive population, hereinafter referred as population and archive, respectively.

We encode each bicluster as an individual with a fixed size $m + n$ bit string where one indicates that the corresponding row or column belongs to the bicluster and zero otherwise. Figure 2 illustrates an encoded bicluster. This bicluster is generated from a dataset with 8 rows and 6 columns. In this bicluster row indices $\{2, 3, 5, 8\}$ and column indices $\{1, 2, 6\}$ are selected.
Figure 2: The presentation of biclusters as an individual.

All the individuals are kept in the population and only the best non-dominated individuals are added to the archive. This helps to keep the best individuals of the next steps and make a good mating pool including the best non-dominated and dominated individuals.

The size of the archive is fixed, so if the number of non-dominated individuals is bigger than the size of the archive, only individuals with small fitness value and non-duplicated individuals from the previous archive and the present population are added to the archive. On the other hand, if the number of non-dominated individuals is smaller than the archive size, then dominated individuals with higher fitness value from the present population are added to the archive.

### 2.2 Heuristic Search

Due to the nature of the evolutionary algorithms, the probability of having unwanted rows and columns in a bicluster is high. A greedy heuristic search is designed to remove these uncorrelated columns and rows and to add correlated columns and rows to the bicluster. In order to find correlated rows and columns, sample Pearson correlation coefficient (SPCC) is used. SPCC measures the linear dependence between two variables and it is calculated as in Equation (1)

$$\tau(x_1, x_2) = \frac{\sum_{i=1}^{N^p} (x_{1i} - \bar{x}_1)(x_{2i} - \bar{x}_2)}{\sqrt{\sum(x_{1i} - \bar{x}_1)^2 \sum(x_{2i} - \bar{x}_2)^2}}$$  \hspace{1cm} (1)

The value of $\tau$ can be from -1 to 1 with -1 and 1 show highest correlation and 0 shows no correlation. The steps of the proposed heuristic search are summarized in Pseudocode 2.

**Pseudocode 2: Heuristic search**

```plaintext
For each individual:
// Rows deletion
1: For all rows in a bicluster do
2: Calculate $\tau$ between a random row $r_i$ in the bicluster and the remaining rows in the bicluster
3: If $\tau \leq \alpha_{cr}$ then count = count + 1
4: If count $\geq 2/3 * n_r$ then remove $r_i$ // Rows deletion
5: For all columns in the bicluster do
6: Calculate $\tau$ between a random column $c_j$ in the bicluster and the remaining columns in the bicluster
7: If $\tau \leq \alpha_{cc}$ then counter = counter + 1
8: If counter $\geq 2/3 * n_c$ then remove $c_j$ // Columns deletion
9: For a number of selected rows from the dataset excluding the bicluster do
10: Calculate $\tau$ between a random row $r_i$ from the selected rows and the rows in the bicluster
11: If $\tau \geq \alpha_{cr}$ then counter = counter + 1
12: If counter $\geq 2/3 * n_r$ then add $r_i$ to the bicluster // Columns addition
13: For a number of selected columns from the dataset excluding the bicluster do
14: Calculate $\tau$ between a random column $c_j$ from the selected columns and the columns in the bicluster
15: If $\tau \geq \alpha_{cc}$ then counter = counter + 1
16: If counter $\geq 2/3 * n_c$ then remove $c_j$
```

In this algorithm, $\alpha_{cr}$, $\alpha_{cc}$, $\alpha_{ca}$, and $\alpha_{ra}$ are the user-defined thresholds to control the rate of row deletion, column deletion, row addition, and column addition, respectively. These values are determined experimentally and are set to 0.98 in our experiments.

### 2.3 Fitness Function

Biclustering has been shown to be NP-Hard (Cheng and Church, 2000). In order to overcome this problem, EA based biclustering algorithms have been proposed. Divina and Ruiz (2006) used EA to find biclusters in gene expression data. In their method, they used three objectives plus a penalty value for their evolutionary search and they combined these objectives additively in a merit function. However, the objectives i.e. size, coherence, and row variance are in conflict with each other by nature. So, multi-objective evolutionary algorithms are introduced to overcome this problem (Maulik et al., 2009; Seridi et al., 2015; Golchin and Liew, 2017).

In this paper, a strength Pareto front multi-objective evolutionary algorithm is used. The conflicting objectives in our algorithm include the size of a bicluster ($S_b$) which we try to maximize and
the coherence of the bicluster ($e_r$) which we try to minimize. These two objectives are in conflict since maximizing the size would increase the incoherence of the bicluster.

### 2.3.1 Bicluster Size

In order to calculate the size of a bicluster, rows and columns are considered separately and they are added together by a weighted sum as in Equation (2)

$$S_b = w_r \times \frac{m_b}{m} + w_c \times \frac{n_b}{n}$$  \hspace{1cm} (2)

where $w_r$ and $w_c$ are weights that are assigned to rows and columns, respectively; $m$ and $n$ are the number of rows and columns in the dataset; $m_b$ and $n_b$ are the number of rows and columns in the bicluster, respectively.

### 2.3.2 The Coherence of Patterns

In order to calculate the coherence of patterns, each row in a data matrix is considered as a data point in a high dimensional space where each column defines a dimension and each element specifies a coordinate value in the high dimensional space. The linear pattern among the elements of the dataset makes a hyperplane in the high dimensional space. In order to find the hyperplane, the normal vector of the hyperplane is computed. To do so, singular value decomposition (SVD) is used. The SVD decomposition of a matrix includes left singular matrix $U \in \mathbb{R}^{m \times m}$, right singular matrix $V \in \mathbb{R}^{n \times n}$ and singular values $S \in \mathbb{R}^{n \times n}$ in a way that $\sigma \geq \sigma_2 \geq \ldots \geq \sigma_r \geq 0$, $r = \min (m, n)$. The SVD of matrix $\mathcal{M}$ is calculated as $MV = US$. According to Tomasi (2013) the $r^{th}$ row of the left singular matrix represents the normal vector of the hyperplane. The coherence of a bicluster is calculated as how close the rows in a bicluster are to the detected hyperplane. To find this value, the root mean square error (RMSE) are calculated by

$$e_r = \sqrt{\frac{\sum_{i=1}^{r_b} (n_i p_i)^2 + c}{\|n\|^2} / r_b}$$  \hspace{1cm} (3)

Here, $r_b$ is the number of rows in the bicluster, $n$ is the normal vector of the hyperplane, $c$ is the constant value of the hyperplane, $p_i$ represents each row in the bicluster, $\|\|$ denotes the norm value of a vector and $\langle \cdot, \cdot \rangle$ is the inner product of two vectors.

### 2.4 Pareto Front

In a single objective minimization problem, we try to find $\min\{f(x)\}$ where $f$ is a scalar fitness function, $x \in S$ and $S = \{x \in \mathbb{R}^n; g(x) \geq 0\}$ (objective space). The multi-objective optimization problem is denoted as $\min\{f_1(x), \ldots, f_n(x)\}$, $x \in S$ and $n > 1$. In multi-objective optimization, there is no unique solution. Rather, there exists a set of solutions that constitute the Pareto front solutions (Deb, 2014). The Pareto front is defined by $x^* \in S$, if $f_i(x^*) \leq f_i(x)$ for all $i \in \{1, \ldots, n\}$ ($n$ is the number of objectives) and at least one $f_i(x^*) < f_i(x)$. In this case, $x^* \in S$ dominates $x \in S$ ($x^* < x$). $x^*$ is called a non-dominated individual and $x$ is called a dominated individual. These definitions are illustrated in Figure 3.

Figure 3: The objective space with two objectives $f_1$ and $f_2$: hollow dots represent non-dominated individuals and filled dots represent dominated individuals; Pareto front is clustered using the k-means algorithm to detect the final individual.

In order to constitute the Pareto front in the proposed method, several values are calculated for each individual.

#### Pseudocode 3: The Pareto front constitution

1: For each individual $x$ in the population $p$ and the archive a do
2: $S(x) = |\{x^* \mid x^* \in aUP \land x > x^*\}|$
3: $R(x) = \Sigma \sum_{x^* \in aUP \land x^* > x} S(x^*)$
4: $D(x) = 1 / (d_{xx} + 2)$
5: $F(x) = R(x) + D(x)$

$S(x)$ is the strength value of each individual and it shows the number of individuals it dominates. $R(x)$ is the raw fitness value and it is the sum of the strength values of the individuals that dominates individual $x$. Non-dominated individuals are not dominated by any individuals, so their raw fitness value should equal to zero. Density value $D(x)$ is a small value ($< 1$) to differentiate between the individuals with similar raw fitness and it is calculated as the inverse of Euclidean distance between individual $x$ and the $k^{th}$ individual. Finally,
$F(x)$ is the sum of raw fitness and density value and it is the final value that is assigned to each individual.

### 2.5 Crossover and Mutation

Single point crossover and bit string mutation are applied to generate the next population. Rows and columns undergo the crossover and mutation separately.

The parents are selected based on binary tournament selection by replacement from individuals in the archive.

In crossover, a row or column index is randomly selected. Then all the values in rows or columns beyond that index are swapped between the two parents. In mutation, a row or column index is randomly selected and the value of that bit is flipped.

### 2.6 Final Individual Selection

The last step of the proposed method is to find the final individual among the Pareto front individuals. The k-means algorithm is applied for this purpose. The number of $k$ is set to three in this study to convert Pareto front to three separate regions and the final individual is selected from region 2 as shown in Figure 3. In this figure, $f_1$ denotes the size of the bicluster and $f_2$ denotes RMSE.

### 3 RESULTS AND DISCUSSION

In order to qualify the performance of the proposed method, we performed experiments on synthetic and real gene expression datasets. We designed several experiments with synthetic datasets to study different aspects of the proposed algorithm. The generated datasets include linear pattern biclusters with different noise levels and different degree of overlaps. In order to evaluate the performance of the proposed algorithm, Jaccard index $J$ is calculated for each bicluster as in Equation (4):

$$J = \frac{|r_B \cap c_B| + |c_B \cap c_g|}{|r_B \cup c_B| + |c_B \cup c_g|}$$  \hspace{1cm} (4)

where $r_B$ and $c_B$ are the rows and columns of the detected bicluster, respectively, $r_g$ and $c_g$ are the rows and columns of the ground truth, and $|$ represents the number of elements.

Jaccard index calculates the ratio of similar rows and columns over the total number of rows and columns in the detected bicluster and the ground truth. The value of Jaccard index differs from 0 to 1 where 1 indicates 100% similarity and 0 indicates no similarity.

The proposed method is also compared with several methods such as CC (Cheng and Church, 2000), xMotifs (Murali and Kasif, 2003), ISA (Ihmels et al., 2004) and OPSM (Ben-Dor et al., 2003). The results of CC, xMotifs, ISA and OPSM are obtained using BicAT toolbox (Barkow et al., 2006). The default parameters are used to generate their results.

#### 3.1 Synthetic Datasets

In the first experiment, the noise tolerance of the proposed method in noisy datasets is considered. The dataset consists of 50 rows and 50 columns with a noisy background generated by a uniform distribution $U(5, 5)$. There are five hidden biclusters in the dataset. The size of each bicluster is $10 \times 10$ and their values are generated randomly in a way that the element values vary over the range from 6 to 30 and contain a linear pattern. Gaussian noise with variance from zero to one degraded the biclusters. The results are visualized in Figure 4. The average value of Jaccard index for all the detected biclusters are used to plot the results.

As it is clear ISA exhibits a robust behaviour with respect to noise. The proposed method is still relatively robust, but exhibited sensitivity and dropped performance at higher noise levels. This is caused by the use of sample Pearson correlation coefficient, i.e. as the noise increases the tendency of rows mismatch also increase. The xMotifs algorithm performs the worst by detecting partially 2 biclusters out of 5 biclusters. CC is able to detect only 3 biclusters which dropped to 2 when the noise level increases. OPSM is able to detect all 5 biclusters when the noise level is from 0 to 0.6 and it drops to detect only 2 biclusters when the noise level is 0.8
and 1. The proposed method and ISA are able to detect all five biclusters with different noise levels.

In the second experiment, the ability of the algorithm in detecting overlapped biclusters is studied. A dataset with the above property is designed with 60 rows and 35 columns for the background matrix with 2 biclusters of size 20×10 and 15×7. The results are visualized in Figure 5. The average value of Jaccard index for the two biclusters is used to plot the results. The y-axis shows the overlapped degree, which is the number of overlapped elements as in rows and columns e.g. 16 means 4 rows and 4 columns (4 degree).

In the noise level experiment, ISA performs very poorly in this experiment and this algorithm is not able to detect any bicluster at all. xMotifs and OPSM are able to detect only one bicluster at any overlapped degree. CC is able to detect only a few rows and columns of both biclusters, as it is clear by the value of its Jaccard index. The proposed method out performed other methods in this experiment by detecting almost 100% of all biclusters at different overlapped degree.

The last experiment evaluates the performance of the proposed method in detecting differing size of biclusters in a dataset including both noisy and overlapped biclusters. The background matrix includes 200 rows and 60 columns with 4 biclusters. The sizes of biclusters are 40×7, 25×10, 40×8 and 19×9. The biclusters are degraded by Gaussian noise of variance 0.3 and the first two biclusters are overlapped by degree of three (nine elements are similar). The results are illustrated in Figure 6.

In this experiment, the proposed method achieved the highest Jaccard index in all four biclusters. The ISA algorithm is also able to detect over 80% of the biclusters, especially when there is no overlap in the biclusters.

3.2 Real Dataset

Gene expression dataset is the expression level of genes (rows) under several biological conditions (columns). The purpose of biclustering is to discover subgroups of genes, which are active in a subset of conditions such that these groups show considerable homogeneity from microarray data. In order to assess the quality of detected biclusters in real datasets, we performed an experiment on the yeast Saccharomyces cerevisiae gene expression dataset (Cho et al., 1998). The expression matrix of this dataset consists of 2884 genes (rows) and 17 conditions (columns). In order to verify the functional enrichment of detected genes in biclusters, GenCodis (Tabas Madrid et al., 2012, Carmona Saez et al., 2007, Nogales Cadenas et al., 2009) is used, which has ten annotations for Saccharomyces cerevisiae: GO Biological Process (BP); GO Molecular Function (MF); GO Cellular Component (CC); GOSlim Process (GP); GOSlim Function (GF); GOSlim Component (GC); KEGG Pathways; InterPro Motifs (IPM); Panther Pathways (PP); and Transcription Factors (TF). From the 100 detected biclusters, 100% achieved singular enrichment of InterPro motifs, 95% achieved singular enrichment of GOSlim Process, 93% achieved singular enrichment of Panther Pathways, 80% achieved singular enrichment of GO Biological Process, and 77% achieved singular enrichment of GO Cellular Component. The remaining annotations had the enrichment smaller than 10%. The graphical view of co-occurrence annotation result for a detected bicluster with 27 genes and 4 conditions is shown in Figure 7.

![Figure 5: Jaccard index of overlapped dataset.](image)

![Figure 6: Jaccard index of noisy overlapped dataset.](image)
### Table 1: Modular enrichment analysis of all annotations.

<table>
<thead>
<tr>
<th>Genes</th>
<th># Reference</th>
<th># List</th>
<th>p-value</th>
<th>Corrected p-value</th>
</tr>
</thead>
<tbody>
<tr>
<td>YHL001W, YDL081C, YOL127W, YKR094C</td>
<td>20 (7109)</td>
<td>4 (27)</td>
<td>6.54701e-07</td>
<td>4.97573e-05</td>
</tr>
</tbody>
</table>

**Annotations**
- GO:00030529: ribonucleoprotein complex (CC)
  - (Transcription factor) Rap1p
  - (Transcription factor) Yap1p
- GO:0005737: cytoplasm (CC)
  - (Transcription factor) Met4p
  - (Transcription factor) Ste12p
- GO:0005840: ribosome (CC)
  - (Transcription factor) Gcr1p
- GO:0003735: structural constituent of ribosome (MF)
- GO:0022625: cytosolic large ribosomal subunit (CC)
  - (KEGG) 03010: Ribosome
  - (Transcription factor) Ifh1p
- GO:0002181: cytoplasmic translation (BP)

**Figure 7:** Number of genes per concurrent annotations.

Modular enrichment analysis (MEA) integrates heterogeneous annotations from different sources, which are BP, MF, CC, GP, GF, GC, KEGG, IPM, PP, and TF, to find significant and enriched combination of annotations in the list of detected genes (Nogales Cadenas et al., 2009).

MEA of the smallest p-value for the same bicluster as in Figure 8 is also presented in Table 1. In this table, # reference shows the number of annotated genes in the reference list. # list is the number of annotated genes in the list of genes. From 27 detected genes in this bicluster, 4 genes have modular enrichment of all annotations with a p-value 4.97573e-05. This indicates that the detected bicluster is highly enriched.

### 4 CONCLUSIONS

In this paper, a new multi-objective evolutionary based biclustering algorithm is introduced to uncover hidden linear patterns in data. Our novel contributions are as follows. First, our algorithm takes advantage of the dimension information of the hyperplane to reduce the time and space complexity of the geometric biclustering. Secondly, our method is able to detect different types of bicluster patterns such as additive or multiplicative patterns without pre-processing the dataset. Several synthetic experiments are provided to validate the performance of the algorithm. The results are also compared with several well-known biclustering methods, which show the superior performance of the proposed method in different situations, i.e., noise and overlapping biclusters. Furthermore, a real gene expression dataset is used to demonstrate the accuracy of our method.

In the proposed method, only one bicluster is detected at a time. For our future work, we want to find multiple biclusters concurrently during the optimization process.

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