Supplementary Data for "pyNVR: Investigating factors affecting feature selection from scRNA-seq data for lineage reconstruction"

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Supplementary Method S1.1 NVR

This algorithm (Welch *et al.*, 2016) generates a connected graph based on the Euclidean distances of cell to cell gene expression. Based on this graph, the algorithm compares the variance of gene expression within neighborhoods and the variance of gene expression globally on a cell to cell basis. It then assumes that if the neighborhood variance is lower than the global variance, there exists some meaningful and controlled gene expression. The formalization of this neighborhood variance, in the context of genes, is described as follows, where n is the sample number, k_c is the minimum number of neighbors in the connected graph, g is the gene of interest, and $N(i, j)$ is the nearest neighbor j of the sample i:

$$
S_g^{2(N)} = \frac{1}{nk_c - 1} \sum_{i=1}^n \sum_{j=1}^{k_c} (e_{ig} - e_{N(i,j)g})^2
$$

An example of this phenomenon would be the expression of some gene that changes monotonically along the progression of a given developmental lineage. Neighborhood variation would be low given the gradual change of gene expression, and global variation would be higher given the differences in expression between end states of a transition. Due to the calculation of neighborhood variance, the time complexity of this algorithm is O(n) where n is the product of the number of cells and the number of genes. The following is the pseudocode for the algorithm:

Determine the minimum number of connections, k, that will generate a connected graph.

 Calculate the pairwise distances between each element of the input matrix

Convert this vector into squareform

Generate an adjacency matrix based on this squareform

Permit k number of connections and generate a graph based on the adjacency matrix Count the number of connected components, c

 If C>1, add 1 to k and repeat until C=1

Use this number of connections, k, to generate a connected graph

For each gene, calculate the mean variance of some n neighbors based on the generated graph

Repeat for all possible neighborhoods

Calculate the mean of this neighborhood variance

For each gene, calculate the global variance in the context of all cells

If the global variance of a gene divided by the average neighborhood variance of that same gene is greater than 1, select that gene.

Supplementary Method S1.2 dpFeature (dpF)

This feature selection method, developed by the Trapnell group (Qiu *et al.*, 2017), utilizes density peak clustering (Rodriguez and Laio, 2014) on a t-SNE (t-distributed stochastic neighbor embedding) dimension-reduced representation of transcriptomic data (Van Der Maaten and Hinton, 2008). For t-SNE, our study used the monocle R package using the parameters max components=2, num_dim=6, and check_duplicates=FALSE. Using this representation of the data, density peak clustering was performed. A generalized linear model was then used to test for the most significantly differentially expressed genes between clusters. As this model calculates the significance for every gene and does not output a discrete number of genes like NVR, we selected the n most significant genes with respect to q-value. For the sake of set similarity calculations, this n is simply the number of genes that NVR selected.

Supplementary Method S1.3 Closeness Thresholding and Resampling

This resampling method is detailed in Herring et al. (Herring *et al.*, 2018) and involves three primary steps: Down-sampling, density-based k-NN construction, and closeness thresholding. Down-sampling was performed on datasets with dimensionality reduced by PCA (Principal Component Analysis) to first normalize rare versus common events. The down-sampling procedure takes into consideration the local density of each cell, given a user determined metrics: space radius, target noise, and target cell number. An undirected density-based k-NN graph was then generated using the down-sampled dataset. This graph's weighted edges were calculated as a product of node Euclidean distances and their minimum local density values. Given this connected graph, node closeness metrics were calculated by taking the normalized mean graph distance from a node x to all other nodes y in the graph given N nodes. This distance is the shortest path determined by Dijkstra's algorithm. Resampling of the data involved setting a closeness threshold and randomly selecting a constant number of cells that satisfy this threshold.

$$
C(x)=\frac{N}{\sum_{y}d(y,x)}
$$

Supplementary Method S1.4 Jaccard Index calculations

Set similarities were calculated based on the Jaccard index (Levandowsky and Winter, 1971) formally defined below where A and B are sets of genes selected by distinct algorithms such as NVR or dpFeature:

$$
J(A, B) = \frac{|A \cap B|}{|A \cup B|}
$$

Set similarities, in the context of algorithm robustness, *r*, were calculated based on the Jaccard index given the subset *a*:

$$
J_r(A, a) = \frac{|A \cap a|}{|A \cup a|}
$$
 where $A \supset a$

Supplementary Method S1.5 p-Creode

p-Creode is an unsupervised trajectory reconstruction algorithm which utilizes the hierarchical placement of putative cell states to organize state transition trajectories (Herring *et al.*, 2018). It incorporates a graph dissimilarity scoring metric built upon the Gromov-Hausdorff distance. p-Creode assesses trajectories generated from resampled datasets using this metric to identify the most representative graph topology. Given these trajectories are represented as graphs, we overlaid heatmaps of gene expression across the representative nodes. We used the Python package, https://github.com/KenLauLab/pCreode, to perform this analysis.

Supplementary Method S1.6 Gene Ontology Term Enrichment through WebGestalt

As described by the Zhang group, WebGestalt is a web-based platform for gene ontology term enrichment analysis (Wang *et al.*, 2017). We performed overrepresentation enrichment analysis because of the nature of the outputs from our feature selection algorithms, were lists of genes without expression values. Below is an overview of the parameters we used for our analysis:

The returned values using these parameters are detailed in Supplementary Figure 4 and Supplementary Table 4. The following is a description of the abbreviated column names:

Supplementary Method S1.7 findVariableGenes (FVG)

findVariableGenes is a feature selection algorithm included as part of the Seurat R package (Butler *et al.*, 2018). First, it calculates a normalized measure of gene expression, taking mean expression and dispersion into account. The genes are then binned (Bins=20). Finally, z-scores for dispersion are calculated given these bins, and the top N genes are returned based on these scores. We used an N equivalent to the number of genes selected by NVR for our similarity analyses.

Supplementary Method S1.8 PCA-based Feature Extraction (PCAFE)

Principal component analysis (PCA)-based unsupervised feature extraction (FE) is a another method used to select biologically relevant genes (Taguchi, 2018). This method starts by scaling the raw count data and performing a principal component analysis. For the first three principal components, the gene weights are then scaled and summed. These sums are used for a Chisquared test. Finally, an adjusted p-value threshold is set and genes that meet that threshold are selected. Although the provided examples of this method are dependent on a direct adjusted pvalue threshold, we modified the method to return the top N genes based on the most significant adjusted p-values.

Supplementary Table S1. Native sequencing datasets used

Supplementary Table S2. Implementation Runtime Measurements

Supplementary Table S3. Linear Regressions

Supplementary Table S4. Gene Ontology Term Enrichment

Visualization of the closeness threshold sampling procedure with closeness threshold indicated on top left-hand corners of the plots. This visualization is in principal component space where the axes are the first and second components or the second and third components.

Supplementary Figure S2. Dataset Distribution Analytical Workflow

To quantify the effects of cell number, we performed feature selection on triplicate random cell samplings of the datasets with replacement. This random sampling progressed through different granularities from 20% to 95%, in increments of 5%, of the full dataset. Jaccard indices were then calculated to compare algorithm performance. To quantify the effects of cell closeness, we performed feature selection on triplicate random cell samplings given a closeness threshold in principal component space with replacement. We perturbed closeness because of its effect on dataset distribution. The tested closeness thresholds progressed from 0 to 1.75, in increments of 0.25. Jaccard indices were also calculated given these perturbations to compare algorithm performance. The analyses of FVG and PCAFE performance followed a similar workflow to dpFeature, with the number of genes selected based on a significance threshold cutoff.

Supplementary Figure S3. Algorithm Robustness

The robustness of the algorithms by overlap between the sets of genes selected by the same algorithm given different dataset sample sizes. (A) Comparison of Jaccard Indices in the context of robustness to random sampling. (B) Representation of the difference in Jaccard index given NVR minus dpFeature. The green lines indicate the points where the mean NVR Jaccard Index becomes greater than the mean dpFeature Jaccard Index.

Supplementary Figure S4. Over-Representation Analysis

Given that the gene sets returned by selected feature selection algorithms vary significantly, we examined the gene ontological annotations of the respective sets. We did this through WebGestalt, as described by the Zhang lab for over-representation analysis. We examined the gene sets generated from GSE102698 using four feature selection algorithms. Overrepresentation analysis considers the expected and observed number of genes falling within a given GO category. The height of the bars in the plots generated represent the ratio of the number of observed genes over the number of expected genes within some given category. The coloring represents the p-value as determined through hypergeometric testing. Given these p-values, we examined the top ten gene ontology categories by significance.

(A) Gene sets generated by the four feature selection algorithms from the native GSE102698 dataset. We observed significantly enriched categories. Though there were similarities, we observed distinctly different categories across the gene sets selected by the four algorithms tested. Notably, NVR and FVG gene sets were associated with categories presumably related to the microbiome. Unlike NVR and FVG, categories similar to "response to molecule of bacterial origin" and "interspecies interaction between organisms" were not associated with dpF and PCAFE gene sets. In total only 8 of 31 unique GO categories were associated with more than one gene set.

(B) Gene sets generated by the same feature selection algorithms, using resampled GSE102698 datasets with closeness threshold set 0.0 (Supplementary Figure S1). To consolidate the replicates, we performed our analyses on the intersection of the generated gene sets. Interestingly, FVG found associations with an entirely unique set of categories, sharing no categories with the other algorithms given the dataset. 7 of 31 unique GO categories were associated with more than one gene set.

 (C) Gene sets generated by the same feature selection algorithms, using resampled GSE102698 datasets with closeness threshold set 1.75 (Supplementary Figure S1). Replicates of resampled datasets were also consolidated through finding replicate set intersections. FVG consistently produced gene sets that had some association with an immune response or bacterial interaction, with categories such as "response to molecule of bacterial origin" and "response to interleukin-4". A notable category detected using this dataset includes "microvillus organization" associated with dpF's gene set and unobserved elsewhere in this analysis. 8 of 29 unique GO categories were associated with more than one gene set.

The observed variation of GO categories associated with these four feature selection algorithms demonstrate quantifiable inconsistencies in genes selected with different biological contexts.

Category

Category

ribonucleoprotein complex biogenesis

DPF-Native_S1-ORA

ribonucleoprotein complex biogenesis

PCAFE-Native_S1-ORA

A.

0.0002 0.0004 0.0006 0.0008 0.0010 0.0012
0.0002 0.0004 0.0006 0.0008 0.0010

Category

Category

0.0000 0.00010 0.00015 0.00020 0.00025 0.00030 0.00030 0.0000
0.0000 0.00010 0.00015 0.00020 0.00025 0.00030 0.0000 0.0000

Category

Supplementary Figure S5. FVG and PCAFE p-Creode Analysis

p-Creode analysis on the gene sets selected by FVG and PCAFE similar to the analysis and interpretation performed with dpFeature and NVR. As we did for our over-representation analysis in Supplementary Figure S6, we consolidated genes selected from replicate dataset samplings by examining their intersections.

Supplementary Figure S6. findVariableGenes Similarity Analysis

In addition to comparisons between dpFeature and NVR, we also examined findVariableGenes as a feature selection method. This algorithm is detailed in Supplementary Method S1.7. We observed relatively low similarity indices between the sets of genes selected from native datasets between findVariableGenes and NVR as well as dpFeature (A).

We performed the same gene set similarity analyses described in Figure 1 given different cell number and closeness samplings. (B) Between FVG and NVR, we observed significant, positive linear relationships (Supplementary Table S3) between gene set Jaccard index, cell number (p=2.27e-11), and cell closeness sampling thresholds (p=2.63e-8). (C) A similar relationship was observed between FVG and dpFeature; we observed significant, positive linear relationships (Supplementary Table S3) between gene set Jaccard index, cell number (p=8.90e-7), and cell closeness sampling thresholds (p=1.63e-8).

Supplementary Figure S7. PCAFE Similarity Analysis

We also performed analyses on PCAFE. This algorithm is detailed in Supplementary Method S1.8. We observed a range of similarity indices between the sets of genes selected from native datasets between PCAFE and NVR as well as dpFeature (A). We performed the same gene set similarity analyses described in Figure 1 given different cell number and closeness samplings. (B) Between PCAFE and NVR, we observed significant, positive linear relationships (Supplementary Table S3) between gene set Jaccard index and cell closeness sampling thresholds (p=1.64e-6A corresponding trend was not observed with respect to cell number sampling (p=0.088).

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