Feature selection strategies for drug sensitivity prediction Supplementary Information

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1 Supplementary Methods

1.1 Elastic net regression

Elastic net regression belongs to the family of regularized linear regression models where the target value is expected to be a noisy linear combination of input features. The model introduces the regularization through adding a combination of ℓ_1 and ℓ_2 norms of it's coefficients to the loss function. Therefore, elastic net's optimization problem can be represented as:

$$
\min_{w} \frac{1}{n} \|Xw - y\|_2^2 + \alpha \rho \|w\|_1 + \alpha (1 - \rho) \|w\|_2^2
$$

where *n* is the number of samples, *X* and *w* represent the input data and coefficients vector, respectively. The amount and type of regularization are controlled by hyperparameters α and ρ, corresponding to *alpha* and *l1_ratio* arguments in scikit-learn implementation^{[1](#page-2-0)}. These two parameters where tuned during cross-validation.

1.2 Random forest regression

Random forest is an ensemble method, which works by combining the outputs of several decision trees in order to make final predictions. In contrast to linear regression, decision trees is a non-parametric method which learns simple decision rules inferred from the data features. It's goal is to partition the input feature space such that samples with similar labels are grouped together. At each node *m*, corresponding data *Q* is split into two subsets:

$$
Q_{left}(\theta) = (x,y)|x_j < t_m
$$

\n
$$
Q_{right}(\theta) = Q \setminus Q_{left}
$$

where θ is a candidate split consisting of a feature *j* and corresponding threshold t_m and (x, y) represents training samples. Decision trees select parameters *j* and t_m which minimize the impurity of resulting subsets. The choice of a specific impurity function depends on application. In our analysis, we used mean squared error, which is common for regression tasks.

Decision trees have many advantages, but are also prone to create over-complex graphs which tend to overfit the data. In random forest, each tree is built from the bootstrap sample from the training set. Furthermore, the best split at each node is picked from a random subset of features. Such randomness, combined with averaging the predictions of single trees, helps to decrease the variance of the overall model. The hyperparameters we tuned when using random forests included (following scikit-learn notation): *n_estimators* – number of trees in the ensemble, *max_features* – maximum number of features considered when splitting the data, *max_depth* – maximum depth of the trees, *min_samples_split* – minimum number of samples required to perform the split and *min_samples_leaf* – minimum number of samples allowed in a leaf node.

1.3 Stability selection with lasso regression.

Stability selection^{[2](#page-2-1)} works by generating N bootstrap samples of available data and using an underlying feature selection algorithm (in this case lasso regression) to determine which features are relevant for a given sample. For every generated sample, it fits the selection algorithm with a specified value of regularization parameter λ , which produces a selection set \hat{S}_i^{λ} indicating which features to choose. Given selection sets from each sample, the empirical probability of choosing a particular feature *k* can be computed as:

$$
\hat{\Pi}_k^{\lambda} = \Pr[k \in \hat{S}^{\lambda}] = \frac{1}{N} \sum_{i=1}^{N} \mathbb{I}_{\{k \in \hat{S}_i^{\lambda}\}}
$$

i.e. counting the number of times *k* occurred as an important component for in the samples. This process is then repeated for several values of λ . The final stable set of relevant features can be then constructed as follows:

$$
\hat{S}^{\text{stable}} = \{k : \max_{\lambda \in \Lambda} \hat{\Pi}_k^{\lambda} \geq \pi_{\text{thr}}\}
$$

where Λ is a set of all λ values and π_{thr} is a predefined probability threshold. In our work, we used scikit-learn compatible implementation of stability selection^{[3](#page-2-2)} combined with lasso regression, fitting for $N = 100$ samples with five different values of λ : 10⁻⁵, 10⁻⁴, 5⋅10⁻⁴, 10⁻³ and 10⁻².

When applying automated stability selection, we first fitted the model using five different values of λ and 100 bootstrap samples, which resulted in stability scores corresponding to every feature. We then iterated over predefined range (0, 1) of stability thresholds π_{thr} with 0.025 increment, performing the whole modeling process with a corresponding number of features at each iteration using elastic net regression. This procedure was repeated for five random data splits. In order to establish the single best stability threshold for every compound, we averaged the results over data splits. The performance metrics used to evaluate the model were then the averages of metrics achieved with the chosen best threshold for every data split.

1.4 Feature importance derived from random forest

In a single decision tree, the depth of a feature used as a decision node represents the relative importance of that feature when predicting the target variable. Features present at the top of a tree contribute to the final prediction result for a bigger fraction of samples. The importance of a particular feature is also associated with the decrease of impurity when splitting the data using that feature (i.e. the bigger the importance, the bigger decrease in impurity measure). Therefore, the corresponding impurity decrease can be used to estimate the feature importance in a single tree^{[4](#page-2-3)}. In random forests, this predictive ability of a given feature can be averaged over several trees to define a new metric, *Mean Decrease Impurity* (MDI)^{[5](#page-2-4)}, which provides the feature importance estimate with reduced variance.

When using random forest for feature selection, after data extraction and hyperparameter tuning steps, we first trained the algorithm on the whole training set and extracted a vector with values representing the importance of all features. We then ranged over a grid of values *k*, each time performing the whole modeling process using random forests regression with *k* most important features and recording the corresponding results. Similarly, as in the stability selection setting, one best value of *k* was chosen by averaging the results over five data splits, and the corresponding performance metrics for best found *k* were averaged in order to evaluate the model.

References

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- 5. Louppe, G., Wehenkel, L., Sutera, A. & Geurts, P. Understanding variable importances in forests of randomized trees. In Burges, C. J. C., Bottou, L., Welling, M., Ghahramani, Z. & Weinberger, K. Q. (eds.) *Advances in Neural Information Processing Systems 26*, 431–439 (Curran Associates, Inc., 2013).

2 Supplementary Figures

Figure S1. P-values of achieved correlations with the test set, calculated based on Student's t-distribution. (a) RelRMSE vs. correlation obtained by the best model for a given drug (copy of Fig. 3c from the main manuscript for reference). (b) Same plot as in panel a, colored by the corresponding correlation p-value. (c) Same plot as in panel a, with corresponding correlation p-values classified into significant and non-significant categories at 0.05 confidence level. See Fig. 1 in the main manuscript for model abbreviations.

Figure S2. Data availability and modeling perfromance grouped by target pathways of the drugs. (a) Number of available samples per drugs belonging to a specific target pathway. Target pathways are sorted by median of per-drug samples. The median values are similar across target pathways (excluding ABL signaling pathway), however, with some pathways exhibiting significant spread. (b) Median modeling performance versus median number of per-drug available samples across drugs belonging to given pathways (each point represents a specific target pathway).

3 Supplementary Tables

Supplementary Table S1

Gene expression signatures along with corresponding number of genes and reference. For signatures with missing references, list of genes is provided below the table.

IFN_signature

ADAR, CCR2, CIC, CXCL10, FADS1, FCGR1A, IFI27, IFI44, IFI6, IFIT1, IFIT2, IFIT3, IFIT5, IL1RN, ISG15, LGALS3BP, LY6E, MARCKS, MX1, MX2, OAS1, OAS2, OAS3, OASL, PLSCR1, RASGEF1B, RNASE2, SERPING1, SOCKS1, STAT1, TNFSF10, XAF1

KinetochoreNet

BUB1, BUB1B, CALCOCO1, KNL1, CBX3, CBX5, CENPE, CENPH, CETN3, DSN1, E2F1, E2F4, FOXO1, HNF1A, HNF4A, KDM5B, KLHL12, MIS12, NDC80, NEK2, NSL1, NUF2, PMF1, PSMC2, RB1, SMC1A, SPC24, SPC25, UBR5, USHBP1, ZW10, ZWINT

B_cell_signature_IRIS

ALG5, AMPD1, AP1, B4GALT3, TNFRSF13C, BANK1, BCL11A, TNFRSF17, FAM129C, BLK, BLNK, BMP8B, STAP1, VCPKMT, MYDGF, EDEM2, C21orf83B, CD19, MS4A1, CD79A, CD79B, KLF6, CPNE5, CXCR5, DDOST, DKFZp667L0210, DTNB, EAF2, EIF2AK3, ELL2, ERN1, PDIA4, EST, FBH1, FCRL1, FCRL2, FKBP11, TENT5C, TXNDC15, TMEM156, EME1, DERL3, FCRLA, GNG7, GPRC5D, PLPP5, FCRL5, SPCS2, FAM30A, SEL1L3, KLHL14, LOC220213, LOC51061, LZTFL1, MAN1A1, MANEA, NXPE3, MT-ND6, NLRP7, NGLY1, OSBPL10, PACAP, PAX5, PC4, PNOC, POU2AF1, QRSL1, RALGPS2, RPN1, SCFD1, SEC24A, KDM5D, SPATS2, SPIB, SSR1, HSPA13, TCF3, TCL1A, SEC62, TLR10, HSP90B1, TRAM1, TRAM2, TXNDC5, UBE2G1, UBE2J1, Ufm1, EZR, VPREB3, WNT10A

T_cell_signature_IRIS

BCL11B, CD3D, CD3E, CD3G, CD5, CD6, CD8A, CD8B, CTLA4, CXCR6, IL17F, IL22, IL9, TRA

DNAsynthesisFuncNet

APEX1, CCNA2, CCND1, CCND2, CCND3, CCNE2, CCNG1, CDC25C, CDK2, CDK4, CDK5, CDK6, CDK7, CDKN1A, CDKN1B, CDKN1C, CDT1, CHAF1A, CHTF18, DNMT1, DUSP1, EP300, FEN1, FZR1, HDAC1, HELB, HNRNPA1, PCLAF, LIG1, MRE11, NBN, NEIL1, NEIL2, PARP1, PCNA, POLA1, POLB, POLD1, POLD2, POLD3, POLD4, POLDIP2, POLE, POLH, POLI, POLM, RAD18, RAD9A, RBL1, RBL2, RECQL4, REV1, RFC2, RFC3, RPA1, RUVBL2, SKP2, TERT, TYMS, WRN, XRCC1, XRCC5, XRCC6, YBX1

CDK8_genomic_neighbors

NUP58, RNF6, CDK8, GPR12, USP12, RASL11

EMTup.QiagenPCRarray

AHNAK, BMP1, CALD1, CAMK2N1, CDH2, COL1A2, COL3A1, COL5A2, FN1, FOXC2, GNG11, GSC, IGFBP4, ITGA5, ITGAV, MMP2, MMP3, MMP9, MSN, SERPINE1, SNAI1, SNAI2, SNAI3, SOX10, SPARC, STEAP1, TCF4, TIMP1, TMEFF1, TMEM132A, TWIST1, VCAN, VIM, VPS13A, WNT5A, WNT5B

Cytosolic.Ribosomal.Proteins

RPL10, RPL10A, RPL11, RPL12, RPL13, RPL13A, RPL13P5, RPL14, RPL15, RPL17, RPL18, RPL18A, RPL21, RPL22, RPL23, RPL24, RPL26, RPL27A, RPL28, RPL29, RPL3, RPL30, RPL31, RPL32, RPL35, RPL35A, RPL36, RPL37, RPL37A, RPL39L, RPL3L, RPL4, RPL5, RPL6, RPL7, RPL7A, RPL8, RPLP1, RPLP2, RPS10, RPS11, RPS12, RPS13, RPS14, RPS15, RPS15A, RPS16, RPS17, RPS18, RPS19, RPS2, RPS20, RPS21, RPS25, RPS26, RPS27, RPS27A, RPS27L, RPS28, RPS29, RPS3, RPS3A, RPS4Y1, RPS5, RPS6, RPS7, RPS8, RPS9

SomaLogic_PlateletActivationInPlasma

BDNF, TIMP3, CCL5, MMP9, PF4, ANGPT1, MDK, SERPINE1, SPARC, APP, CTSA, SERPINE2, DKK4, THBS1, PDGFB

ECM_qPCR_panel_Qiagen

ADAMTS13, ADAMTS8, MMP1, MMP10, MMP11, MMP12, MMP13, MMP14, MMP15, MMP16, MMP2, MMP3, MMP7, MMP8, MMP9, SPG7, TIMP1, CD44, CDH1, CLEC3B, CNTN1, COL11A1, COL12A1, COL14A1, COL15A1, COL16A1, COL1A1, COL4A2, COL5A1, COL6A1, COL6A2, COL7A1, COL8A1, FN1, ANOS1, THBS1, TIMP2, TIMP3, CTGF, CTNNA1, CTNNB1, CTNND1, CTNND2, VCAN, ECM1, HAS1, SPP1, TGFBI, THBS2, THBS3, TNC, VTN, ICAM1, ITGA1, ITGA2, ITGA3, ITGA4, ITGA5, ITGA6, ITGA7, ITGA8, ITGAL, ITGAM, ITGAV, ITGB1, ITGB2, ITGB3, ITGB4, ITGB5, LAMA1, LAMA2, LAMA3, LAMB1, LAMB3, LAMC1, NCAM1, PECAM1, SELE, SELL, SELP, SGCE, SPARC, VCAM1

colon.MEKiSS.s32_down

C3, MMP9, DCN, SERPINF1, MGP, C1S, CDH11, SNORD114-3, ISLR, CTSK, MYH11, IL3RA, SULF1, ANTXR1, LUM, FBLN5, THBS2, C1R, ACTA2, IGFBP5, MXRA5, APOD, GUCY1A1, BGN, CRISPLD2

colon.MEKiSSsecreted.s32_down

C3, MMP9, SERPINF1, DCN, IGFBP5, ISLR, MMP2, LUM, MGP, FBLN5, AEBP1, A2M, MFAP4, ASPN, SPARCL1, OLFML2B, CRISPLD2, TIMP3, BGN, SRPX2, COL6A1, APOD, CXCL12, SPARC, AOAH

KRAS.dependency.signature_up

SYK, ESRP1, ST14, TMEM30B, SPINT1, RAB25, KDF1, GRHL2, GALNT3, SCNN1A, MPZL2, ITGB6, IRF6, INPP4B, PCDH1, C6orf141, HS3ST1, CDS1, DNAJA4, F11R, PROM2, CLDN7, C1orf116, SCEL, SCIN, S100A14, ANKRD22, MAL2, EHF, MSRB3, INAVA, TTC9, DENND1C

Dry.signature_up

ZNF106, PROS1, LZTS1, TRIB2, DUSP4, ETV4, ETV5, DUSP6, PHLDA1, SPRY2, ELF1, LGALS3, FXYD5, S100A6, SERPINB1, SLCO4A1, MAP2K3

Dry.signature_down IL6, CD274, G0S2, STAC, COL5A1, COL12A1, SERPINE1, CRIM1, LOX, GPR176, FZD2, BASP1, CLU

EMT_LiteratureMarkers_up

SNAI1, SNAI2, TWIST1, VIM, CDH2

Epithelial.markers.Literature_up

SH2D3A, JUP, RAB25, CDH1, LSR, SPINT2, DDR1, GRHL2, GALNT3, CDS1, MAL2, CRB3, EPCAM, LLGL2, LAD1, TMEM125, PRSS8, SFN, ELF3, C1orf116, OCLN, PPL, INAVA, MAP7, ARHGEF5, S100A14, CDH3, MACC1, CHMP4C, HOOK1, CBLC, DSC2, PLS1, MAP3K9

S7_mDCs_plus_Monocytes

GCH1, CMPK2, ISG15, CXCL10, CXCL9, IFI6, EPSTI1, IL15RA, BATF3, IL15, APOL3, IFI44, IFIH1, ZNRF1, LOC100506459

S10_B_cells

BLK, CD79A, CD79B, CXCR5, FCRL1, P2RX5, FAM30A, POU2AF1, VPREB3, PCDH9, FCRL5, QSOX2, FCRLA, KLHL14, SGCE, IGHM, DSP, CCDC191, PAX5, PEG10, IGLJ3, STAG3, BTLA, LOC100130458, EML6, SLC38A11, CD19, CPNE5, CD24, SNX22, CD22, STRBP, CD200, PIK3C2B, STAP1, SYBU, CNTNAP2, IGLL3P, LARGE2, LINC00926, HIP1R, DTX1, LOC100507616, PLEKHG1, MACROD2, ABCB4, GGA2, IGHD, HLA-DOB, PLPP5

S12_T_cells_aCD3_aCD28_activated

CCNA2, PBK, PTTG1, SAAL1, ZWINT, UBE2T, MAD2L1, CXCR6, UTP15, DEPDC1B, MELK, CDCA7, NCAPG2, CENPH, FIGNL1, NDC80, CDKN3, ZC3HAV1L, POLE2, LAG3, SLC25A17, CENPM, COL6A3, HPGD, TIPIN, RMI2, NUF2, NCAPH, RTTN, RRM2, MCM2, PCLAF, TMEM200A, WDR89, TMEM135, NPM3, ZBTB9, FAM83D, TYMS, CENPK, GPR171, CHAF1B, NECTIN3, GRPEL2, KLC2, DCLRE1A, SLC9B2, C5orf30, WEE1, ABCD2

PlasmaCell_signature_24g

PDIA6, PRDM1, MAN1A2, RABAC1, CAV1, IGF1, HYOU1, HSPA13, CD38, ELL2, UAP1, SDC1, B9D1, STT3A, IGLV1.44, MYDGF, WFS1, PDIA4, RRBP1, GFPT1, TNFRSF17, MAN1A1, HERPUD1, RWDD2A

IFNsig.Staub2015

IFIT3, IFIT2, IFIT1, IFI44, IFI44L, OASL, OAS3

YAP_target_genes

CTGF, CYR61, ANKRD1, FOSL1, ACTN1, PDLIM7, AXL, ODC1

DDR_genes

AKT1, ATM, ATR, BAP1, BARD1, BRCA1, BRCA2, BRIP1, CDK12, CHEK1, CHEK2, CTNNB1, ERCC4, ABRAXAS1, FANCA, FANCD2, FANCE, FANCI, FANCL, KRAS, MLH1, MRE11, MSH2, MSH6, MUTYH, NBN, PALB2, PIK3CA, PPP2R2A, PTEN, RAD50, RAD51, RAD51B, RAD51C, RAD51D, RAD52, RAD54B, RAD54L, RPA1, TP53, TP53BP1, XRCC2, XRCC3

YAP_20gSig_Staub2016

AMOTL2, GPRC5A, TLCD2, TJP1, BCL9L, AJUBA, SDC4, RBMS2, CRIM1, TNFRSF12A, EPHA2, FHL2, FOSL1, ANXA2, CYR61, MYOF, CAVIN1, RND3, LOC100288911, NTN4

YAP_23gSig_Staub2016

AJUBA, AMOTL2, ANXA2, AXL, BCL9L, BOK, CRIM1, CYR61, DCBLD2, EPHA2, FHL2, FOSL1, GPRC5A, MYOF, NTN4, CAVIN1, RBMS2, RND3, SDC4, TJP1, TLCD2, TNFRSF12A, YAP1

YAP_48gSig_Staub2016

AMOTL2, GPRC5A, TLCD2, TJP1, BCL9L, AJUBA, SDC4, RBMS2, CRIM1, TNFRSF12A, EPHA2, FHL2, FOSL1, ANXA2, CYR61, MYOF, CAVIN1, RND3, LOC100288911, NTN4, ITGA3, DCBLD2, AXL, CAV1, AHNAK2, TGFBI, MT2A, CAV2, TNFAIP1, RTN4, TIMP2, YAP1, ERBB2, TUFT1, EDN1, CLIC3, ATP8B1, SSH3, C6orf132, DSP, KRT19, SERINC2, KIAA1522, BOK, RHOD, PPP1R13L, F3, RHPN2

DDR_Alt-NHEJ

LIG1, LIG3, PARP1, XRCC1

DDR_FA (Fanconi anemia pathway)

CENPS, BARD1, BLM, BRCA1, BRCA2, BABAM2, BRIP1, ABRAXAS1, DNA2, FAAP100, FAAP24, FAN1, FANCA, FANCB, FANCC, FANCD2, FANCE, FANCF, FANCG, FANCI, FANCL, FANCM, HELQ, HES1, KAT5, PALB2, RAD51, RAD51C, RMI2, STRA13, BHLHE40, TELO2, TOP3A, TOP3B, UBE2T, USP1, WDR48

DDR_HR (Homologous Recombination)

BLM, BRCA1, BRCA2, EID3, EME1, EME2, GEN1, H2AFX, HELQ, HFM1, KAT5, MRE11, MUS81, NBN, NSMCE3, NFATC2IP, NSMCE1, NSMCE2, NSMCE4A, PARG, PAXIP1, PPP4C, PPP4R1, PPP4R2, PPP4R4, RAD50, RAD51, RAD51B, RAD51C, RAD51D, RAD52, RAD54B, RAD54L, RDM1, RECQL, RECQL4, RECQL5, RMI2, RPA1, RPA2, RPA3, RPA4, SEM1, SLX1A, SLX4, SMC5, SMC6, SPO11, TOP3A, TOP3B, UIMC1, WRN

DDR_MMR

EXO1, HMGB1, LIG1, MLH1, MLH3, MSH2, MSH3, MSH4, MSH5, MSH6, PCNA, PMS1, PMS2, POLD1, POLD2, POLD3, POLD4, RFC1, RFC2, RFC3, RFC4, RFC5, RPA1, RPA2, RPA3, RPA4