

# Inference of species interaction networks from incomplete data

Raphaëlle Momal

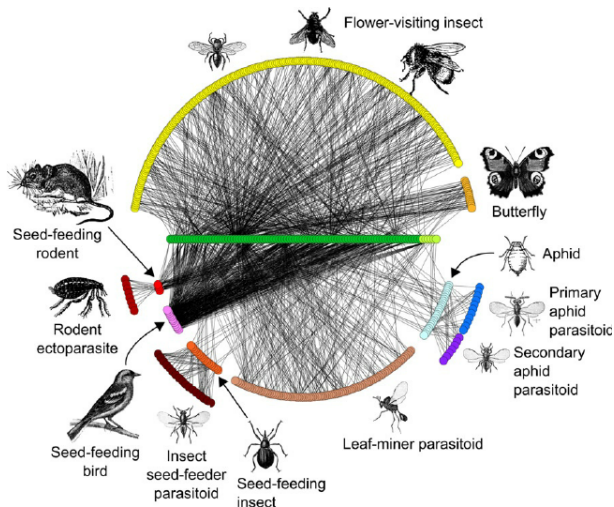
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# Network example in ecology

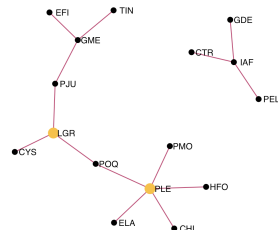


- Tool to better understand species interactions, eco-systems organizations
- Allows for resilience analyses, pathogens control, ecosystem comparison, response prediction...

Pocock et. al 2012

# Aim of network inference from abundance data

EFI	ELA	GDE	GME	date	site
71	1	5	6	apr93	km03
118	2	3	0	apr93	km03
69	0	6	2	apr93	km03
56	0	0	0	apr93	km03
0	1	1	0	apr93	km17
0	0	2	0	apr93	km17
⋮	⋮	⋮	⋮	⋮	⋮



(a) species abundances  $\mathbf{Y}$     (b) covariates  $\mathbf{X}$     (c)  $\mathbf{G}$

Data sample from the Fatała river dataset (Baran 1995).

- Unknown underlying structure.
- Unobserved interaction data.

# Incomplete abundance data

EFI	ELA	GDE	GME	date	site
71	1	5	6	apr93	km03
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⋮	⋮	⋮	⋮	⋮	⋮

(a) incomplete abundances **Y**

(b) incomplete **X**

⇒ ?

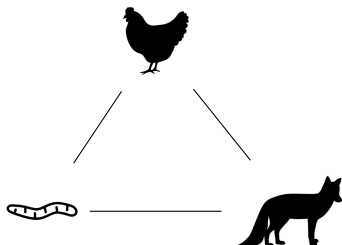
(c) **G**

# Mathematical framework

- i Graphical Models
- ii Graph exploration with trees
- iii Poisson log-Normal model

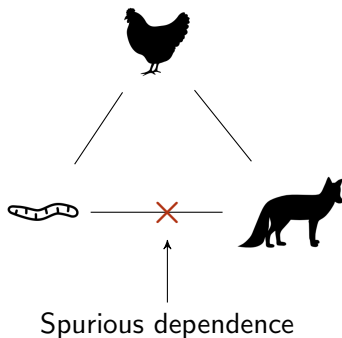
# Which statistical link?

Dependence?



# Which statistical link?

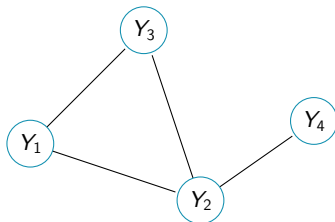
Dependence?



Conditional dependence:

- Only direct links: less links.
- Probabilistic background  
 $p(a, b | c) = p(a | c) p(b | c)$ .
- Possible to model.

# Graphical Models



## Global Markov:

$Y_2$  separates  $Y_3$  from  $Y_4 \Rightarrow Y_3 \perp\!\!\!\perp Y_4 \mid Y_2$ .

## Hammersley-Clifford:

Strictly positive and continuous density  $f$ :

$$f \text{ global Markov} \iff f(\mathbf{Y}) = \prod_{c \in \mathcal{C}} \psi(Y_c).$$

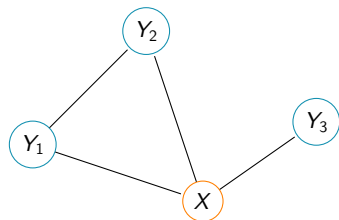
Here  $\mathcal{C} = \{\{1, 2, 3\}, \{2, 4\}\}$ :

$$f(\mathbf{Y}) = \psi(Y_1, Y_2, Y_3) \times \psi(Y_2, Y_4)$$

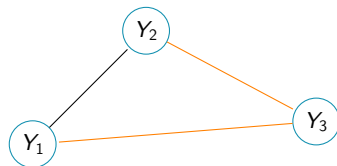


# Marginalization of graphs

Complete graph:



Marginal graph:



Spurious edges leading to wrong interpretation

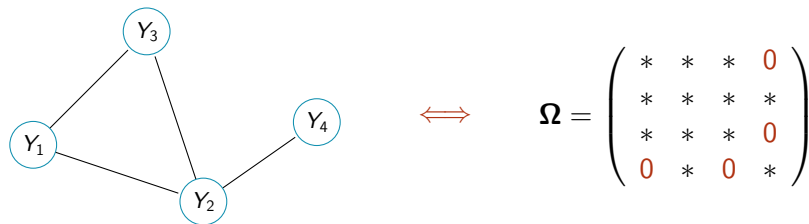
$X$  is a **covariate** or a **species** unaccounted for in the model.

# Gaussian Graphical Models (GGM)

Let  $\mathbf{Y} \sim \mathcal{N}(\boldsymbol{\mu}, \boldsymbol{\Sigma})$  with precision matrix  $\boldsymbol{\Omega} = \boldsymbol{\Sigma}^{-1} = (\omega_{jk})_{jk}$ :

$$f(\mathbf{Y}) \propto \prod_{j,k, \omega_{jk} \neq 0} \exp(-Y_k \omega_{jk} Y_j / 2).$$

**Faithful** Markov property:

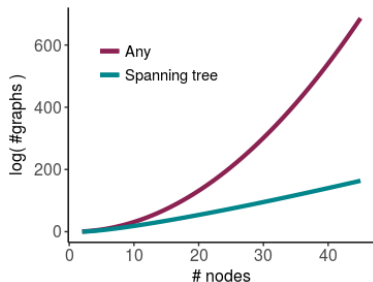


# Exploring the graph space

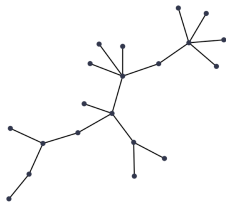
Aim: infer  $\mathbf{G}$ .

Very large space to explore:  $\#\mathcal{G}_p = 2^{\frac{p(p-1)}{2}}$

Spanning trees are sparse and simple structures:



- no loops
- $(p - 1)$  edges



Much smaller space to explore:

$$\#\mathcal{T}_p = p^{(p-2)}$$

# Summing over spanning trees

Let  $\mathbf{W} = (w_{jk})_{jk}$  be a matrix with null diagonal and positive entries, and  $\mathbf{Q}$  its Laplacian:

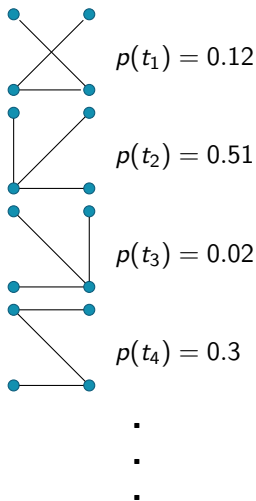
$$[\mathbf{Q}]_{jk} = \begin{cases} \sum_k w_{jk} & \text{if } j = k \\ -w_{jk} & \text{otherwise} \end{cases}$$

## Matrix-tree Theorem (Chaiken and Kleitman, 1978)

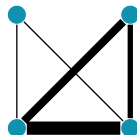
All minors of  $\mathbf{Q}$  are equal, and for any  $1 \leq u, v, \leq p$ :

$$|\mathbf{Q}^{uv}| = \sum_{T \in \mathcal{T}} \prod_{jk \in T} w_{jk}$$

Allows to **sum over  $p^{(p-2)}$  trees** in  $\mathcal{O}(p^3)$  operations.

Exploring  $\mathcal{T}$  with tree averaging

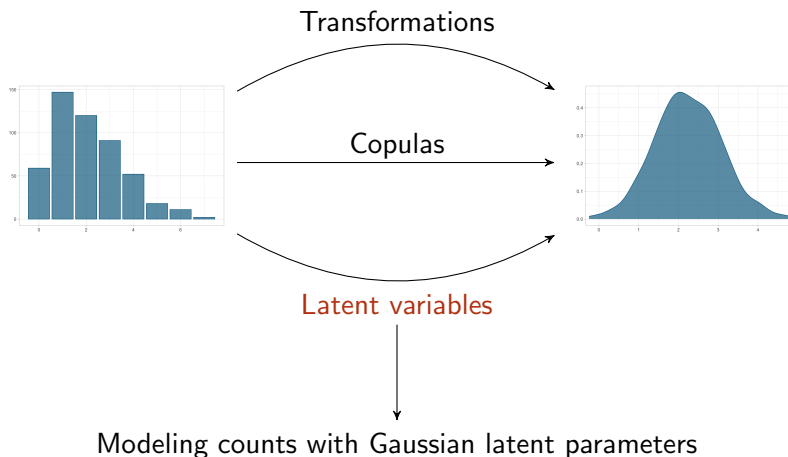
Network inference  
= edge probabilities:



$$\mathbb{P}\{kl \in T\} = \sum_{\substack{T \in \mathcal{T} \\ kl \in T}} p(T)$$

$$p(T) \propto \prod_{kl \in T} w_{kl}$$

# Getting back to Gaussian data



# Poisson log-normal model

$\mathcal{P}\ell\mathcal{N}$  model (Aitchison and Ho, 1989) for sample  $i$  and species  $j$ :

$$\mathbf{Z}_i \sim \mathcal{N}(\mathbf{0}, \boldsymbol{\Sigma})$$

$$Y_{ij} \mid \mathbf{Z}_i \sim \mathcal{P}(\underbrace{\exp(o_{ij} + \mathbf{x}_i^\top \boldsymbol{\theta}_j)}_{\text{fixed}} + Z_{ij}).$$

- Latent variables are iid, observed data are independent conditionally on the  $\mathbf{Z}_i$ .
- A generalized multivariate linear mixed model : fixed abiotic and random biotic effects.
- Variational estimation algorithm (PLNmodels, Chiquet et al. (2018))

# Network inference from counts

- i Model
- ii Inference
- iii Illustration



# General model

- Assume a random tree dependency structure  $T$
- Dependence structure in Gaussian layer  $Z$
- Distribution for counts  $Y$  accounting for covariates/offsets



- Matrix Tree Theorem
- Gaussian Graphical Model
- Poisson log-normal model

# $P\ell N$ model with tree-shaped Gaussian parameters

$$\mathcal{T} \sim \prod_{kl \in \mathcal{T}} \beta_{kl} / B,$$

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$$T \sim \prod_{kl \in T} \beta_{kl} / B,$$

$$\mathbf{Z}_i | T \sim \mathcal{N}(0, \mathbf{\Omega}_T),$$

# $P\ell N$ model with tree-shaped Gaussian parameters

$$\left\{ \begin{array}{l} T \sim \prod_{kl \in T} \beta_{kl} / B, \\ \mathbf{Z}_i | T \sim \mathcal{N}(0, \mathbf{\Omega}_T) \\ Y_{ij} | \mathbf{Z}_i \sim \mathcal{P}(\exp(o_{ij} + \mathbf{x}_i^\top \boldsymbol{\theta}_j + Z_{ij})). \end{array} \right.$$

Gaussian mixture with  $p^{p-2}$  components:

$$p(\mathbf{Z}) = \sum_{T \in \mathcal{T}} p(T) \mathcal{N}(\mathbf{Z} | T; 0, \mathbf{\Omega}_T).$$

Decomposition of the likelihood:

$$p(\mathbf{Y}, \mathbf{Z}, T) = p_{\beta}(T) p_{\Omega_T}(\mathbf{Z} | T) p_{\theta}(\mathbf{Y} | \mathbf{Z}).$$

# Two-step procedure

## EM algorithm (Dempster et al., 1977)

Maximizes the likelihood in presence of latent variables:

**E step:** Compute  $\mathbb{E}[\log p_{\Theta^t}(\mathbf{Y}, \mathbf{Z}, T) \mid \mathbf{Y}]$

**M step:**  $\Theta^{t+1} = \operatorname{argmax}_{\Theta} \{ \mathbb{E}[\log p_{\Theta^t}(\mathbf{Y}, \mathbf{Z}, T) \mid \mathbf{Y}] \}$

# Two-step procedure

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- 1 PLNmodels (Chiquet et al., 2018) gives  $\hat{\theta}$  and approximates of  $\mathbf{Z} \mid \mathbf{Y}$  sufficient statistics.
- 2 EM algorithm to get  $\hat{\beta}$ .

Actually:  $\tilde{\mathbb{E}}[\log p_{\beta}(\mathbf{Y}, \mathbf{Z}, T) \mid \mathbf{Z}] = \tilde{\mathbb{E}}[\log p_{\beta}(\mathbf{Z}, T) \mid \mathbf{Z}] + cst.$

# Factorization on the edges

Tree structure factorization:

$$p_{\Omega_T}(\mathbf{Z} | T) = \prod_k p(\mathbf{Z}_k) \prod_{kl \in T} \frac{p(\mathbf{Z}_k, \mathbf{Z}_l)}{p(\mathbf{Z}_k) p(\mathbf{Z}_l)}$$

Only the 1<sup>st</sup> and 2<sup>nd</sup> order moments of  $\mathbf{Z} | \mathbf{Y}$  are required, replaced by their variational approximation from step 1.

Expression of the surrogate

$$\tilde{\mathbb{E}}[\log p_{\beta}(\mathbf{Z}, T) | \mathbf{Z}] = \sum_{j < k} P_{jk} \log(\beta_{jk} \hat{\psi}_{jk}) - \log B + cst,$$

where  $\hat{\psi}_{jk} = (1 - \hat{\rho}_{jk}^2)^{-n/2}$  and  $P_{jk} = \mathbb{P}\{jk \in T | \mathbf{Z}\}$ .

# Proposed EM algorithm

The  $M$  matrix is built from the inverse of a Laplacian matrix (Meilă and Jaakkola, 2006).

**E step:**  $p(T | \mathbf{Z})$  factorizes on the edges.

Using the weight matrix  $\mathbf{W} = \beta \odot \hat{\psi}$ , all probabilities can be computed at once:

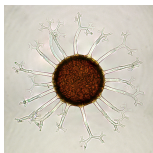
$$P_{jk} = w_{jk} M(\mathbf{W})_{jk} \text{ (Kirshner, 2008)}$$

**M step:** Requires the computation of  $\partial_{\beta_{jk}} (\sum_{T \in \mathcal{T}} \prod_{j,k \in T} \beta_{jk})$ .  
Closed form is available:

$$\beta_{jk}^{t+1} = \frac{P_{jk}^t}{M(\beta^t)_{jk}}$$



# Oak powdery mildew



Pathogen *Erysiphe alphitoides* (EA).



Oak leaf with powdery mildew.

Metabarcoding of oak tree leaves microbiome Jakuschkin et al. (2016).

- **Y**: 116 sample of 114 microbial species counts (bacteria/fungi)
- **X**: sampled tree, and 3 quantitative covariates
- **O**: Different read depth for bacteria and fungi

# Edge selection frequencies

- 1 Create  $S$  random sub-samples using 80% of input abundance data

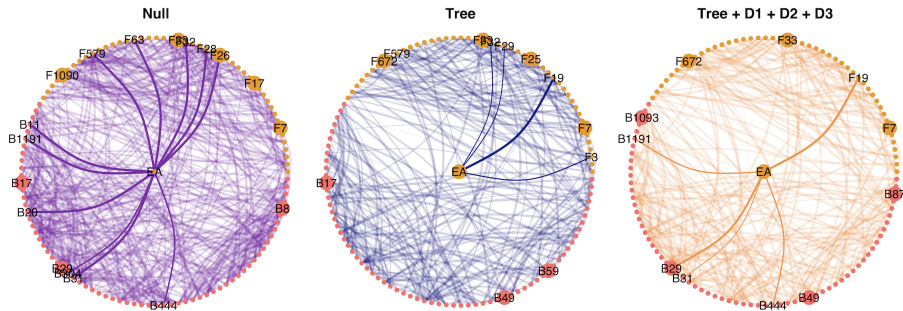
s	edges probabilities			
1	2e-04	0.0024	0.0414	0.2507
2	1e-04	0.0013	0.0004	0.0574
3	2e-04	0.0013	0.0008	0.0127 ...
⋮	⋮	⋮	⋮	⋮

- 3 Apply average probability  $2/p$  threshold on all resampled probabilities

- 4 
$$F_{jk} = \sum_{s=1}^S \mathbb{1}\{P_{jk}^s \geq 2/p\} / S$$

Edges selection frequencies: 0.000    0.0381    0.0190    0.7048    ...

# Oak mildew networks

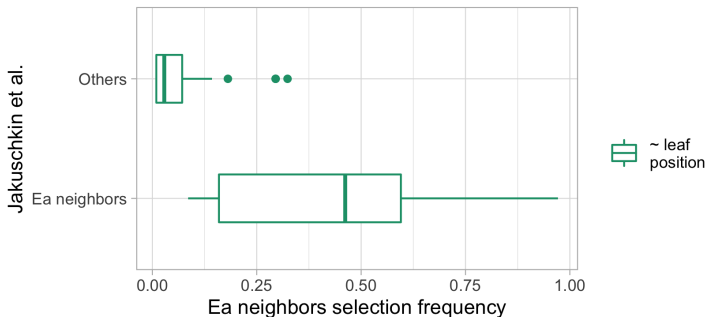


Frequencies above 90%.

6.5s: average running time for one model.

## Ea neighbors: previous study

On the 39 infected samples:



Comparison with Jakuschkin et al. (2016)

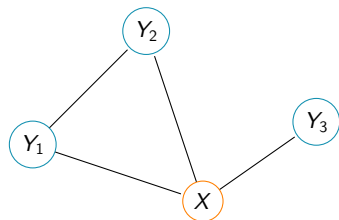
20s: average running time.

# Inference from incomplete counts

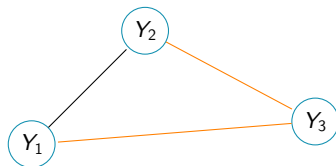
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# Marginalization of graphs

Complete graph:



Marginal graph:



Spurious edges leading to wrong interpretation

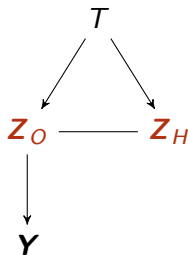
$X$  is a **missing actor**.

# Added hidden Gaussian parameters



$$\mathbf{Z} \mid T \sim \mathcal{N}(0, \mathbf{\Omega}_T^{-1})$$

$$\mathbf{Z}: n \times p$$

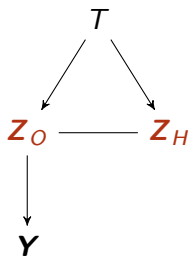


$$(\mathbf{Z}_O, \mathbf{Z}_H) \mid T \sim \mathcal{N}(0, \mathbf{\Omega}_T^{-1})$$

$$\mathbf{Z}_O: n \times p$$

$$\mathbf{Z}_H: n \times r \quad p' = p + r.$$

# Added hidden Gaussian parameters


 $\Rightarrow$ 


$$\mathbf{Z} \mid T \sim \mathcal{N}(0, \mathbf{\Omega}_T^{-1})$$

$$(\mathbf{Z}_O, \mathbf{Z}_H) \mid T \sim \mathcal{N}(0, \mathbf{\Omega}_T^{-1})$$

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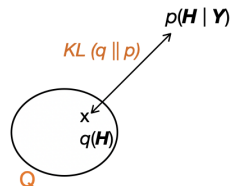
- Same model with  $r$  additional dimensions
- Need access to sufficient statistics regarding  $\mathbf{Z}_H$



# Variational EM algorithm

Finding distribution  $q(\mathbf{H}) \approx p(\mathbf{H} | \mathbf{Y})$ :

- Restricting the search space to a family  $Q$ ,
- Choosing  $q$  with smallest distance to  $p(\mathbf{H} | \mathbf{Y})$ .



Doing so maximizes a lower-bound of the log-likelihood:

$$\mathcal{J}(\Theta; q) = \log p_{\Theta}(\mathbf{Y}) - KL(q(\mathbf{H}) \parallel p_{\Theta}(\mathbf{H} | \mathbf{Y})).$$

## Variational EM algorithm

**VE step:**  $q^{t+1} = \operatorname{argmax}_{q \in Q} \{ \mathcal{J}(\Theta^t; q^t) \} = \operatorname{argmin}_{q \in Q} \{ KL(q^t \parallel p_{\Theta^t}) \}$

**M step:**  $\Theta^{t+1} = \operatorname{argmax}_{\Theta} \{ \mathcal{J}(\Theta^t; q^{t+1}) \}$

# Variational distribution

Two hidden variables:  $\mathbf{Z} = (\mathbf{Z}_O, \mathbf{Z}_H)$  and  $T$ .

$$q(\mathbf{Z}, T) = h(\mathbf{Z})g(T).$$

$h(\mathbf{Z})$ : Product (independence of samples  $i$ ) of Gaussians:

$$h(\mathbf{Z}) = \prod_i \mathcal{N}_{p+r}(\mathbf{Z}_i; \tilde{\mathbf{m}}_i, \tilde{\mathbf{s}}_i)$$

$g(T)$ : Mean-field approximation:

$$g(T) \propto \exp\left\{\underbrace{\mathbb{E}_h[\log p_{\beta}(T) + \log p_{\Omega}(\mathbf{Z} | T)]}_{\text{Factorizes on the edges of } T}\right\}$$

$$g(T) \propto \prod_{kl \in T} \tilde{\beta}_{kl}$$

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Variational parameters:  $\tilde{\mathbf{M}} = (\tilde{\mathbf{M}}_O, \tilde{\mathbf{M}}_H)$ ,  $\tilde{\mathbf{S}} = (\tilde{\mathbf{S}}_O, \tilde{\mathbf{S}}_H)$ ,  $\tilde{\beta}$   
 $n \times p'$ ,  $n \times p'$ ,  $p'^2$

# Proposed algorithm

**PLNmodels:** Parameters regarding the observed part:  $\hat{\theta}, \widetilde{\mathbf{M}}_O, \widetilde{\mathbf{S}}_O$

- Fixed for further computations.

**VE step:** Update variational parameters:  $\widetilde{\mathbf{M}}_H^{t+1}, \widetilde{\mathbf{S}}_H^{t+1}, \widetilde{\beta}^{t+1}$

- Given by shapes of  $g$  and  $h$  distributions.

**M step:** Update model parameters:  $\Omega_T^{t+1}, \beta^{t+1}$

- $\beta_{jk} = P_{jk} / M(\beta)_{jk}$  with  $P_{jk} = \sum_{T \in \mathcal{T}, T \ni jk} g(T)$ ,
- $\Omega_T$ : adaptation of ML estimators (Lauritzen, 1996).

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- $\Omega_T$ : adaptation of ML estimators (Lauritzen, 1996).  
 $p'p'^{-2} \times p'^2/2$  parameters  $\Rightarrow p'^2/2$  estimators.

# Lauritzen's ML estimator

In a GGM with a **chordal** graph  $\mathbf{G}$  (cliques  $\mathcal{C}$ , separators  $\mathcal{S}$  with multiplicities  $\nu(S)$ ),  $SSD$  the sum of squares matrix.

## General Lauritzen's MLE

$$\hat{\Omega}_{\mathbf{G}}^{MLE} = n \left( \sum_{C \in \mathcal{C}} [(SSD_C)^{-1}]^{p'} - \sum_{S \in \mathcal{S}} \nu(S) [(SSD_S)^{-1}]^{p'} \right)$$

- The general  $SSD$  matrix do not depend on  $\mathbf{G}$ .
- The estimator uses  $SSD$  according to the graph structure.

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If  $\mathbf{G}$  is a tree  $T \in \mathcal{T}$ :

- $T$  is chordal.
- Cliques are edges: inverses of  $2 \times 2$  matrices.
- Separators are nodes:  $\mathcal{S} = \{1, \dots, p'\}$ .
- $\nu(k) = \text{deg}(k) - 1$ .

# Update of $\Omega_T$

We define:

$$SSD = \mathbb{E}_h[\mathbf{Z}^\top \mathbf{Z} \mid \mathbf{Y}] = \widetilde{\mathbf{M}}^\top \widetilde{\mathbf{M}} + \text{diag}\left(\sum_i \widetilde{\mathbf{s}}_i\right).$$

Tree simplification of Lauritzen's formula:

$$\omega_{Tjk}^{t+1} = \mathbb{1}\{jk \in T\} \left( \frac{-\text{ssd}_{jk}^t/n}{1 - (\text{ssd}_{jk}^t/n)^2} \right),$$

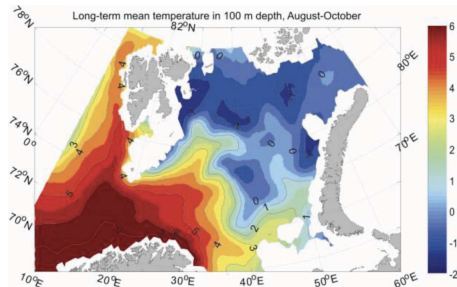
$$\omega_{Tkk}^{t+1} = 1 - \sum_j (\text{ssd}_{jk}^t/n) \times \omega_{Tjk}^{t+1}.$$

The estimates  $\omega_{Tjk}$  are common to all trees sharing the edge  $jk$ :  
estimating  $\{\Omega_T, T \in \mathcal{T}\}$  amounts to estimating  $p^2/2$  quantities.



# Barent's sea fishes

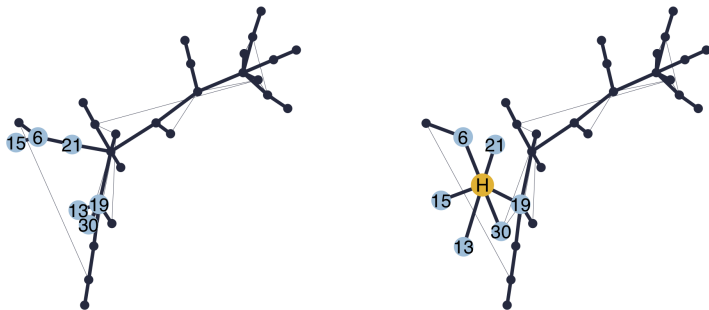
- **Y**: abundances of 30 fish species in 89 sites,
- **X**: latitude, longitude, depth and temperature,
- **O**: total detections per site.



Stiansen et al. (2009)

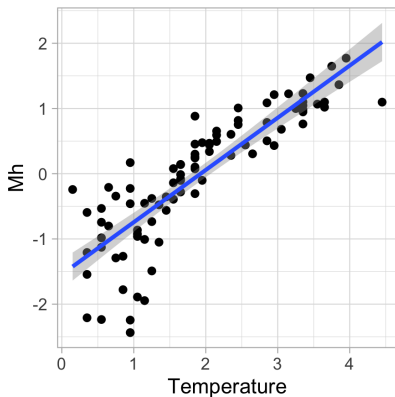
⇒ Fit with no covariates.

# Barent's fishes networks

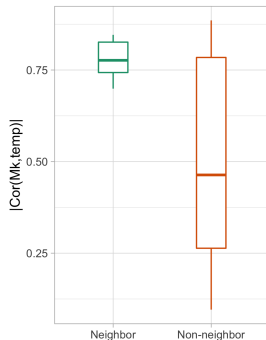


*Left:* observed network (3.3 mins). *Right:* network inferred with one missing actor: H (5.0 mins).

# Relationship with temperature



$$\text{Cor}(Mh, \text{Temp}) = 0.85 .$$



Direct neighbors are more linked to the temperature than other species.

# Conclusion and Perspectives

# Conclusion

A probabilistic model for:

- Inferring conditional dependency network from abundance data.
- Accounting for covariates, offsets and missing actors.

An inference which:

- Takes advantage of the Gaussian framework flexibility
- Uses spanning trees algebraic properties to rely on determinants and inverses of graph Laplacian matrices.

Methods are implemented in R and available.

# Extensions

## Network analysis:

- Compare networks with the estimated tree distributions.
- Study interactions sign and strength available by computing partial correlations.

## Ecological specifics:

- Different emission law (presence/absence), provided there is a Gaussian latent layer of parameters.
- Account for spatial dependencies within the Gaussian covariance structure.

## Direct model:

- Graphical model on counts with tree averaging

# Contributions

## Articles

- Momal R., Robin S., and Ambroise C. . *"Tree-based inference of species interaction networks from abundance data."* *Methods in Ecology and Evolution* 11.5 (2020): 621-632.
- Momal R., Robin S., and Ambroise C. . *"Accounting for missing actors in interaction network inference from abundance data."* arXiv preprint arXiv:2007.14299 (2020).

## R packages

- EMtree: <https://rmomal.github.io/EMtree/>.
- nestor (Network inference from Species counts with missing actORs): <https://rmomal.github.io/nestor>.

# References I

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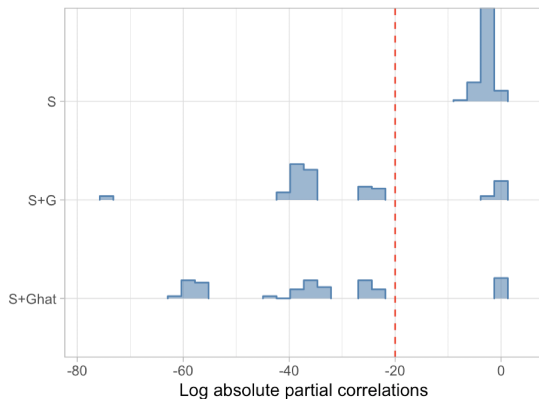


# Signs and strengths of interactions

$$\rho_{jk} = \frac{-\omega_{jk}}{\sqrt{\omega_{kk}\omega_{jj}}}$$

$S$ : sample covariance matrix of  $\mathbf{Z}$ .

$\hat{S}$ : fitted covariance matrix (ggm R package)



$$\hat{S} = S:$$

	-1	0	1
-1	5	45	0
1	0	48	7

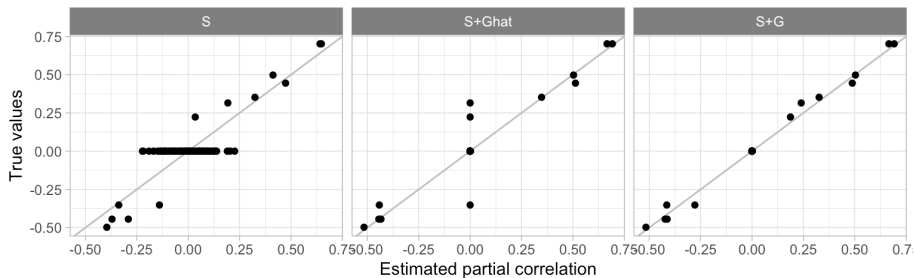
$$\hat{S} = f(S, \mathbf{G}):$$

	-1	0	1
-1	5	0	0
0	0	93	0
1	0	0	7

$$\hat{S} = f(S, \hat{\mathbf{G}}):$$

	-1	0	1
-1	4	0	0
0	1	93	2
1	0	0	5

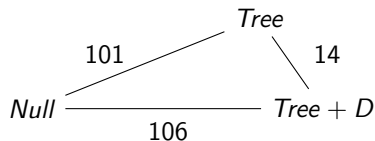
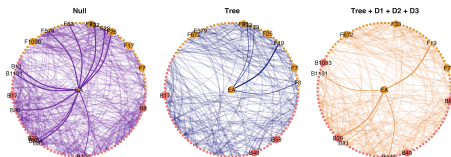
# Signs and strengths of interactions



# Network comparison

$$\begin{aligned}
 D(p_{\beta^A}, p_{\beta^B}) &= \frac{1}{2} [KL(p_{\beta^B} \parallel p_{\beta^A}) + KL(p_{\beta^A} \parallel p_{\beta^B})] \\
 &= \sum_{kl} \log(\beta_{kl}^A / \beta_{kl}^B) \left( \frac{P_{kl}^A - P_{kl}^B}{2} \right)
 \end{aligned}$$

Oak dataset:



# A different emission law

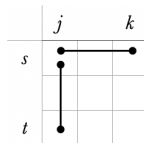
$$\left\{ \begin{array}{l} T \sim \prod_{kl \in \mathcal{T}} \beta_{kl} / B, \\ \mathbf{Z}_i \mid T \sim \mathcal{N}(0, \boldsymbol{\Omega}_T), \\ Y_{ij} \mid \mathbf{Z}_i \sim \mathcal{F}_j(\mathbf{o}_{ij}, \mathbf{x}_i, Z_{ij}). \end{array} \right.$$

$\mathcal{F}_j : \mathcal{B}, \mathcal{P}, \dots$

# Account for spatial dependencies

Separate dependencies:  $\Gamma = (\Gamma_{st})_{1 \leq s, t \leq n}$ ,  $\Sigma_T = (\sigma_{jk})_{1 \leq j, k \leq p}$ .

$$\begin{cases} \text{Cov}(Z_{sj}, Z_{sk}) &= \gamma_{ss} \sigma_{jk} \\ \text{Cov}(Z_{sj}, Z_{tj}) &= \sigma_{jj} \gamma_{st} \end{cases}$$



Defining  $\text{Vec}(\mathbf{Z}) = (Z_{11}, \dots, Z_{1p}, Z_{21}, \dots, Z_{np}) \in \mathbb{R}^{n \times p}$ , we obtain:

$$\text{Vec}(\mathbf{Z}) \sim \mathcal{N}(0, \Gamma \otimes \Sigma_T).$$

$\Gamma$  as a function of  $|s - t|$  reduces the number of parameters.

# Network inference from counts

With any marginal and bivariate distribution for counts:

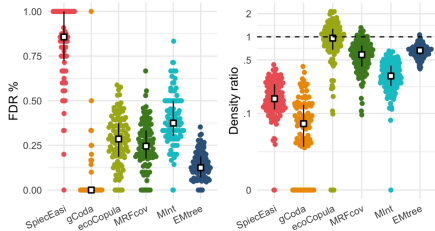
$$\begin{array}{c} T \\ \downarrow \\ \mathbf{Y} \end{array} \quad p_{\theta}(\mathbf{Y}_i | T) = \prod_{j=1}^p p_{\theta}(Y_{ij}) \prod_{jk \in T} \frac{p_{\theta}(Y_{ij}, Y_{ik})}{p_{\theta}(Y_{ij})p_{\theta}(Y_{ik})}.$$

The joint distribution of counts would be a mixture on spanning trees:

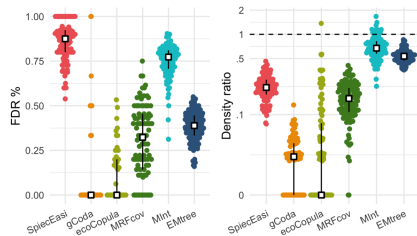
$$p_{\beta, \theta}(\mathbf{Y}) = \sum_{T \in \mathcal{T}} p_{\beta}(T) p_{\theta}(\mathbf{Y} | T).$$

# Network inference methods comparison

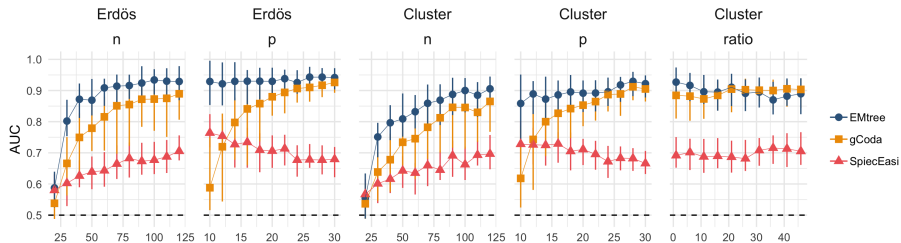
Easy (n=100, p=20)



Hard (n=50, p=30)

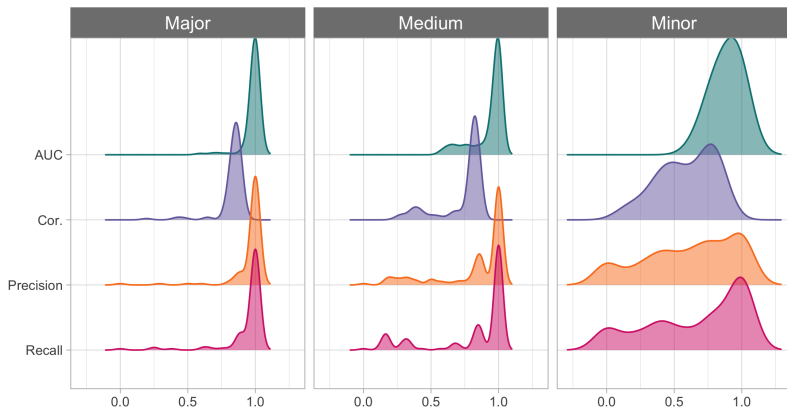


# Edges scoring comparison

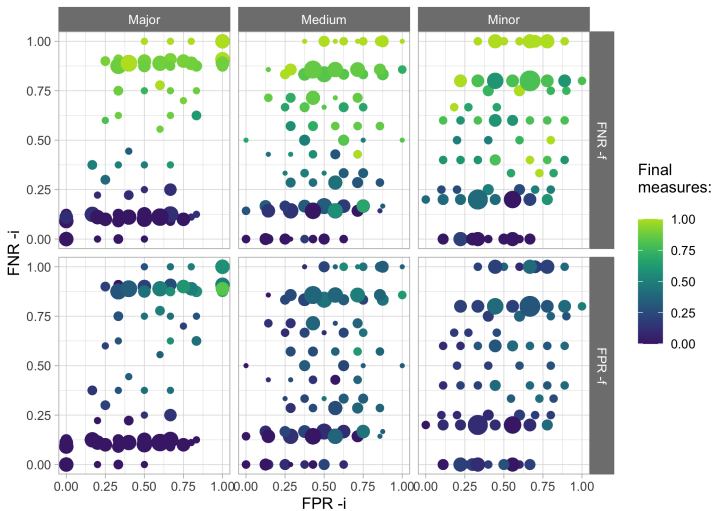




# Reconstruction of the missing actor



# Initialize with more potential neighbors



# Lauritzen's notation

For any square matrix  $\mathbf{A}$ :

$$([\mathbf{A}_B]^p)_{ij} = \begin{cases} a_{ij} & \text{if } \{i, j\} \in B, \\ 0 & \text{if } \{i, j\} \notin B. \end{cases}$$

$$\mathbf{A} = \begin{pmatrix} * & * & * \\ * & * & * \\ * & * & * \end{pmatrix} \Rightarrow [\mathbf{A}_{\{2,3\}}]^3 = \begin{pmatrix} 0 & * & * \\ 0 & * & * \\ 0 & 0 & 0 \end{pmatrix}$$

# The M matrix

## Lemma (Meilă and Jaakkola, 2006)

$\mathbf{Q}^{pp}$  is the Laplacian matrix  $\mathbf{Q}$  to which the the last column and row were removed.  $M$  is then defined as follows:

$$[M]_{jk} = \begin{cases} [(\mathbf{Q}^{pp})^{-1}]_{jj} + [(\mathbf{Q}^{pp})^{-1}]_{kk} - 2[(\mathbf{Q}^{pp})^{-1}]_{jk} & 1 \leq j, k < p \\ [(\mathbf{Q}^{pp})^{-1}]_{jj} & k = p, 1 \leq j < p \\ 0 & k = j \end{cases}$$

## Prevent numerical issues

The Laplacian matrix  $\mathbf{Q}$  must be positive definite, which calls for some numerical control of the weights  $\beta$ :

- centering in log scale
- sum constraint

Variational weights depend on the number of available samples  $n$ .  
Tempering parameter  $\alpha$ :

$$\log \tilde{\beta}_{kl} = \log \beta_{kl} - \alpha \left( \frac{n}{2} \log |\hat{\mathbf{R}}_{Tkl}| + \hat{\omega}_{Tkl} [M^T M]_{kl} \right).$$