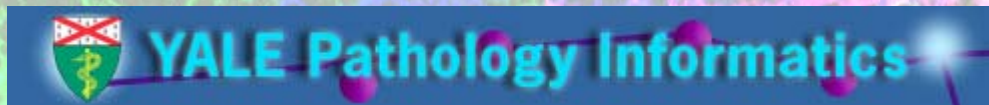


# Modeling & Simulation (Computational Immunology)

**Steven H. Kleinstein**



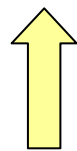
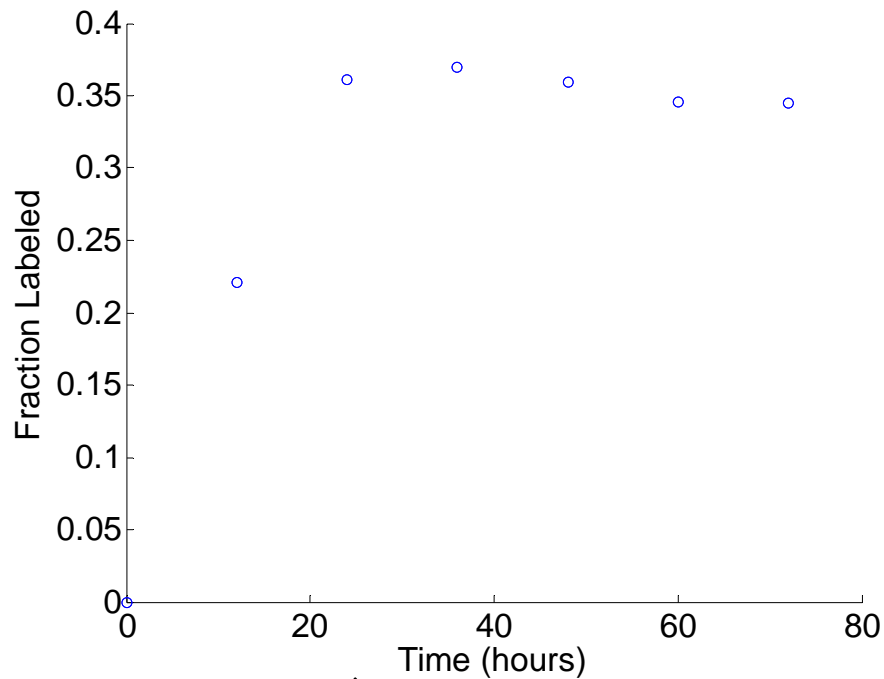
Department of Pathology  
Yale University School of Medicine

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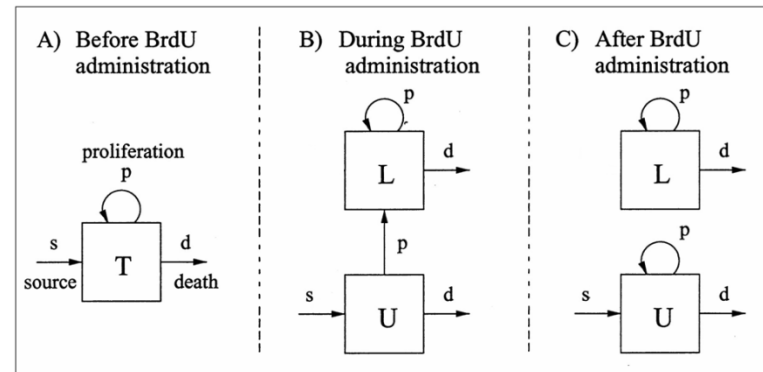
March 24, 2010

# Simulated Experiment

Demonstrate full cycle of fitting model to data to estimate parameters



BrdU withdrawn



## Parameters used to create synthetic data

$s = 0.003$  per hour

$p = 0.01$  per hour

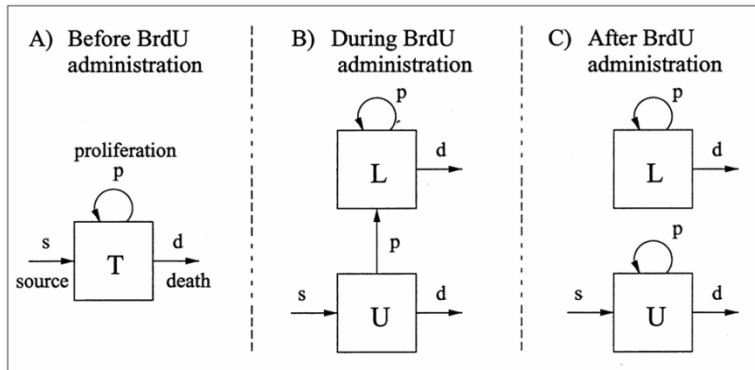
$d = p + s$  (to achieve steady state)

Random noise added to each data point

How can we estimate flow/proliferation/death rates?

# Simulating the BrdU Labeling Model

Use integration functions (e.g., ode45 in MATLAB)



```
Yin = [1 0]; % Initial Conditions [unlabeled labeled]
```

```
pr = [s p d tau]; % Model Parameters
```

```
t = [0,12,24,36,48,60,72]; % Times to evaluate
```

```
[T,Y] = ode45(@fode,t,Yin,opts,pr);
```

```
f1 = Y(:,2) ./ sum(Y,2); % Fraction labeled
```

```
function dy = fode(t, y, pr)
```

```
s = pr(1); p = pr(2); d = pr(3); tau = pr(4);
```

```
U = y(1); L = y(2);
```

```
dy = zeros(2,1); % Vector of derivatives
```

```
if (t < tau) % During BrdU Administration (B)
```

```
    dy(1) = s - p.*U - d.*U; % dbU/dt
```

```
    dy(2) = 2.*p.*U + p.*L - d.*L; % dbL/dt
```

```
else % After BrdU Administration (C)
```

```
    dy(1) = s + p.*U - d.*U; %dbU/dt
```

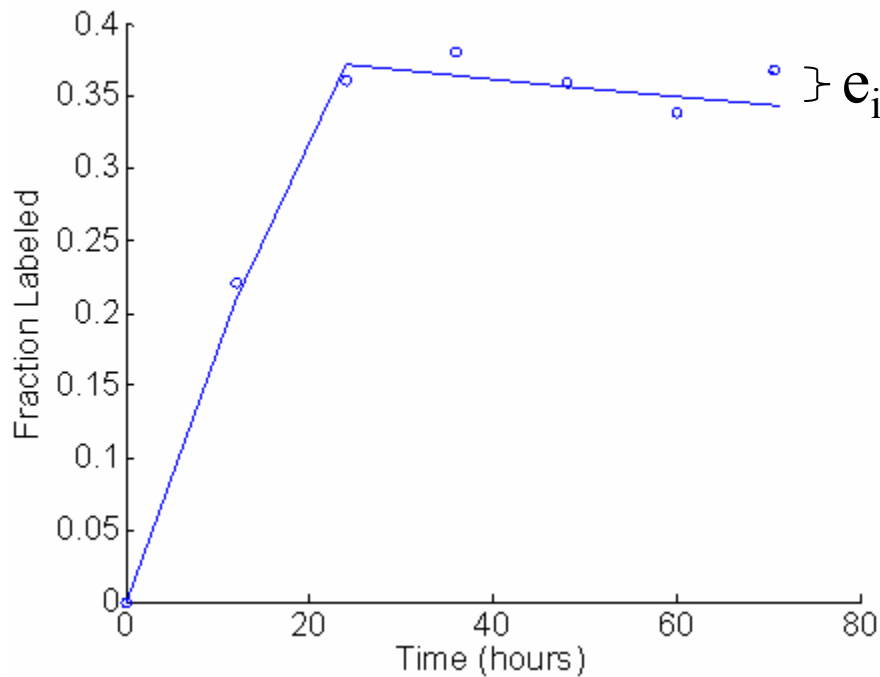
```
    dy(2) = p.*L - d.*L; %dbL/dt
```

```
end
```

Simple models can be solved analytically -- faster

# Fitting the Model to Experimental Data

Compare simulation and experiment using least-squares objective



Least-squares objective function

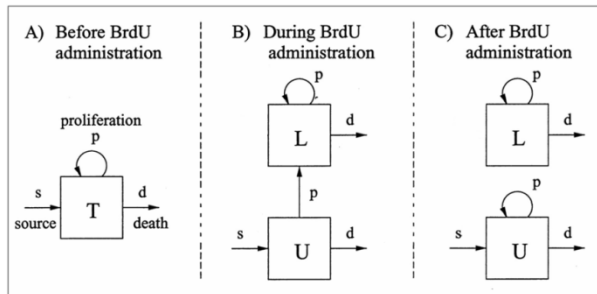
$$E = \sum_i \frac{(y_i - \hat{y}_i)^2}{VAR(y_i)}$$

Find parameters to minimize objective

Many options for how to optimize the fit

# Fitting Models to Data in MATLAB

Several optimization functions available in many programming languages



```
pr = [.01 .01]; %Initial guess for parameter values to be fitted [s p]
```

```
[pr,fval,exitflag] = lsqnonlin (@efun,pr,[],[],options,fl_observed,t,tau);
```

```
s = pr(1); p = pr(2); % Optimal parameter values
```

Optional parameters

```
function error = efun (pr,fl_observed,t,tau)
```

```
s = pr(1); p = pr(2); d = s+p; % Assume steady-state
```

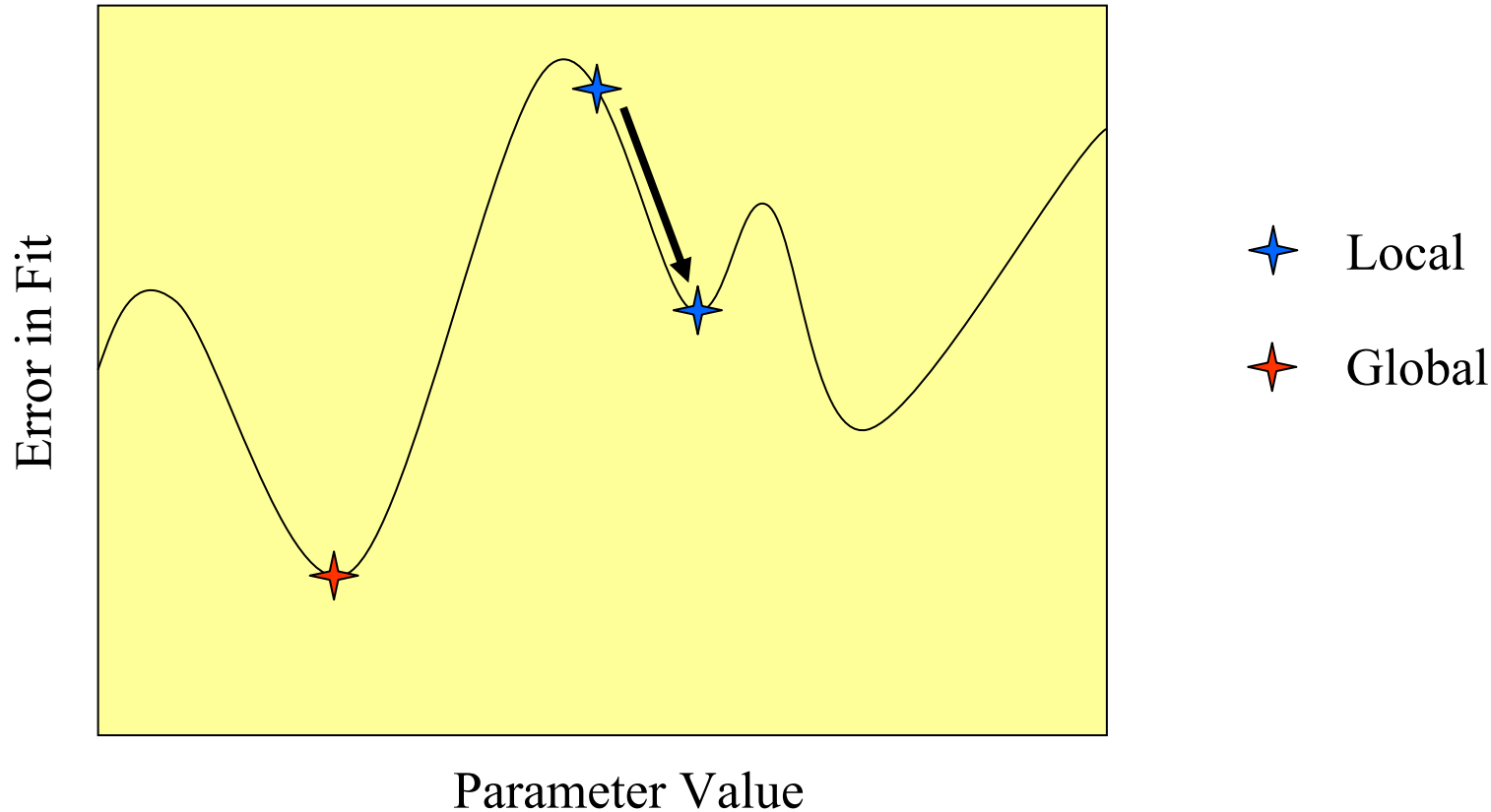
```
[fl_predicted] = labelBrdU(s,p,d,tau,t); % Function that simulates model
```

```
error = sum((fl_predicted-fl_observed).^2); % Least-squares objective
```

lsqnonlin, fminsearch, fmincon, fminbnd

# Local and Global Optimization

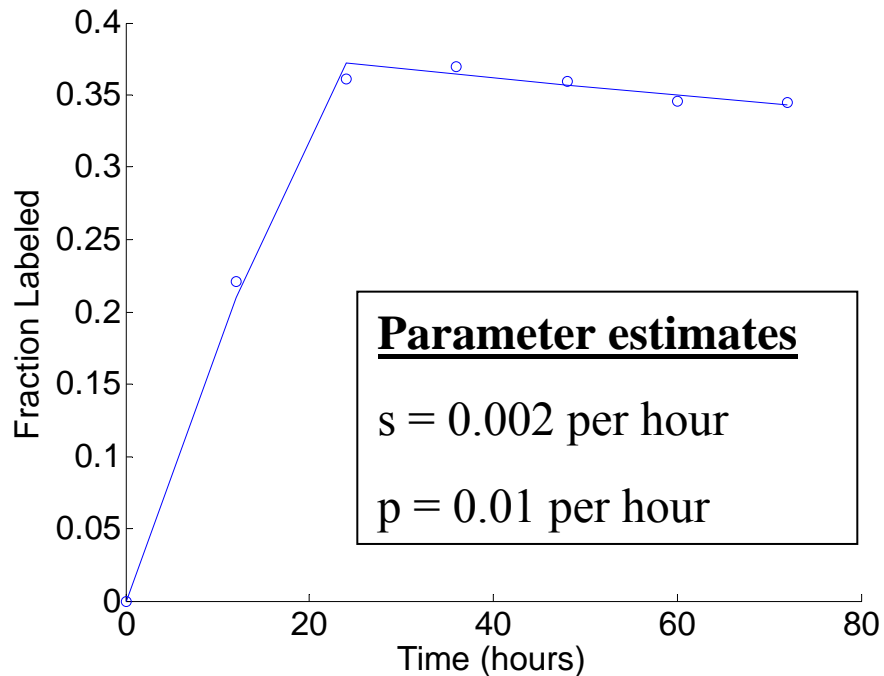
Local optimization techniques find optimal fit around given starting point



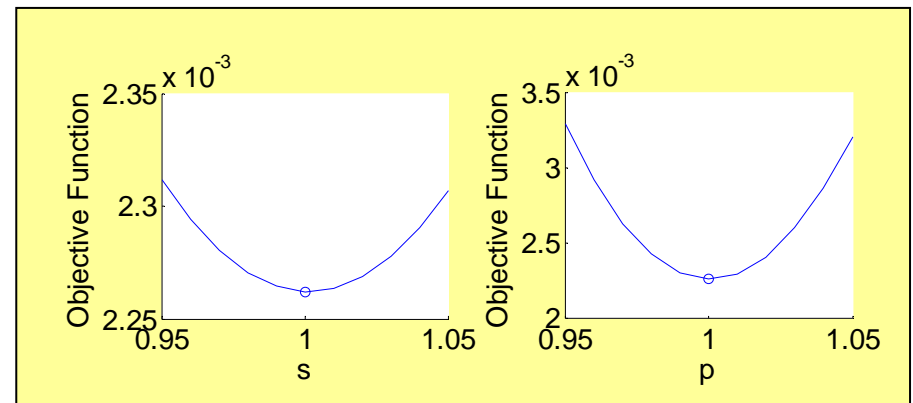
Global optimization attempts to avoid local minima

# Optimal Parameter Estimates

Least-squares fit using lsqnonlin in MATLAB



Plot local curvature to check minimization...



**Recall, parameters used to create data:**

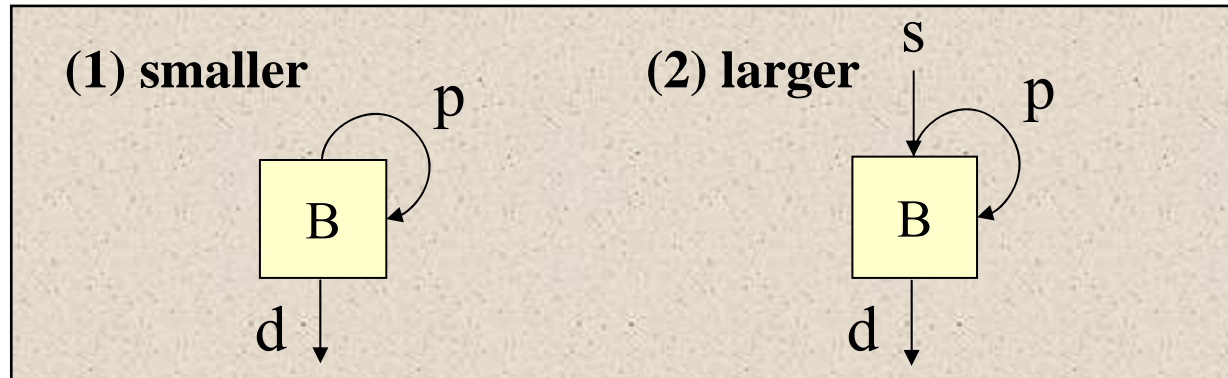
$s = 0.003$  per hour

$p = 0.01$  per hour

$d = p + s$  (to achieve steady state)

Is inflow necessary to fit the data? Can we use simpler model?

# Is inflow (s) significant?



Residual Sum of Squares  $RSS = \sum_i (y_i - \hat{y}_i)^2$

$$F = \frac{RSS_{\text{smaller}} - \cancel{RSS_{\text{larger}}}}{\cancel{RSS_{\text{larger}}} / df_{\text{larger}}} \frac{df_{\text{smaller}} - df_{\text{larger}}}{df_{\text{larger}}}$$

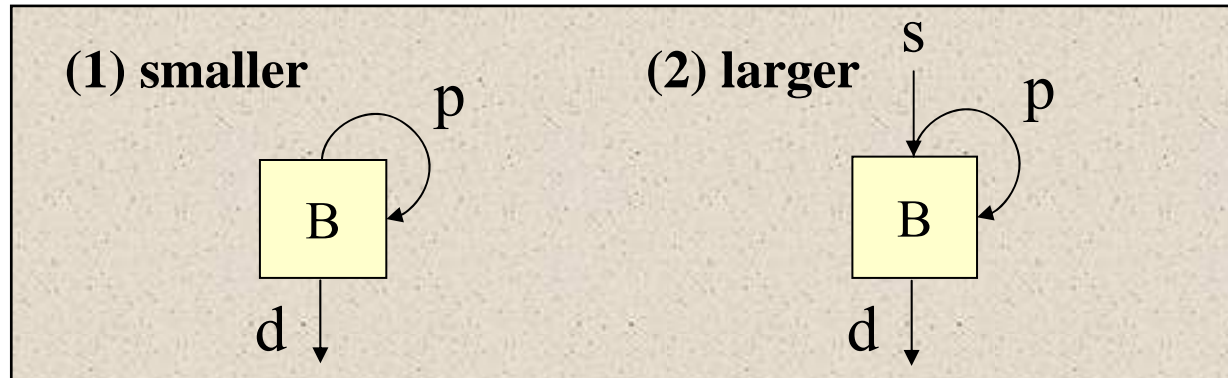
} Reduction in RSS per extra parameter  
 } Measure of 'noise' in model

Degrees of Freedom  $df = \# \text{ observations} - \# \text{ parameters}$

F distribution with  $(df_{\text{smaller}} - df_{\text{larger}}, df_{\text{larger}})$  degrees of freedom



# Is inflow (s) significant?



$$F = \frac{\text{RSS}_{\text{smaller}} - \text{RSS}_{\text{larger}} / df_{\text{smaller}} - df_{\text{larger}}}{\text{RSS}_{\text{larger}} / df_{\text{larger}}}$$

} Reduction in RSS per extra parameter  
 } Measure of 'noise' in model

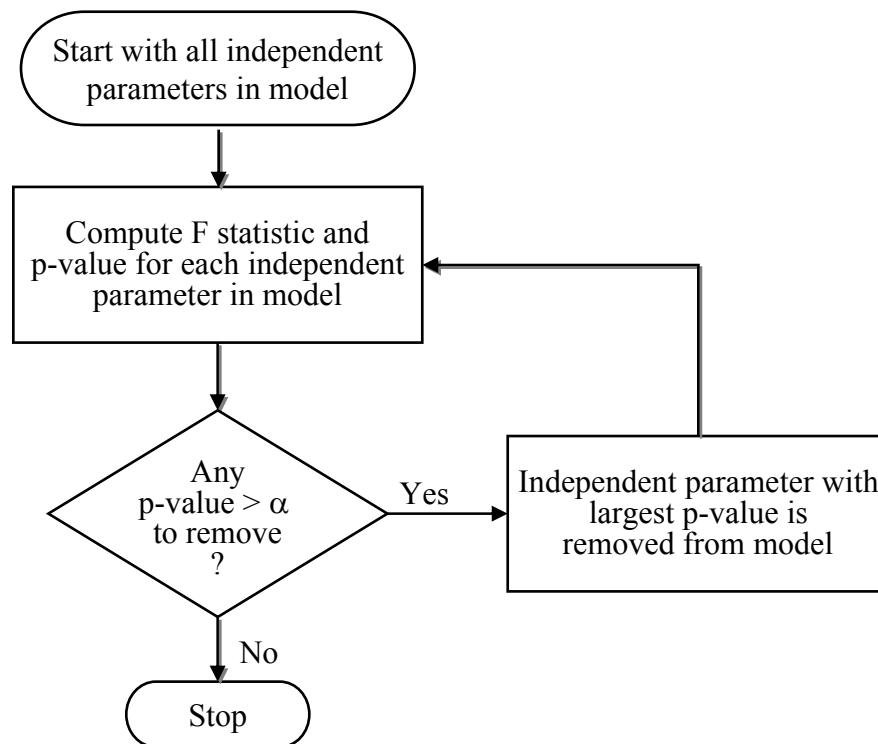
	Observations	Parameters	RSS	F test (1-fcdf in MATLAB)
(1) No flow (s=0)	6	1	9.38e-7	
(2) Including flow	6	2	0.95e-7	<b>53.1 (p&lt;0.0004)</b>

Inflow (s) is important to explain observations

# Building models with variable selection

F statistic determines if variable added or deleted from model

## Backward Elimination



Other Variations:

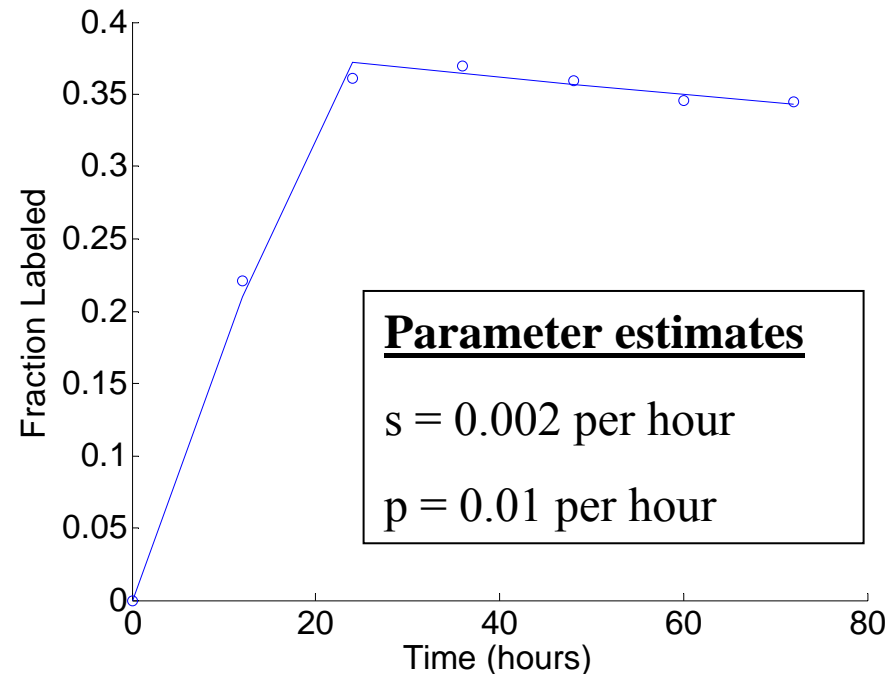
Forward selection: adds variables one at a time as long as significant F test.

Stepwise procedure: allows for removal of a parameter at each step

No guarantee that globally optimal model will be found (need all subsets, but prohibitive for large parameter space)

# How much confidence to put in estimate?

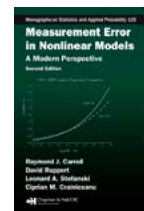
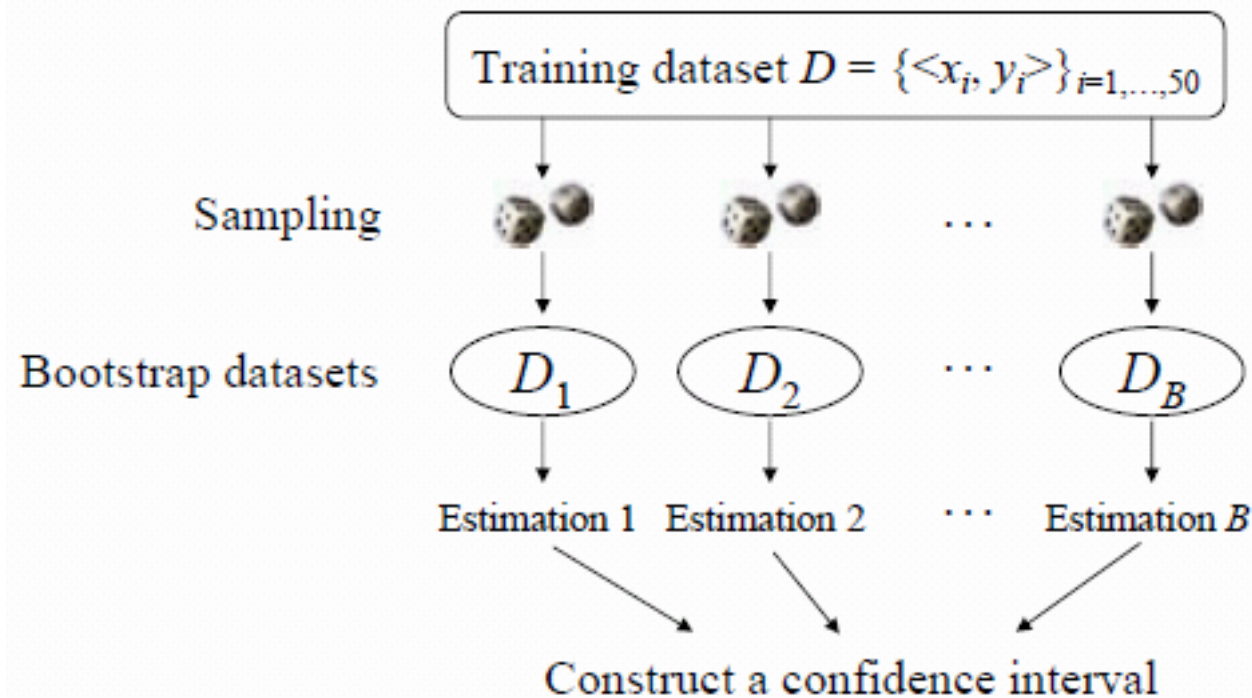
Construct confidence intervals for model parameters



Estimate uncertainty given limited number of experimental observations

# Bootstrap Methods

Estimating generalization error based on "resampling":  
Randomly draw datasets with replacement from training data



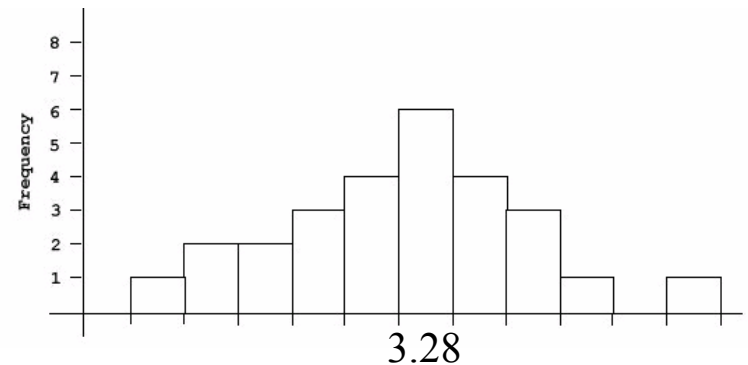
Pengyu Hong

Effect of generating bootstrap dataset from the distribution  $D$  is similar to the effect of obtaining dataset  $D = \{x_1, x_2, \dots, x_N\}$  from the original distribution  $D'$

# Bootstrap Methods

Randomly draw datasets with replacement from training data

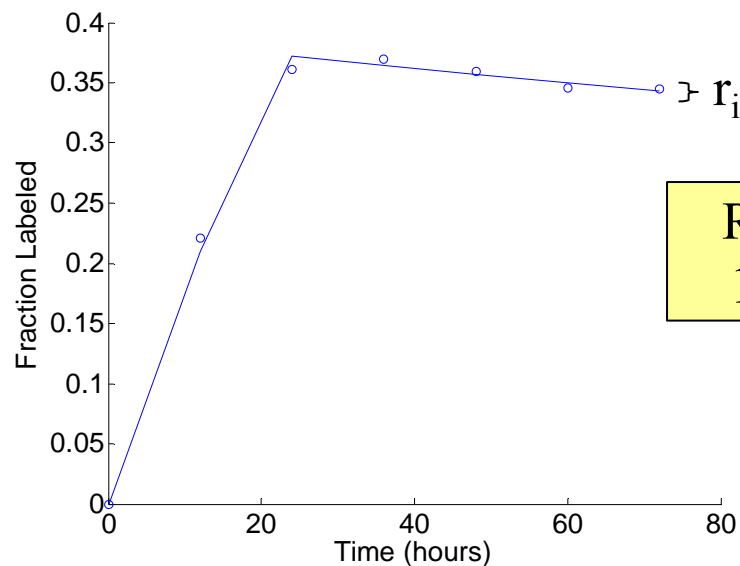
- $D = [3.0, 2.8, 3.7, 3.4, 3.5] \rightarrow \text{average} = 3.28$
- Bootstrap samples  $D_N$  could be:
  - $[2.8, 3.4, 3.7, 3.4, 3.5] \rightarrow 3.36$
  - $[3.5, 3.0, 3.4, 2.8, 3.7] \rightarrow 3.28$
  - $[3.5, 3.5, 3.4, 3.0, 2.8] \rightarrow 3.24$
  - ...



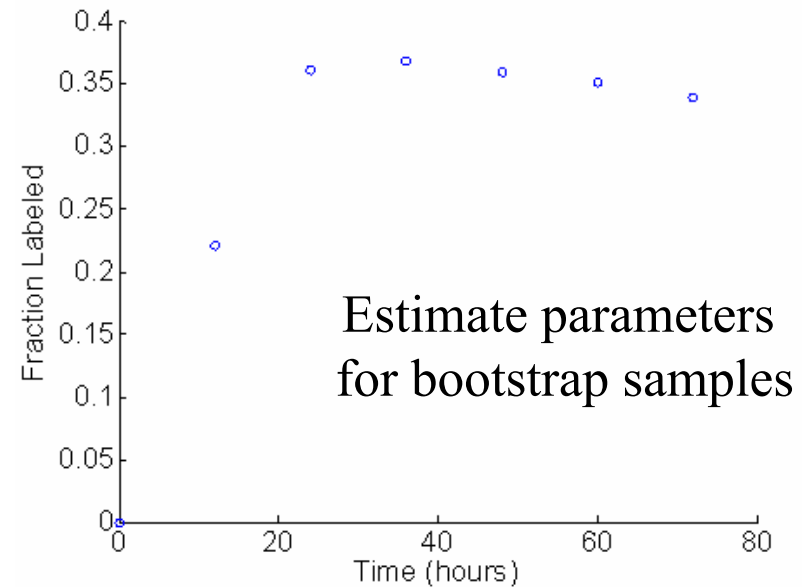
If sample is good approximation of population, bootstrap method will provide good approximation of sampling distribution of original statistic.

# Bootstrapping Parameter Confidence Intervals

- 1) Fit model to data to obtain parameter estimates
- 2) Draw a bootstrap sample of the residuals (Fixed-X Bootstrapping)
- 3) Create bootstrap sample of observations by adding randomly sampled residual to predicted value of each observation



Repeat  
1000x



Bootstrapping observations also possible – asymptotically equivalent

# Bootstrapping Parameter Confidence Intervals

Three commonly used methods: 1. Normal Theory Intervals, 2. Percentile Intervals, 3. Bias Corrected Percentile Intervals

## Percentile Intervals

Calculate the parameter for each bootstrap sample and select  $\alpha$  (e.g., 0.05)

LCL =  $\alpha / 2^{\text{th}}$  percentile.

UCL =  $(1-\alpha/2)^{\text{th}}$  percentile.

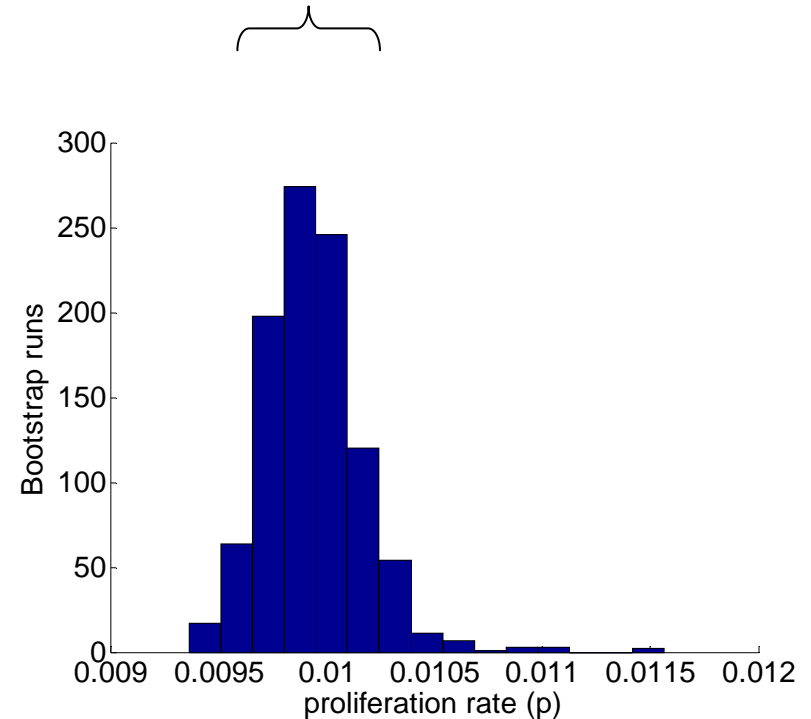
Use MATLAB's `prctile` function:  
= `prctile(bootstrap estimates, 0.025)`

### Parameter estimates for synthetic data

Estimate of  $s = 0.0017$  [0.0009,0.0030]

Estimate of  $p = 0.0099$  [0.0095,0.0100]

Contains 95% of the estimates



May not have correct coverage when sampling distribution skewed

# Immune System Adapts to Pathogenic Challenge

Secondary responses are quantitatively and qualitatively different

**Faster kinetics,  
greater magnitude**

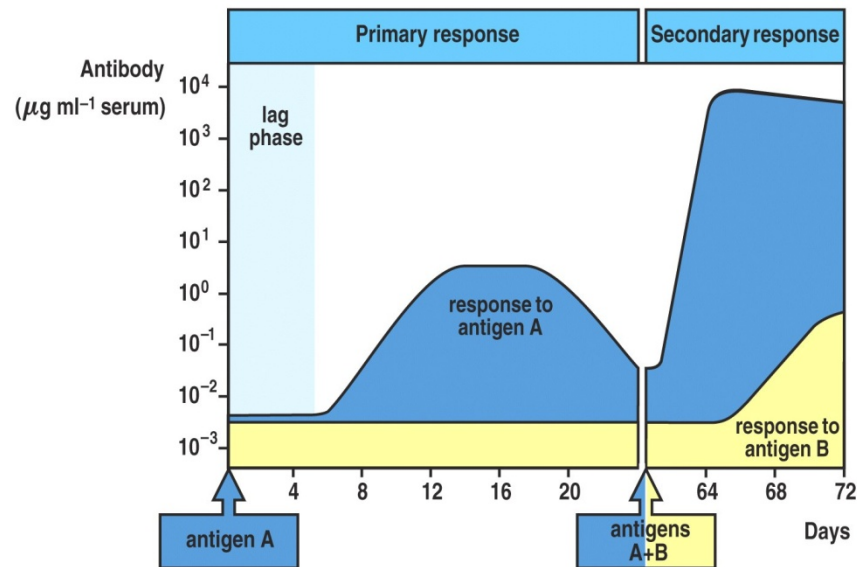


Figure 1-20 Immunobiology, 6/e. (© Garland Science 2005)

**Increased affinity**

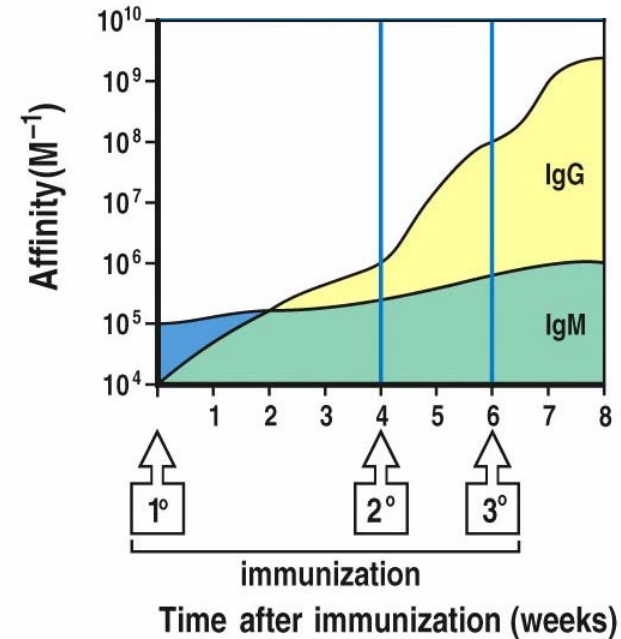
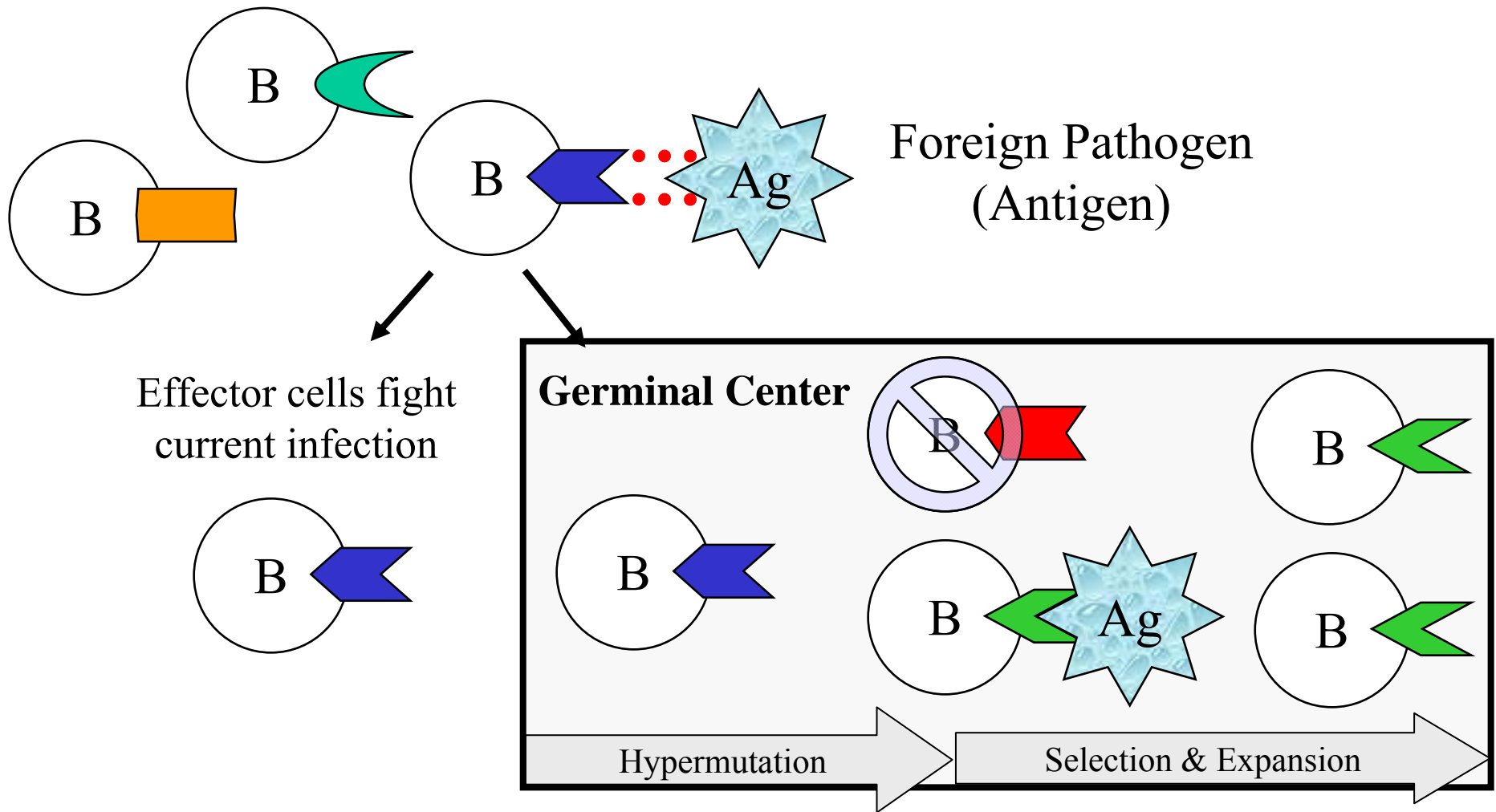


Figure 10-31 Immunobiology, 6/e. (© Garland Science 2005)

Affinity Maturation is Fundamental to Adaptive Immunity

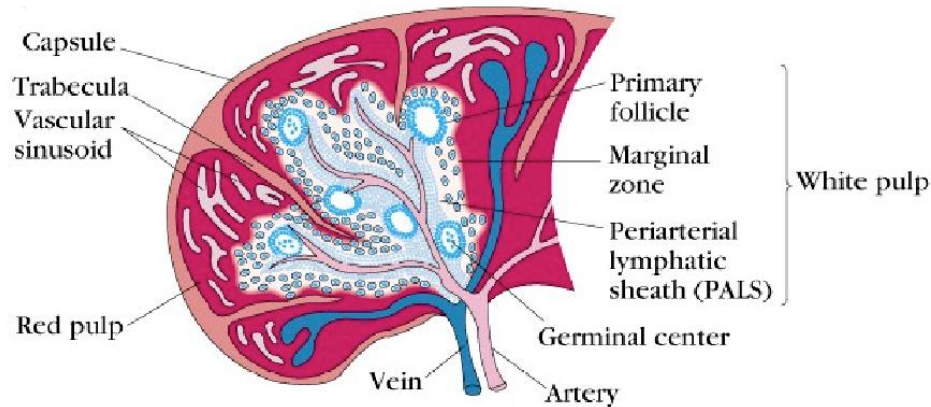


# Germinal Centers are Site of Affinity Maturation

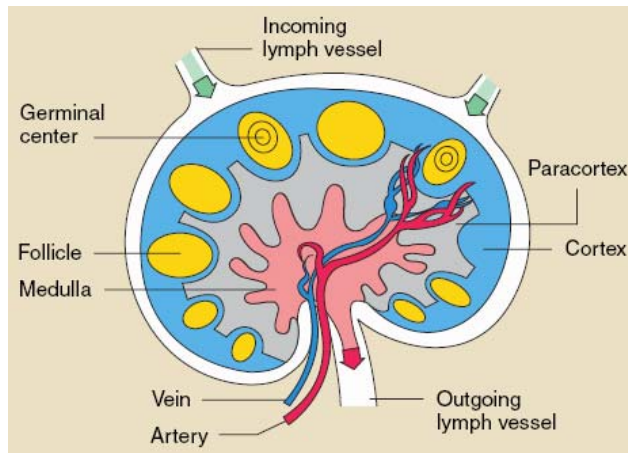


Affinity maturation accomplished through somatic hypermutation of B cell receptor, followed by expansion of rare higher-affinity mutants

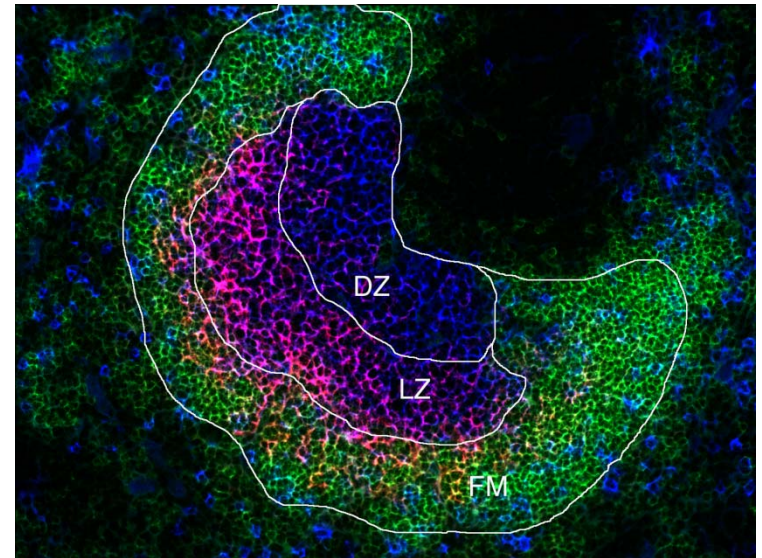
# Germinal Centers in Spleen & Lymph Nodes



<http://mcb.berkeley.edu/courses/mcb150/Lect10/Lect10.pdf>



## Germinal Center



Site of somatic hypermutation, and production of long-lived memory and plasma cells

*For more information...*

OPEN ACCESS Freely available online

PLoS COMPUTATIONAL BIOLOGY

Message from ISCB

## Getting Started in Computational Immunology

**Steven H. Kleinstein\***

Interdepartmental Program in Computational Biology and Bioinformatics, and Department of Pathology, Yale University School of Medicine, New Haven, Connecticut, United States of America

**Feel free to email me with any questions!**

**[steven.kleinstein@yale.edu](mailto:steven.kleinstein@yale.edu)**