Phylogenetic correlations have limited effect on
coevolution-based contact prediction in proteins

Edwin Rodriguez Horta\textsuperscript{1,2}, Martin Weigt \textsuperscript{2,*}

\textsuperscript{1} University of Havana, Physics Faculty, Department of Theoretical Physics, Group of Complex Systems and Statistical Physics, Havana, Cuba
\textsuperscript{2} Sorbonne Université, CNRS, Institut de Biologie Paris-Seine, Laboratoire de Biologie Computationnelle et Quantitative – LCQB, Paris, France

* martin.weigt@sorbonne-universite.fr

Abstract

Coevolution-based contact prediction, either directly by coevolutionary couplings resulting from global statistical sequence models or using structural supervision and deep learning, has found widespread application in protein-structure prediction from sequence. However, one of the basic assumptions in global statistical modeling is that sequences form an at least approximately independent sample of an unknown probability distribution, which is to be learned from data. In the case of protein families, this assumption is obviously violated by phylogenetic relations between protein sequences. It has turned out to be notoriously difficult to take phylogenetic correlations into account in coevolutionary model learning. Here, we propose a complementary approach: we develop two strategies to randomize or resample sequence data, such that conservation patterns and phylogenetic relations are preserved, while intrinsic (i.e. structure- or function-based) coevolutionary couplings are removed. An analysis of these data shows that the strongest coevolutionary couplings, i.e. those used by Direct Coupling Analysis to predict contacts, are only weakly influenced by phylogeny. However, phylogeny-induced spurious couplings are of similar size to the bulk of coevolutionary couplings, and dissecting functional from phylogeny-induced couplings might lead to more accurate contact predictions in the range of intermediate-size couplings.

The code is available at https://github.com/ed-rodh/Null_models_I_and_II.

Author summary

Many homologous protein families contain thousands of highly diverged amino-acid sequences, which fold in close-to-identical three-dimensional structures and fulfill almost identical biological tasks. Global coevolutionary models, like those inferred by the Direct Coupling Analysis (DCA), assume that families can be considered as samples of some unknown statistical model, and that the parameters of these models represent evolutionary constraints acting on protein sequences. To learn these models from data, DCA and related approaches have to also assume that the distinct sequences in a protein family are close to independent, while in reality they are characterized by involved hierarchical phylogenetic relationships. Here we propose Null models for sequence alignments, which maintain patterns of amino-acid conservation and phylogeny contained in the data, but destroy any coevolutionary couplings, frequently used in protein structure prediction. We find that phylogeny actually induces spurious non-zero
couplings. These are, however, significantly smaller that the largest couplings derived from natural sequences, and therefore have only little influence on the first predicted contacts. However, in the range of intermediate couplings, they may lead to statistically significant effects. Dissecting phylogenetic from functional couplings might therefore extend the range of accurately predicted structural contacts down to smaller coupling strengths than those currently used.

Introduction

Global coevolutionary modeling approaches have recently seen a lot of interest \cite{1,2}, either directly for predicting residue-residue contacts from sequence ensembles corresponding to homologous protein families \cite{3,4}, in predicting mutational effects \cite{5,6}, or even in designing artificial but functional protein sequences \cite{7,8,9,10}, or as an input to deep-learning based protein structure prediction. The latter approach has recently lead to a breakthrough in prediction protein structure from sequence \cite{11,12,13,14,15}.

The basic idea of coevolutionary models, like the Direct-Coupling Analysis (DCA) \cite{6}, is that the amino-acid sequences, typically given in the form of a multiple-sequence alignment (MSA) of width (or aligned sequence length) $L$, can be considered as a sample drawn from some unknown probability distribution $P(a_1,...,a_L)$, with $(a_1,...,a_L)$ being an aligned amino-acid sequence. This probabilistic model is typically parameterized as $P(a_1,...,a_L) \propto \exp\left\{\sum_{i<j} J_{ij}(a_i,a_j) + h_i(a_i)\right\}$ via biases (or fields) $h_i(a_i)$ representing site-specificities in amino-acid usage (i.e. patterns of amino-acid conservation), and via statistical couplings $J_{ij}(a_i,a_j)$, which represent coevolutionary constraints and cause correlated amino-acid usage in positions $i$ and $j$ \cite{17}.

In most cases, the parameters of these models are inferred by (approximate) maximum-likelihood, under the assumption that the sequences in the MSA are (almost) independently and identically distributed according to $P(a_1,...,a_L)$. On one hand, this assumption is needed to make model inference from MSA technically feasible. On the other hand, it is in obvious contradiction to the fact that sequences in homologous protein families share common ancestry in evolution, and therefore typically show considerable phylogenetic correlations, which can be used to infer this unknown ancestry from data \cite{18}. Phylogeny induces highly non-trivial correlations between MSA columns \cite{19}, which however do not represent any functional relationship.

Disentangling correlations induced by functional or structural couplings from phylogeny-caused correlations turns out to be a highly non-trivial task \cite{19,20}. Simple statistical corrections have been proposed, like down-weighting similar sequences in determining statistical correlations \cite{3}, or the average-product correction applied to the final coevolutionary coupling scores \cite{22}. While sequence weighting has initially reported to significantly improve contact prediction, recent works show little effect \cite{23}, probably due to the fact that, e.g., Pfam \cite{24} is now based on reference proteomes and therefore less redundant than databases used to be about a decade ago. Average-product correction was shown to be more of a correction of biases related to amino-acid conservation than to phylogeny \cite{25}.

To make progress, we suggest a complementary approach. Instead of removing phylogenetic correlations from DCA-type analyses, we suggest null models having the same conservation and phylogenetic patterns of the original MSA of the protein family under consideration, but strictly lack any functional or structural couplings.

Running DCA on artificial MSA generated by these null models, and comparing them to the results obtained from natural MSA, we find some remarkable results: while the largest eigenvalues of the residue-residue covariance matrix appears to be dominated by phylogenetic effects, the strongest DCA couplings are hardly influenced by phylogeny.
The spurious couplings induced by phylogeny are, however, non-zero, and may limit the accuracy of contact prediction when going beyond the first few strongest couplings.

The paper is organized as follows. After this introduction, we provide the Materials and Methods, with a short review of DCA, but most importantly with the presentation of three null models. The Results section compares the spectral properties of the residue-residue covariance matrix of the real data with those of MSA generated by the null models, followed by an assessment of the couplings inferred by DCA and their relation to residue-residue contacts. The Conclusion sums up the results and discusses potentially interesting future directions. Supplementary figures are shown in the Supporting information.

Materials and methods

Protein families, sequence alignments and Direct Coupling Analysis

Coevolutionary analysis is mostly applied to families of homologous proteins (or protein domains), as provided by the Pfam database. Multiple sequence alignments (MSA) can be downloaded in the form of rectangular arrays $D = \{a^m_i | i = 1,...,L; m = 1,...,M \}$ of width $L$ (aligned sequence length) and depth $M$ (number of aligned sequences). The entries $a^m_i \in \{-,A,C,...,Y\}$ are either one of the 20 standard amino acids, or alignment gaps represented as "-". Note that insertions are not aligned in Pfam alignments [24], and are therefore typically removed from the MSA before statistical model learning. Here $L$ describes the sequence length after removal of insertions. For the structural analysis, the Pfam MSA is mapped to experimentally resolved PDB protein structures [26], and distances are measured as minimum distances between heavy atoms. Following established standards in the coevolutionary literature, we use a cutoff of 8Å for residue-residue contacts.

For our work, we have selected 9 Pfam protein families, with not too long sequences ($L<250$), not too large MSA ($M < 10,000$ after removing duplicate sequences) and available PDB structures, see details in Table 1.

| Pfam ID  | L   | M   | PDB ID |
|----------|-----|-----|--------|
| PF02906  | 243 | 4549| 1feh   |
| PF11976  | 72  | 2467| 5gjl   |
| PF00786  | 50  | 2747| 1f3m   |
| PF00988  | 128 | 8611| 5dot   |
| PF00338  | 98  | 6983| 2new   |
| PF00617  | 177 | 7173| 3t6a   |
| PF02787  | 122 | 9080| 1a9x   |
| PF02609  | 52  | 6068| 1vp7   |
| PF10369  | 74  | 6405| 2flf   |

Table 1. Protein families and PDB structures used in this article. The alignment depth $M$ is counted after removal of duplicated sequences.

Global coevolutionary models, as those constructed by DCA, describe the sequence variability between the members of a protein family, i.e. between different rows of the MSA $D$, via a statistical model

$$P(a_1,...,a_L|J,h) = \frac{1}{Z} \exp \left\{ \sum_{1 \leq i < j \leq L} J_{ij}(a_i, a_j) + \sum_{1 \leq i \leq L} h_i(a_i) \right\}, \quad (1)$$
Fig 1. Schematic representation of the information used by DCA and the null models: MSA contain several types of information about the sequence variability. The sequence profile and residue covariation describe the statistics of individual MSA columns and column pairs, both are used in DCA. However, the MSA contains also phylogenetic information, here represented by the matrix \( \{ D_{mn} \} \) of Hamming distances between sequences, or by the (inferred) phylogenetic tree. The different null models use the profile and phylogenetic information, but no residue covariation.

parameterized via pairwise coevolutionary residue-residue couplings \( J_{ij}(a_i, a_j) \) and single-residue biases (or fields) \( h_i(a_i) \), while \( Z \) is a normalization factor also known as partition function. In the simplest setting, these parameters are inferred from the data via maximum likelihood, i.e.

\[
\{ J, h \} = \arg\max_{J, h} \prod_{m=1}^{M} P(a_1^m, ..., a_L^m | J, h).
\] (2)

This maximization leads directly to the fact, that the model \( P \) reproduces the empirical statistics of single MSA columns and of column pairs,

\[
f_i(a_i) = \sum_{\{ a_k | k \neq i \}} P(a_1, ..., a_L),
\]

\[
f_{ij}(a_i, a_j) = \sum_{\{ a_k | k \neq i, j \}} P(a_1, ..., a_L),
\] (3)

where \( f_i(a) \) represents the fraction of amino acids \( a \) in column \( i \), i.e. the residue-conservation statistics, while the \( f_{ij}(a, b) \) describe the fraction of sequences having simultaneously amino acids \( a \) and \( b \) in columns \( i \) and \( j \), thereby representing residue covariation / coevolution, i.e. the correlated usage of amino acids in pairs of columns, cf. Fig. 1. The inference of the parameters is a computationally hard task, since, e.g., the computation of the marginals in Eqs. (3) depends on an exponential sum over \( \mathcal{O}(21^L) \) terms. Many approximation schemes have been proposed, we use plmDCA \[27\] based on pseudo-likelihood maximization, since it represents a well-tested compromise between accuracy and running time.

A particularity of this approach is that Eq. (2) assumes that the sequences in the MSA \( D \) form an independently and identically sample of \( P(a_1, ..., a_L) \) and that the likelihood can be factorized into a product over the rows of \( D \). This assumption is incorrect; biological sequences are the result of natural evolution and thus show hierarchical phylogenetic relations. Phylogeny by itself leads to a non-trivial correlation structure between different residue positions with a power-law spectrum \[19\], and this
leads to non-zero but also non-functional residue-residue couplings when using DCA. These may interfere with the functional couplings, which are e.g. used for residue-residue contact prediction from MSA data, and thereby negatively impact prediction accuracy.

It is notoriously hard to disentangle the two, cf. [20,21]. The problem is that evolution is a non-equilibrium stochastic process, whose dynamics in principle depends on the evolutionary constraints represented, e.g., by the couplings and fields in the DCA model. Global model inference from phylogenetically correlated data remains an open questions, since current approximation schemes have only very limited and non-systematic influence on the accuracy of residue contact prediction.

Here we follow a different route. We define different null models, which take residue conservation and in part also phylogeny into account, but do not show any intrinsic amino-acid covariation. The null models allow us to create large numbers of suitably randomized sequence ensembles, on which standard DCA can be run. The couplings resulting from randomized data can be used to assess the statistical significance of the couplings resulting from the real MSA \( D \), and therefore to discard purely phylogeny-caused couplings. While, to the best of our knowledge, this has never been done in the context of protein families and DCA, somehow similar techniques have been proposed in the context of phylogenetic profiling [28], but applied to correlations rather than couplings.

**Null model I: profile-aware sequence randomization**

The first null model is very simple. It randomizes the input MSA by conserving the single-column statistics \( f_i(a) \), for all sites \( i = 1, \ldots, L \) and all amino acids or gaps \( a \in \{-, A, \ldots, Y\} \). This is done by simple random but independent permutations of all MSA columns. This destroys all correlations between positions (the coevolutionary ones) and between sequences (the phylogenetic ones), only the residue conservation patterns of the original MSA are preserved. Formally, the randomized sequences become an independently and identically distributed sample from the profile model

\[
P_{profile}(a_1, \ldots, a_L) = \prod_{i=1}^{L} f_i(a_i).\tag{4}
\]

So in principle there are no couplings between different residues at all. However, when running DCA on this sample, inferred couplings will be non-zero due to finite sample size. They will take distinct values from one randomization to the next, but there may be systematic biases due to the distinct conservation levels, which are maintained as compared to the original Pfam MSA.

**Null model II: profile- and phylogeny-aware sequence randomization**

The second null model is more complicated, since it preserves also (at least approximately) the phylogenetic information contained in the original MSA. Here we assume that this information is coded in the pairwise distances between sequences, i.e. in the matrix \( \{D_{mn}^H|1 \leq m < n \leq M\} \) of Hamming distances between all pairs of sequences, as is done in distance-based phylogeny reconstruction [18,29].

The aim of the second null model is to construct a randomized MSA which preserves both the sequence profile given by the position-specific frequencies \( f_i(a) \), and the matrix \( \{D_{mn}^H\} \) of pairwise Hamming distances between sequences. This can be achieved by the following Markov chain Monte Carlo (MCMC) procedure acting on the entire alignment. Our method is initialized using a sample of null model I, i.e. all coevolutionary and phylogenetic information from the original MSA is destroyed, but the profile is
To corroborate the results of Null model II, we have also used a complementary strategy which has the same form of the profile model in Eq. (4), but the factors are not given explicitly. In this context, the stationary probability distribution of sequences is described by a phylogeny, but not for any intrinsic correlation / coupling between different sites. In evolution [30], i.e. a model which does account for site-specific conservation profiles and this tree. The evolutionary model we use is the Felsenstein model for independent-site using explicitly an evolutionary model and a phylogenetic tree to resample sequences on resampling.

One could use $\beta = 0$, i.e. in the case of infinite formal temperature $T = \beta^{-1}$, we recover Null model I. One could use $\beta$ therefore as an interpolating parameter between these two Null models.

Null model III: profile- and phylogeny-aware sequence resampling

To corroborate the results of Null model II, we have also used a complementary strategy using explicitly an evolutionary model and a phylogenetic tree to resample sequences on this tree. The evolutionary model we use is the Felsenstein model for independent-site evolution [30], i.e. a model which does account for site-specific conservation profiles and phylogeny, but not for any intrinsic correlation / coupling between different sites. In this context, the stationary probability distribution of sequences is described by a profile model

$$P_\omega(a_1, ..., a_L) = \prod_{i=1}^{L} \omega_i(a_i) ,$$  

which has the same form of the profile model in Eq. (4), but the factors are not given directly by the empirical amino-acid frequencies in the MSA columns. All sites $i = 1, ..., L$ evolve independently, and for each site $i$ the probability of finding some amino acid $b$, given an ancestral amino acid $a$ some time $t$ before, is given by

$$P(a_i = b | a_i = a, t) = e^{-\mu t} \delta_{a,b} + (1 - e^{-\mu t}) \omega_i(b) ,$$
with $\mu$ being the mutation rate and $\delta_{a,b}$ the Kronecker symbol, which equals one if and only if the two arguments are equal, and zero else. In this model, there is no mutation with probability $e^{-\mu t}$, and the amino acid in position $i$ does not change, or at least one mutation with probability $1 - e^{-\mu t}$. In the latter case, the new amino acid $b$ is emitted with its equilibrium probability $\omega_i(b)$. While being simple, the Felsenstein model of evolution is frequently used in phylogenetic inference.

The algorithm proceeds in the following way, using the implementation of [21]:

- A phylogenetic tree $T$ is inferred from the MSA $D$ using FastTree [1]. Instead of using inter-sequence Hamming distances (like in Null model II), FastTree is using a maximum-likelihood approach.
- The mutation rate $\mu$ and all site-specific frequencies $\{\omega_i(a)\}$ are inferred using maximum likelihood.
- To resample the MSA according to this model, the root sequence is drawn randomly from $P_\omega$, and stochastically evolved on the branches of $T$ using the transition probability Eq. (7).
- The resampled MSA is composed by the sequences resulting in the leaves of $T$.

This procedure allows thus to emit many artificial MSA being evolved on the same phylogeny and the same stationary sequence distribution as the one inferred from the natural sequences given in $D$. Note that these MSA are expected to be more noisy than the ones of Null model II. In particular the column statistics will differ from $f_i(a)$, and also the inter-protein Hamming distances $D^H$ will differ more from the ones in the training MSA, cf. Fig. S2 showing that correlations between the $D^H$ matrices remain large but not as large as in Null model II (Pearson correlations 0.7-0.95).

Again DCA can be run on many of the resampled MSA, and the DCA couplings of the natural MSA can be compared with the statistics of the resampled ones, to assess their statistical significance beyond finite-size and phylogenetic effects.

**Results and discussion**

The two Null models II and III, which both include phylogenetic correlations between proteins, lead to qualitatively coherent, but quantitatively slightly different results, which reflect the different randomization strategies. In the main text of this article, we will present almost exclusively the results of Null model II, in comparison to the natural MSA and Null model I. The results for Null model III are delegated to the supplementary information, unless explicitly stated.

**The spectral properties of the residue-residue correlation matrix are dominated by phylogenetic effects**

Following the mathematical derivations published in [19], we would expect that the residue-residue covariance matrix $C = \{c_{ij}(a, b) \mid i, j = 1, \ldots, L; a, b \in \{-, A, \ldots, Y\}\}$ with $c_{ij}(a, b) = f_{ij}(a, b) - f_i(a)f_j(b)$ is strongly impacted by phylogenetic correlations in the data. More precisely, while totally random data would lead to the Marchenko-Pastur distribution for the eigenvalue spectrum of $C$, the hierarchical structure of data on the leaves of a phylogenetic tree leads to a power-law tail of large eigenvalues.

It is thus not very astonishing, that both Null models II and III show fat tails in the spectrum of their data covariance matrices $C$ (even if Null model II does not fulfill the mathematical conditions of the derivation in [19] because not generated according to a hierarchical process), while the spectrum of Null model I has a substantially more...
compact support, cf. Figs. 2 and S3. The interesting observation is that, at the level of the eigenvalue spectrum, the natural data are hardly distinguishable from the phylogeny-aware Null models II and III, in difference to Null model I.

![Fig 2. Eigenvalue spectra of the covariance matrix of the natural MSA and for Null models I and II](image)

**Fig 2. Eigenvalue spectra of the covariance matrix of the natural MSA and for Null models I and II:** We show cumulative distributions of the eigenvalue spectra for the nine studies protein families, i.e. the fraction of eigenvalues larger than $\lambda$ is shown as a function of $\lambda$. We observe that the phylogeny-aware Null model II shows the same fat tail for large eigenvalues, which is also present in the natural data, while the non-phylogenetic Null model I has a more compact support. Data for the Null models are averaged over 50 independent realizations each.

This suggests the following conclusions: the dominant global residue-residue correlation structure, as far as reflected by the largest eigenvalues of the $C$-matrix, results from phylogeny. A comparison with principal-component analysis (PCA) relates these eigenvalues to the large-scale organization of sequences in sequence space, e.g. into clusters of sequences. Note that the eigenvectors are expected to contain complementary information, e.g. used for PCA or for the identification of protein sectors [32,33], defined as multi-residue groups of coherent evolution.

**Phylogenetic effects induce couplings in DCA, but these are smaller than couplings found in natural sequences**

However, the couplings derived by DCA are not directly related to the largest eigenvalues of the residue-residue covariance matrix. Actually, the computationally most efficient DCA approximations based on mean-field [3] or Gaussian [34] approximations, relate the couplings $J$ to the negative of the inverse of $C$. The DCA couplings are therefore dominated by the smallest eigenvalues of $C$, cf. also [35].

Here we use plmDCA, the resulting couplings therefore lack any simple relation to the eigenvalues and eigenvectors of the residue-residue covariance matrix. In Fig. 3 we plot histograms of the DCA couplings (APC-corrected Frobenius norms of the coupling matrices for each residue pair, i.e. the standard output of plmDCA) for Null models I, II and the natural MSA $D$, similar results for Null model III are shown in supplementary Fig. S1. We see that across all protein families, the phylogeny-aware null models show
systematically larger DCA couplings than the phylogeny-unaware Null model I, but both are substantially more concentrated than the couplings derived from the natural sequences. It is very interesting that, while the spectra are similar for natural data and phylogeny-aware null models, the residue-residue couplings are neither explainable by phylogeny nor by finite sample size. They must consequently result from intrinsic evolutionary constraints acting on the proteins due to natural selection for correctly folded and properly functioning proteins.

Fig 3. Histogram of DCA scores derived from natural sequence data and from MSA generated by Null models I and II: For the protein families under study, we show the histograms of DCA coupling scores (APC corrected Frobenius norm of couplings, the standard output of plmDCA), for the natural MSA and samples of Null models I and II. It becomes evident that phylogenetic effects create, to a degree varying from family to family, larger couplings than to be expected from finite sample size alone. However, couplings derived from the natural MSA have substantially larger values.

Residue-residue contact predictions are only weakly impacted by phylogenetic effects

This observation becomes even more interesting, when we compare the couplings of residue-residue contacts and non-contacts. In Fig. 3, where this is shown for the DCA couplings derived from the natural MSA, the histogram of contacts is much broader. Large couplings above a DCA score of about 0.2-0.3 are mostly contacts, in agreement with earlier findings using plmDCA [36] and the closely related GREMLIN [37]. Some proteins have many residue-pairs above this threshold and thus an accurate contact prediction, other have only few pairs above this threshold, predicted contacts are very sparse, and contact-map prediction will require more sophisticated supervised contact predictors, like e.g. the recent deep-learning based methods [16,38].

When looking to Null model II, cf. Fig. 5 (and Fig. S5 for Null model III), we see that almost no couplings are above this threshold of 0.2-0.3. Furthermore, the histograms of DCA scores for contacts and non-contacts are similar; due to the larger number of non-contacts the largest couplings are therefore dominated by non-contacts across all studied protein families.

All these histograms are derived from individual samples of the Null models. One
Fig 4. Histogram of DCA scores derived from natural sequence data for residue-residue contacts and non-contacts: For the protein families under study, we show the histograms of DCA coupling scores (APC corrected Frobenius norm of couplings, the standard output of plmDCA), separated for contacts and non-contacts. Only pairs with linear separation $|i - j| > 4$ along the chain are taken into account. It is clear that for scores above about 0.2-0.3, most predictions are true contacts (false positives may actually be oligomeric contacts CITE), and the quality of contact prediction mostly depends on how many predictions above this threshold are found in a protein family.

might expect that they change from sample to sample. While this is the case for individual couplings, the histograms remain remarkably unchanged when comparing samples, cf. Figs. S6 and S7. These observations show us that, while phylogenetic effects result in non-zero couplings between residues when DCA is applied, these couplings are relatively weak and never reach the size of the couplings, which allow for a high-confidence contact prediction. This idea is also corroborated by the quantitative assessment of the statistical significance in the couplings derived from natural sequences, as compared to the ones generated by the Null models. To this aim, we assign a z-score to each residue pair $(i, j)$: Using 50 samples of Null model II, we determine the mean and standard deviation of couplings derived from Null model II, individually for each pair $(i, j)$. We use these values to determine the z-score, i.e. the number of standard deviations, the actual couplings (from natural MSA) is away from the means for Null model II. In Fig. 6 we observe, that this z-score is highly correlated with the plmDCA score derived from natural MSA, across all families. Almost all DCA scores above 0.2 have highly significant z-scores above 3 or even more. Even larger correlations between DCA and z-scores are observed in Null model III, cf. Fig. S8. As a consequence, we conclude that the influence of phylogeny on these couplings remains rather limited.

Conclusion

Global coevolutionary modeling treats multiple-sequence alignments of homologous protein sequences as collections of independently and identically distributed samples of some unknown probability distribution $P(a_1, ..., a_L)$, which has to be reconstructed from data. The assumption of independence is obviously violated due to the common
Fig 5. Histogram of DCA scores derived from Null model II for residue-residue contacts and non-contacts: For the protein families under study, we show the histograms of DCA coupling scores (APC corrected Frobenius norm of couplings, the standard output of plmDCA), separated for contacts and non-contacts. Only pairs with linear separation $|i - j| > 4$ along the chain are taken into account. It becomes evident that any signal related to contacts is totally destroyed by the randomization procedure in Null model II. Interestingly, the null model generates almost no couplings with scores above 0.2-0.3, which was seen in Fig. 4 as a cutoff for high-accuracy contact prediction.

Fig 6. z-scores of couplings derived from the natural MSA, as compared to the distribution of couplings derived from Null model II: For each residue pair $(i, j)$, we calculate the z-score for the DCA score derived from natural data as compared to 50 realizations of Null model II.
evolutionary history, in particular sequences from related species show strong phylogenetic correlations.

It is, however, notoriously difficult to unify the idea of a global model including coevolutionary covariation between sites and phylogenetic correlation between sequences. Statistical corrections may improve the situation slightly, but they are to simple to take the hierarchical correlation structure into account, which is generated by the evolutionary dynamics on a phylogenetic tree.

Here we have proposed to approach this problem in a complementary way, by introducing null models – i.e. randomized or re-emitted multiple-sequence alignments – which reproduce conservation and phylogeny, but do not contain any real coevolutionary signal. When applying Direct Coupling Analysis as a prototypical global coevolutionary modeling approach, we observe that phylogenetic correlations between sequences lead to a changed residue-residue correlation structure, represented by a fat tail in the eigenvalue spectrum of the data covariance matrix. It leads also to distributed couplings, which, however, are smaller than the largest couplings found when applying DCA to natural sequence data, i.e. smaller than the couplings used for residue-residue contact prediction. The latter are significantly larger than couplings resulting from phylogeny, i.e. we can conclude that contact prediction is influenced only to a very limited degree by phylogenetic couplings.

However, it is also striking that, across several protein families, the phylogeny-caused couplings in Null models II and III almost reach the DCA-score threshold found before for accurate contact prediction. This suggests that the suppression of phylogenetic biases in the data (or their better consideration in model inference), may shift this threshold down and therefore allow for predicting much more contacts.

Acknowledgements
We thanks Pierre Barrat-Charlaix and Alejandro Lage-Castellanos for numerous discussions. This work was funded by the EU H2020 Research and Innovation Programme MSCA-RISE-2016 under Grant Agreement No. 734439 InferNet.

Supporting information
The supporting information contains the supplementary Figures S1-S8.

References
1. De Juan D, Pazos F, Valencia A. Emerging methods in protein co-evolution. Nature Reviews Genetics. 2013;14(4):249–261.
2. Cocco S, Feinauer C, Figliuzzi M, Monasson R, Weigt M. Inverse statistical physics of protein sequences: a key issues review. Reports on Progress in Physics. 2018;81(3):032601.
3. Morcos F, Pagnani A, Lunt B, Bertolino A, Marks DS, Sander C, et al. Direct-coupling analysis of residue coevolution captures native contacts across many protein families. Proceedings of the National Academy of Sciences. 2011;108(49):E1293–E1301.
4. Marks DS, Hopf TA, Sander C. Protein structure prediction from sequence variation. Nature biotechnology. 2012;30(11):1072–1080.
Fig S1. Pairwise distances between sequences in the natural MSA vs. an MSA generated by Null model II. The inserts show the Pearson correlation between the two distance matrices.

5. Ovchinnikov S, Park H, Varghese N, Huang PS, Pavlopoulos GA, Kim DE, et al. Protein structure determination using metagenome sequence data. Science. 2017;355(6322):294–298.

6. Morcos F, Schafer NP, Cheng RR, Onuchic JN, Wolynes PG. Coevolutionary information, protein folding landscapes, and the thermodynamics of natural selection. Proceedings of the National Academy of Sciences. 2014;111(34):12408–12413.

7. Figliuzzi M, Jacquier H, Schug A, Tenaillon O, Weigt M. Coevolutionary landscape inference and the context-dependence of mutations in beta-lactamase TEM-1. Molecular biology and evolution. 2016;33(1):268–280.

8. Hopf TA, Ingraham JB, Poelwijk FJ, Scharfe CP, Springer M, Sander C, et al. Mutation effects predicted from sequence co-variation. Nature biotechnology. 2017;35(2):128–135.

9. Cheng RR, Morcos F, Levine H, Onuchic JN. Toward rationally redesigning bacterial two-component signaling systems using coevolutionary information. Proceedings of the National Academy of Sciences. 2014;111(5):E563–E571.

10. Reimer JM, Eivaskhani M, Harb I, Guarné A, Weigt M, Schmeing TM. Structures of a dimodular nonribosomal peptide synthetase reveal conformational flexibility. Science. 2019;366(6466).
Fig S2. Pairwise distances between sequences in the natural MSA vs. an MSA generated by Null model III. The inserts show the Pearson correlation between the two distance matrices.

11. Russ WP, Figliuzzi M, Stocker C, Barrat-Charlaix P, Socolich M, Kast P, et al. An evolution-based model for designing chorismate mutase enzymes. Science (in press). 2020.;

12. Wang S, Sun S, Li Z, Zhang R, Xu J. Accurate de novo prediction of protein contact map by ultra-deep learning model. PLoS computational biology. 2017;13(1):e1005324.

13. Jones DT, Kandathil SM. High precision in protein contact prediction using fully convolutional neural networks and minimal sequence features. Bioinformatics. 2018;34(19):3308–3315.

14. Senior AW, Evans R, Jumper J, Kirkpatrick J, Sifre L, Green T, et al. Protein structure prediction using multiple deep neural networks in CASP13. Proteins: Structure, Function, and Bioinformatics. 2019.;

15. Greener JG, Kandathil SM, Jones DT. Deep learning extends de novo protein modelling coverage of genomes using iteratively predicted structural constraints. Nature communications. 2019;10(1):1–13.

16. Yang J, Anishchenko I, Park H, Peng Z, Ovchinnikov S, Baker D. Improved protein structure prediction using predicted interresidue orientations. Proceedings of the National Academy of Sciences. 2020;117(3):1496–1503.
Fig S3. Eigenvalue spectra of the covariance matrix of the natural MSA and for Null models I and III: We show cumulative distributions of the eigenvalue spectra for the nine studies protein families, i.e. the fraction of eigenvalues larger than $\lambda$ is shown as a function of $\lambda$. We observe that the phylogeny-aware Null model III shows the same (or an even larger) fat tail for large eigenvalues, which is also present in the natural data, while the non-phylogenetic Null model I has a more compact support. Data for the Null models are averaged over 50 independent realizations each.

17. Weigt M, White RA, Szurmant H, Hoch JA, Hwa T. Identification of direct residue contacts in protein–protein interaction by message passing. Proceedings of the National Academy of Sciences. 2009;106(1):67–72.

18. Felsenstein J, Felenstein J. Inferring phylogenies. vol. 2. Sinauer associates Sunderland, MA; 2004.

19. Qin C, Colwell LJ. Power law tails in phylogenetic systems. Proceedings of the National Academy of Sciences. 2018;115(4):690–695.

20. Obermayer B, Levine E. Inverse Ising inference with correlated samples. New Journal of Physics. 2014;16(12):123017.

21. Rodriguez Horta E, Barrat-Charlaix P, Weigt M. Toward Inferring Potts Models for Phylogenetically Correlated Sequence Data. Entropy. 2019;21(11):1090.

22. Dunn SD, Wahl LM, Gloor GB. Mutual information without the influence of phylogeny or entropy dramatically improves residue contact prediction. Bioinformatics. 2008;24(3):333–340.

23. Hockenberry AJ, Wilke CO. Phylogenetic weighting does little to improve the accuracy of evolutionary coupling analyses. Entropy. 2019;21(10):1000.

24. El-Gebali S, Mistry J, Bateman A, Eddy SR, Luciani A, Potter SC, et al. The Pfam protein families database in 2019. Nucleic acids research. 2019;47(D1):D427–D432.
Fig S4. Histogram of DCA scores derived from natural sequence data and from MSA generated by Null models I and III: For the protein families under study, we show the histograms of DCA coupling scores (APC corrected Frobenius norm of couplings, the standard output of plmDCA), for the natural MSA and samples of Null models I and III. It becomes evident that phylogenetic effects create, to a degree varying from family to family, larger couplings than to be expected from finite sample size alone. However, couplings derived from the natural MSA have substantially larger values.

25. Vorberg S, Seemayer S, Söding J. Synthetic protein alignments by CCMgen quantify noise in residue-residue contact prediction. PLoS computational biology. 2018;14(11):e1006526.
26. Berman HM, Westbrook J, Feng Z, Gilliland G, Bhat TN, Weissig H, et al. The protein data bank. Nucleic acids research. 2000;28(1):235–242.
27. Ekeberg M, Lökvist C, Lan Y, Weigt M, Aurell E. Improved contact prediction in proteins: using pseudolikelihoods to infer Potts models. Physical Review E. 2013;87(1):012707.
28. Cohen O, Ashkenazy H, Levy Karin E, Burstein D, Pupko T. CoPAP: coevolution of presence–absence patterns. Nucleic acids research. 2013;41(W1):W232–W237.
29. Saitou N, Nei M. The neighbor-joining method: a new method for reconstructing phylogenetic trees. Molecular biology and evolution. 1987;4(4):406–425.
30. Felsenstein J. Evolutionary trees from DNA sequences: a maximum likelihood approach. Journal of molecular evolution. 1981;17(6):368–376.
31. Price MN, Dehal PS, Arkin AP. FastTree 2–approximately maximum-likelihood trees for large alignments. PloS one. 2010;5(3):e9490.
32. Halabi N, Rivoire O, Leibler S, Ranganathan R. Protein sectors: evolutionary units of three-dimensional structure. Cell. 2009;138(4):774–786.
33. Rivoire O, Reynolds KA, Ranganathan R. Evolution-based functional decomposition of proteins. PLoS Computational Biology. 2016;12(6):e1004817.
Fig S5. Histogram of DCA scores derived from Null model III for residue-residue contacts and non-contacts: For the protein families under study, we show the histograms of DCA coupling scores (APC corrected Frobenius norm of couplings, the standard output of plnDCA), separated for contacts and non-contacts. Only pairs with linear separation $|i - j| > 4$ along the chain are taken into account. It becomes evident that any signal related to contacts is totally destroyed by the randomization procedure in Null model III. Interestingly, the null model generates almost no couplings with scores above 0.2-0.3, which was seen in Fig. 4 as a cutoff for high-accuracy contact prediction.

Fig S6. Histograms of DCA scores derived from 20 independent samples of Null model II for protein family PF02906: The histograms of couplings are robust with respect to sample-to-sample fluctuations of Null model II.
Fig S7. Histograms of DCA scores derived from 20 independent samples of Null model III for protein family PF02906: The histograms of couplings are robust with respect to sample-to-sample fluctuations of Null model III.

Fig S8. z-scores of couplings derived from the natural MSA, as compared to the distribution of couplings derived from Null model III: For each residue pair \((i, j)\), we calculate the z-score for the DCA score derived from natural data as compared to 50 realizations of Null model III.

34. Baldassi C, Zamparo M, Feinauer C, Procaccini A, Zecchina R, Weigt M, et al. Fast and accurate multivariate Gaussian modeling of protein families: Predicting residue contacts and protein-interaction partners. PloS ONE. 2014;9(3):e92721.

35. Cocco S, Monasson R, Weigt M. From principal component to direct coupling...
analysis of coevolution in proteins: Low-eigenvalue modes are needed for structure prediction. PLoS computational biology. 2013;9(8):e1003176.

36. Uguzzoni G, Lovis SJ, Oteri F, Schug A, Szurmant H, Weigt M. Large-scale identification of coevolution signals across homo-oligomeric protein interfaces by direct coupling analysis. Proceedings of the National Academy of Sciences. 2017;114(13):E2662–E2671.

37. Anishchenko I, Ovchinnikov S, Kamisetty H, Baker D. Origins of coevolution between residues distant in protein 3D structures. Proceedings of the National Academy of Sciences. 2017;114(34):9122–9127.

38. Senior AW, Evans R, Jumper J, Kirkpatrick J, Sifre L, Green T, et al. Improved protein structure prediction using potentials from deep learning. Nature. 2020;577(7792):706–710.