Direct AUC optimization of regulatory motifs
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Abstract
Motivation: The discovery of transcription factor binding site (TFBS) motifs is essential for untangling the complex mechanism of genetic variation under different developmental and environmental conditions. Among the huge amount of computational approaches for de novo identification of TFBS motifs, discriminative motif learning (DML) methods have been proven to be promising for harnessing the discovery power of accumulated huge amount of high-throughput binding data. However, they have to sacrifice accuracy for speed and could fail to fully utilize the information of the input sequences.

Results: We propose a novel algorithm called CDAUC for optimizing DML-learned motifs based on the area under the receiver-operating characteristic curve (AUC) criterion, which has been widely used in the literature to evaluate the significance of extracted motifs. We show that when the considered AUC loss function is optimized in a coordinate-wise manner, the cost function of each resultant sub-problem is a piece-wise constant function, whose optimal value can be found exactly and efficiently. Further, a key step of each iteration of CDAUC can be efficiently solved as a computational geometry problem. Experimental results on real-world high-throughput datasets illustrate that CDAUC outperforms competing methods for refining DML motifs, while being one order of magnitude faster. Meanwhile, preliminary results also show that CDAUC may also be useful for improving the interpretability of convolutional kernels generated by the emerging deep learning approaches for predicting TF sequences specificities.

Availability and Implementation: CDAUC is available at: https://drive.google.com/drive/folders/0BxOW5MtIZbJjNFpCeHlBVWJHeW8.

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Supplementary information: Supplementary data are available at Bioinformatics online.

1 Introduction
By binding to their genomic target sequences and regulating the expression patterns of genes, transcription factors (TFs) play essential roles in transcriptional regulatory networks which control various cellular and developmental processes. Generally speaking, a TF prefers to bind to similar short sequences (known as TF binding sites, TFBSs) across the genome. In order to untangle the complex mechanism of genetic variation under different developmental and environmental conditions, it is an important first step to discover the underlining overrepresented sequence patterns of TFBSs, which are referred to as TFBS motifs.

In the past decade, due to the rapid development of high-throughput sequencing technology, a variety of experimental methods have been developed to extract TF-DNA binding regions. In particular, ChIP-seq, which combines chromatin immunoprecipitation with high-throughput sequencing, greatly improves the amount and spatial resolution of generated data, both of which are beneficial for the studies of TF binding in vivo. However, ChIP-seq also brings two challenges for motif discovery methods: (i) The enormous amount of potential TF binding regions yielded from a single experiment requires highly scalable motif discovery tools; (ii) Computationally, motif learning methods rank candidate motifs by either implicitly or explicitly contrasting them with a ‘background’ model which describes how the foreground sequences should look like if no motif instance is present there (Valen et al., 2009). Common choices for the background include multinomial or Markov models (Kilpatrick et al., 2014). However, such generic models may fail to capture important properties of real genomic sequences. In addition, a TF could bind alone to some sequences, and yet cooperate with other TFs and bind to other sequences, leading to multiple motifs that each explains only a subset of the foreground set (Mason et al., 2010; Setty and Leslie, 2015). Such subtle signals may not be significantly enriched against a ‘universal’ background, and are thus hard to detect (Bailey and Machanick, 2012; Lesluyes et al., 2014).
Currently, many motif algorithms tailored for high-throughput datasets have been proposed. Among existing approaches, the discriminative motif learning (DML) methods are promising for simultaneously addressing the aforementioned two challenges (Agostini et al., 2014; Bailey, 2011; Mason et al., 2010; Valen et al., 2009; Yao et al., 2013). In contrast to traditional motif learners, DMLs carefully collect a number of real DNA sequences as background, which can better represent the complex and heterogeneous nature of genome sequences and help discern the motif signals of interest, then search for sequence motifs that can discriminate between the positive and negative sets. In addition, by designing the negative dataset in a problem specific manner, DMLs can be also useful for studying context-dependent regulatory activities (Mason et al., 2010).

Computationally, the cost functions DMLs are generally non-convex, non-differentiable, and even discontinuous, and are thus difficult to optimize. To circumvent such difficulties and improve scalability, current DML methods typically do not search for motif directly over the complete parameter space, but instead adopt approximate schemes that could sacrifice both accuracy and expressive power. For example, the motifs learned by DREME (Bailey, 2011) and MotiRAG (Yao et al., 2013) are limited to the discrete IUPAC space, while HOMER (Heinz et al., 2010) chooses to refine motifs by only tuning external parameters. Therefore, although DML algorithms could rapidly identify binding motifs, they may fail to fully utilize the information of the input sequence (Patel and Stormo, 2014).

From a computational point of view, the learning objective of DML methods is essentially the inference of a predictor (represented as a motif) that can discriminate between two input sets (Maaskola and Rajewsky, 2014), which is similar in spirit to several machine learning tasks, especially binary classification and bipartite ranking. For such tasks, the area under the receiver-operating characteristic curve (AUC) figures prominently as the evaluation tool (Gao et al., 2016). Meanwhile, AUC has also been widely used in the literature to measure the quality of raw motifs found by fast DMLs.

Given the importance of the AUC metric, several previous studies attempted to investigate whether it may also serve as an alternative criterion for improving the quality of discriminative motif elicitation. Li et al. (2007) proposed GAPWM to utilize AUC for improving the quality of a poorly estimated motif. However, GAPWM is based on genetic algorithm and could be too slow for high-throughput datasets. Instead, Patel et al. (Patel and Stormo, 2014) developed discriminative motif optimizer (DiMO) which can more efficiently refine the quality of raw motifs found by fast DMLs. Experimental evaluations show that it can improve AUC for 90% of the tested TFs, and the magnitude of improvement could be up to 39%. Despite the good performance of DiMO, it achieves efficiency by simply using a fixed heuristic formula to update current motif solutions, whose relationship with the desired AUC objective is hard to characterize. In summary, existing approaches that use AUC as objective for learning motifs either has to rely on heuristic updating rules or is computationally impractical for high-throughput datasets, which indicates a gap in current state of knowledge.

In this paper, we aim at closing this gap by developing a novel algorithm called Coordinate Descent based AUC optimization (CDAUC) for direct maximization of the AUC score of input motifs. The contributions of this paper can be summarized as follows:

1. We show that when the AUC loss function is optimized in a coordinate-wise manner, the cost function of each resultant sub-problem is a piece-wise constant (PCF) function, whose optimal value can be found exactly.

2. To further improve the tractability of CDAUC, we show that the parameter learning of the above mentioned PCF can be cast as computational geometry problem, which is then solved using a specialized data structure called range tree with fractional cascading (De Berg et al., 2000).

3. An efficient parameter setting approach is proposed, which ensures that each sub-problem of the coordinate descent process can be solved in a global-optimal manner.

The remainder of the paper is organized as follows. In Section 2, we formally define the motif optimization problem. As convolutional neural networks (CNNs) are becoming the state-of-the-art approaches for sequence-based prediction of TF binding, we also discuss the differences in terms of problem formulations between DMLs and CNNs, and how CDAUC may also be useful for improving the PWMs learned using CNNs. In Section 3, we present the CDAUC method and discuss its implementation. Experimental configurations and results are given in Section 4.
2.2 DMLs versus CNNs for motif learning
Before we proceed further with the analysis of (4), it is important to note that DML methods (which include CDAUC as a special case) are not so much interested in classifying the sequences as being positive or negative, but rather in learning motifs (Maaskola and Rajewsky, 2014). Being consistent with this purpose, the cost functions adopted in most of the DML methods, such as the one in (4), are defined to quantify the over-representation of a single candidate motif in the input data. Consequently, the optimization of one of these cost functions may also be viewed as the searching of an extremely large space of possible motifs, looking for the one with the highest degree of over-representation (McLeay and Bailey, 2010). The resultant solution would accordingly be an enriched motif in the input data, and can be safely interpreted as such. A side effect of these loss functions, however, is that they can only extract one motif each time. To elicit multiple motifs, one could either repeatedly mask the matching positions of found motifs and then rerun the algorithm on unmasked regions (Bailey, 2010). The resultant solution would accordingly be an ensemble of motifs and then rerun the algorithm on unmasked regions (Bailey, 2010). The resultant solution would accordingly be an ensemble of motifs, while the second solution is ‘wrong’ as it fails to achieve this. However, judged by the learning criteria of CNNs, these two solutions are both ‘correct’ as they both could accurately discriminate between binding sequences and non-binding sequences.

The above-mentioned problem of CNNs is mainly due to the way the mathematical models and objective functions are formulated therein, and hence should be less serious for DML methods. Therefore, if the PWMs learned via CNNs are refined by CDAUC or DIMO, then the refined PWMs may better resemble the true motifs. This possibility will be explored experimentally in Section 4.4.

3 Materials and methods
3.1 Numerical encoding
To facilitate further discussion, we firstly follow (Alipanahi et al., 2015; Kelley et al., 2016) and encode (2) as a numerical form. Let \( g(\bullet) \) code A, C, G and T as \( e_i, 1 \leq i \leq 4 \), respectively, where \( e_i \in \mathbb{R}^4 \) is the \( i \)-th natural basis. By concatenating the corresponding coding vector for each position of \( s \in S(S) \) together, we embed \( s \) into 4-dimensional linear space as:

\[
x = g(s) = [g(s_1)^T, g(s_2)^T, \ldots , g(s_N)^T]^T \in \mathbb{R}^{4N}.
\]

Based on (5), \( S \) can also be converted to a set \( B \) of coding vectors:

\[
B(S) = \{x : x = g(s), s \in S(S) \}.
\]

Accordingly, \( W \) is vectorized as:

\[
w = [W[1, 1], \ldots , W[1, l], \ldots , W[N, 1], \ldots , W[N, l]]^T.
\]

Using (6) and (7), (2) can be simplified as:

\[
f(S; W) = \max_{x \in B(S)} (w^Tx).
\]

3.2 The general framework of CDAUC
Using (8), the maximization of (4) is equivalently reformulated as:

\[
\min_w \ell_w(u) \equiv \sum_{(S_i, S_j) \in P \cap N} \frac{1 - I(f(S_i; w) > f(S_j; w))}{2} - 0.5 \cdot I(f(S_i; w) = f(S_j; w)) \in \mathbb{R}^{4N}.
\]

Our general framework for optimizing (9) is similar to the scheme in (Hsieh and Dhillon, 2011), and is presented in Algorithm 1.

Specifically, we start from an initial point \( u^0 \in \mathbb{R}^{4N} \) and generate a series of intermediate solutions \( \{u^k\}_{k=1}^\infty \) until convergence. The process from \( u^k \) to \( u^{k+1} \) is referred here as an outer iteration. Only one variable of \( u \) is updated at each outer iteration until convergence. Specifically, each outer iteration has 4N inner iterations, in which we aim to calculate the following one variable update (line 3) for each coordinate of \( u \): \( u^{k+1} = u^k + t_i \cdot \epsilon_i \), where \( \epsilon_i \) is the \( i \)-th natural basis, and \( t_i \) is obtained by solving the following one-variable subproblem of (9):

\[
\min_{t_i} \ell_i(t) \equiv \ell_w(u^k + t_i \cdot \epsilon_i) \text{ s.t. } t_i \leq t_i \leq t_i.
\]

The specific choices of \( t_i \) and \( t_i \) in (10) will be discussed in Section 3.6.2. Then the coordinate which makes the objective decrease the most is chosen as the updating direction (line 3).
Algorithm 1. The general framework of CDAUC.

Input: Positive set $P$, negative set $N$, solution $w^k$, iteration number $k = 0$.
Output: the optimized $w^k$.
1. Obtain the reformulated AUC optimization problem (9) using (8).
2. repeat
3. Compute $u^{k+1,i}$ for every $1 \leq i \leq 4l$ by solving (10).
4. $i_w = \arg \max_{1 \leq i \leq 4l} (f_w(u^k) - f_w(u^{k+1,i}))$.
5. $u^{k+1} = u^{k+1,i_w}$, $k = k + 1$.
6. until convergence

3.3 Analysis of the scoring function
In order to solve the sub-problem (10), we start by taking a closer look at the binding score (2) of any individual sequence $S$ as a single-variate function of $t$:

$$f_S(t) = f(S; w^k + t \cdot e_1).$$  \hspace{1cm} (11)

From (11), we can see that it is the basic building block of (9). As is detailed in Supplementary Material S2, $f_S(t)$ can be rewritten as the following piece-wise linear function:

$$f_S(t) = \begin{cases} f_S(t_S) & t \leq t_S, \\ f_S(t_S) - t_S + t_S & t \leq t_r, \\ \end{cases}$$  \hspace{1cm} (12)

where $(t_S, f_S(t_S))$ is the coordinate of the break point that depends on $S$ only, and the two index sets $I_S$ and $O_S$ are defined as follows:

$$I_S = \{ x : x \in B(S), x_{ij} = 1 \},$$  \hspace{1cm} (13)

$$O_S = \{ x : x \in B(S), x_{ij} = 0 \},$$

3.4 Analysis of the pair-wise comparison function
Next, we analyze the pair-wise loss function, which for any pair of training sequences $(S_1, S_2) \in P \times N$ is defined as:

$$\ell_{S_1,S_2}(t) = 1 - \mathbb{I}(f_{S_1}(t) > f_{S_2}(t)) - \frac{1}{2} \mathbb{I}(f_{S_1}(t) = f_{S_2}(t)).$$  \hspace{1cm} (14)

By using (14), the objective function in (9) can be rewritten as

$$\ell(t) = \sum_{(S_1,S_2) \in P \times N} \ell_{S_1,S_2}(t),$$

thus $\ell_{S_1,S_2}(t)$ essentially measures the contribution of each pair of $(S_1, S_2)$ to $\ell(t)$.

Recall from (12) that every $f_S(t)$ is uniquely determined by $(t_S, f_S(t_S))$, thus perhaps not surprisingly, the shape of $\ell_{S_1,S_2}(t)$ is completely determined by the relative position between $(t_S, f_S(t_S))$ and $(t_{S_1}, f_{S_1}(t_{S_1}))$. More specifically, let $\Delta t$ and $\Delta f$ be defined as

$$\Delta t = t_{S_1} - t_{S_2},$$  

$$\Delta f = f_{S_1}(t_{S_1}) - f_{S_2}(t_{S_2}).$$  \hspace{1cm} (15)

As is analyzed in Supplementary Material S3, $\ell_{S_1,S_2}(t)$ could have nine possible kinds of shapes, each of which corresponds to a different region of $\Delta t$ and $\Delta f$ (See Fig. 1 for illustrations), the corresponding nine types of $\ell_{S_1,S_2}(t)$ are listed in Figure 2, where $\ell_{S_1,S_2}$ is defined as

$$\ell_{S_1,S_2}(t) = \begin{cases} f_{S_1} + \Delta f & (S_1, S_2) \in \mathbb{P}^{+}_{\mathbb{A}_i} A_i, \\ f_{S_2} - \Delta f & (S_1, S_2) \in \mathbb{P}^{-}_{\mathbb{A}_i} A_i, \\ \end{cases}$$  \hspace{1cm} (16)

3.5 Outline of the algorithm

Figure 2 shows that the $\ell_{S_1,S_2}(t)$ is constant when $(S_1, S_2) \in \mathbb{P}^0_{\mathbb{A}_i} A_i$, and is piecewise constant when $(S_1, S_2) \in \mathbb{P}^\pm_{\mathbb{A}_i} A_i$, with $t_{S_1,S_2}$ as the break point. Recall that the final loss $\ell(t)$ is simply the sum of all $\ell_{S_1,S_2}(t)$ with $(S_1, S_2) \in P \times N$, therefore it is also a step function and could only change value at one of the break points of these pair-wise loss functions.

Based on the above observations, we use Algorithm 2 to find the optimal solution of (10). Specifically, we record all the break points $t_{S_1,S_2}(S_1, S_2) \in \lambda$ (line 1) and compute their corresponding error updates $\ell(t_{S_1,S_2})$ based on expressions of $\ell_{S_1,S_2}(t)$ presented in Figure 2 (line 2-11), then sort it in an increasing order (line 12). Here, we only need to consider $(S_1, S_2)$ which belongs to one of the first six scenarios, because the remaining three scenarios don’t have break points in the considered interval and won’t lead to an error update. These break points divide the coordinate to at most $|\lambda| + 1$ intervals, and the loss update in each interval can be incrementally calculated using the values of $\ell(t_{S_1,S_2})$ (line 13), then the interval which gives the minimal loss is easy to obtain.

Algorithm 2.

Input: Positive set $P$, negative set $N$, current solution $w^k$.
Output: the optimal solution of (10).
1. Collect the set $X = \bigcup_{i \in \mathbb{A}_i} A_i$.
2. for all $(S_1, S_2) \in \lambda$ do
3. Calculate $t_{S_1,S_2}$ using (16).
4. if $t_{S_1,S_2}$ doesn’t exist yet
5. $\ell(t_{S_1,S_2}) = \text{error update}$.
6. else
7. $\ell(t_{S_1,S_2}) = \ell(t_{S_1,S_2}) + \text{error update}$.
8. end if
9. end for
10. Sort the collected $\ell(t_{S_1,S_2})(S_1, S_2) \in \bigcup_{i \in \mathbb{A}_i} A_i$ by the value of $t_{S_1,S_2}$ in an increasing order.
11. Incrementally calculate the loss function on each interval.
12. Return the interval with the lowest loss.
3.6 Implementation details

3.6.1 Range query

To implement the line 1 of Algorithm 2, we could simply exhaustively consider every element of $P \times N$, and test whether they belong to $X$. Clearly, all of the elements of $X$ would be enumerated in this way, and it requires $O(|P| \cdot |N|)$ time. However, $|X|$ could be significantly smaller than $|P| \cdot |N|$ in practice, and it would thus be desirable to develop a more ‘output-sensitive’ screening algorithm whose computational time depends not only on $|P|$ and $|N|$, but also goes proportionally with $|X|$. To accomplish this, we first note that

$$X = \bigcup_{j \in \mathcal{A}} \{(S_1, S_2) | S_1 \in (\mathcal{X}_j \setminus \mathcal{Y}_j) \text{ or } S_1 \in (\mathcal{Y}_j \setminus \mathcal{X}_j)\},$$

where

$$\mathcal{Y}_j = \{S_1 | |D| \geq |N| \geq 0, S_1 \in P\},$$
$$\mathcal{X}_j = \{S_1 | |D| \leq |N| \leq 0, S_1 \in P\},$$
$$\mathcal{Y}_j = \{S_1 | |D| = |N| = 0, S_1 \in P\}.$$ (17)

Equations (17) and (18) show that the elements of $X$ can be completely identified by solving $|X|$ sub-problems:

**Problem 1.** For every $S_1 \in N$, firstly identify $\mathcal{Y}_j$ and $\mathcal{Y}_j$, then filter out the elements of $\mathcal{Y}_j$ from both of them.

Furthermore, if we define a bijective map $\psi: (t_x, t_y(t_x)) \rightarrow (x_S, y_S)$ as

$$x_S = f_S(t_x) - t_x, \quad y_S = f_S(t_x),$$

then $\mathcal{Y}_j$, $\mathcal{Y}_j$, and $\mathcal{Y}_j$ can be rewritten as

$$\mathcal{Y}_j = \{S_1 | x_S \leq x_S, y_S \geq y_S, S_1 \in P\},$$
$$\mathcal{Y}_j = \{S_1 | x_S \geq x_S, y_S \leq y_S, S_1 \in P\},$$
$$\mathcal{Y}_j = \{S_1 | x_S = x_S, y_S = y_S, S_1 \in P\}.$$ (20)

Using (20), the first part of Problem 1 can be equivalently stated in a completely geometric manner, as illustrated in Figure 3:

**Problem 2.** Given a 2-dimensional point set $Z_P = \{(x_S, y_S) | S \in P\}$, report the elements of $Z_P$ that lie in a specific rectangle (specifically, $[x_{\min}, x_{\max}] \times [y_{\min}, y_{\max}]$) or $[x_{\min}, x_{\max}] \times [y_{\min}, y_{\max}]$, where

$$x_{\max} = \max_{S \in P} x_S, \quad x_{\min} = \min_{S \in P} x_S,$$
$$y_{\max} = \max_{S \in P} y_S, \quad y_{\min} = \min_{S \in P} y_S.$$ (21)

The key observation here is that Problem 2 is a special case of the orthogonal range search, a well-studied problem in the computational geometry community and many specialized efficient algorithms have been developed for it (Agarwal and Erickson, 1999). As is in our case, range search typically has to deal with a large number of similar queries on the same dataset, so it is worthwhile to firstly pre-organize the queried dataset into a data structure that can efficiently answer many potential queries by exploiting their shared geometric properties.

In CDAUC, we specifically adopt the 2-d range tree for processing $Z_P$, which can achieve faster answer times than alternative data structures (e.g. k-d tree) by using more storage space (Agarwal and Erickson, 1999). Roughly speaking, the 2-d range tree is a two-level balanced search tree (BST) recursively defined over each dimension of the input point set (see Fig. 4 for an illustrative example). By adopting the ‘Fractional Cascading’ technique, the query time of range tree can be further reduced. We refer the reader to (De Berg et al., 2000) for details on related construction and query protocols.
Parameter setting

Thus, we have to firstly preprocess \( Z_P \) to obtain \( \mathcal{X}_P \) such that this requirement could be fulfilled (line 2). Since each element of \( \mathcal{X}_P \) could represent multiple elements of the original \( Z_P \), it is necessary to additionally record the number of occurrences of each element of \( \mathcal{X}_P \) in \( Z_P \).

As is analyzed in Supplementary Material S4, the overall complexity of Algorithm 3 is \( O(2|P| \log(|P|) + 2|N| \log(|P|) + |k|) \), which could be much faster than the aforementioned brute-force implementation if \( |k| \) is significantly smaller than \( |P| \cdot |N| \). The efficiency of CDAUC will be experimentally demonstrated in Section 4.3.

3.6.2 Parameter setting

Recall that CDAUC has a pair of hyper-parameters \((t_l, t_r)\), which determines the search interval of each sub-problem (10). Since the analysis in previous subsections establishes that \( t_r(t) \) is piecewise constant, if we can choose \((t_l, t_r)\) properly such that \( t_r(t) \) is constant when \( t > t_l \) and \( t < t_r \), then the optimal \( t \) that globally maximizes \( t \) (t) could be obtained by solving (10). In the Supplementary Material S5, we show that \((t_l, t_r)\) which satisfies this requirement can be efficiently found in \( O(|P| + |N|) \) time.

3.6.3 Parallelization

By examining Algorithm 1, it is easy to see that in each outer iteration, the optimization problem (10) for every \( 1 \leq t \leq 4f \) is solved independently, thus CDAUC can be parallelized simply by distributing these sub-problems to different threads.

4 Results

In this section, the performance of CDAUC is systematically evaluated. As one of the most widely used DML methods, DREME was firstly adopted to identify the preliminary motifs, these motifs were then re-optimized by CDAUC and DIMO separately. The outputs of three methods were then compared to assess CDAUC for optimizing DML motifs. In addition, we also adopted HOMER as a comparison baseline.

We downloaded the ChIP-seq data for 43 TFs in K562 cell line from ENCODE. As in (Patel and Stormo, 2014), for each TF, 1000 peaks in the length of 100–500 base pairs with the highest significance score were collected as the positive set. On the other hand, the choice of negative sequences could significantly affect the results of DML methods (Maas and Rajewsky, 2014); for example, if we simply choose intergenic regions that do not overlap with any peaks as the negative set, the resultant motifs could be highly GC-rich, reflecting the general preference for GC-rich regions of some TFs. In this paper, we firstly followed (Orenstein and Shamir, 2014; Setty and Leslie, 2013; Wang et al., 2012; Yao et al., 2013) and obtained a background sequence for each peak by randomly choosing a sequence of the same length and lies 0–200 nt from the edge on either up or down strand.

4.1 Cross validation

Evaluations of different models for motif discovery in ChIP-seq data are generally difficult, as the ground-truth motif instances are typically not known. Following (Agostini et al., 2014; Patel and Stormo, 2014; Siebert and Seding, 2016; Simcha et al., 2012), to quantitatively evaluate CDAUC, we adopted the ‘reference-free’ cross-validation strategy. In other words, for each TF we took the corresponding set of positive/negative sequences and partitioned them into three sets (‘folds’) of roughly equal size, for each fold, a PWM was learned on the other folds and then evaluated on the fold. We compared the 3-fold cross-validated average AUCs of three methods on 43 collected datasets. Table 1 shows that in all cases, our approach performed better than the other three methods.

When the ground truth motif is not known, an alternative metric for assessing elicited motifs would be Centrimo P-value, which measures the motif enrichment in central regions of the detected peaks (Bailey and Machanick, 2012). Evaluations based on this metric similarly show that CDAUC outperforms other compared methods (Supplementary Table S1).

To better illustrate the behavior of CDAUC, in Table 2 we also visually present the differences between the original DREME motif and motifs optimized using CDAUC for three TFs, which show that the quality of motifs is improved mainly by changing preferred bases of PWMs.

4.2 Alternative choice of the negative set

Although experimental results in the previous subsection demonstrate the advantages of CDAUC, flanking sequence is merely one
consideration of background set when finding motifs in ChIP-seq datasets. In this section, we consider another widely used strategy for constructing the negative data, which is to artificially generate sequences by mimicking the positive data (Bailey, 2011; Grau et al., 2013; Maaskola and Rajewsky, 2014; Tanaka et al., 2014). Here, for each positive sequence, we used the ‘shuffle’ function of the HMMER package (Finn et al., 2011) to generate 50 negative sequences with the same 1st order Markov properties, and repeated the cross validation process. Meanwhile, as the data sets are highly imbalanced, we also adopted the area under the precision-recall curve (AUPRC) (Davis and Goadrich, 2006) as the additional evaluation metrics. The final results consistently show that CDAUC perform better than other methods (Supplementary Tables S2 and S3).

4.3 Computational efficiency
To evaluate the time complexity of the proposed method, CPU time required by different algorithms on the first four TFs are shown in Figure 5. The data discussed in Section 4.2 are chosen for time benchmarking due to their larger sizes. As the average computational time required by DREME on these datasets is 229 s, the results show that CDAUC is significantly faster than DIMO, demonstrating also that CDAUC could be practically used to improve the quality of motifs, without costing too much additional computational time.

4.4 Refinements of PWMs inferred via CNNs
In this section, we use simulated data to evaluate the performance of CDAUC for refining CNN-generated PWMs. The advantage of synthetic data is that the ground-truth motifs are known in advance, which makes it easier to investigate the potential limitations of CNNs for identifying motifs.

4.4.1 Data preparation
For each time of simulation, we firstly sampled 10,000 intergenic genomic regions of length 500 as the positive set, then generated 10,000 negative sequences using second-order Markov models learned from the positive sequences. We then constructed three motifs of length eight with a specific information content (IC) value using the ‘polarization’ technique discussed in (Maaskola and Rajewsky, 2014), these motifs were implanted into the positive sequences with probabilities of 90%, 80% and 70%, respectively. For each IC value, we performed five simulations and reported the average performances.

| Table 1. Cross-validated AUC comparison of various methods on 43 datasets |
|-----------------------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|
| TF             | DREME      | DIMO       | HOMER      | CDAUC      | TF             | DREME      | DIMO       | HOMER      | CDAUC      | TF             | DREME      | DIMO       | HOMER      | CDAUC      |
|-----------------|------------|------------|------------|------------|-----------------|------------|------------|------------|------------|-----------------|------------|------------|------------|------------|
| ARID3           | 0.650      | 0.706      | 0.666      | 0.734      | JUND           | 0.909      | 0.920      | 0.908      | 0.941      | BLR1           | 0.555      | 0.615      | 0.624      | 0.704      |
| ATF1            | 0.760      | 0.838      | 0.791      | 0.869      | KAPI           | 0.603      | 0.633      | 0.592      | 0.665      | BLR1NB         | 0.700      | 0.751      | 0.720      | 0.780      |
| BACH1           | 0.882      | 0.901      | 0.880      | 0.940      | MAFF           | 0.838      | 0.886      | 0.841      | 0.896      | TRIP           | 0.616      | 0.628      | 0.594      | 0.652      |
| CCNT2           | 0.636      | 0.715      | 0.679      | 0.780      | MAFK           | 0.889      | 0.906      | 0.885      | 0.917      | TFIB           | 0.678      | 0.691      | 0.655      | 0.717      |
| CDPSG           | 0.775      | 0.824      | 0.801      | 0.841      | MAX            | 0.815      | 0.863      | 0.798      | 0.870      | TFIF           | 0.702      | 0.714      | 0.668      | 0.725      |
| CEBPB           | 0.836      | 0.931      | 0.842      | 0.945      | MAZ            | 0.740      | 0.750      | 0.746      | 0.770      | UBF            | 0.716      | 0.727      | 0.713      | 0.744      |
| CHD2            | 0.794      | 0.873      | 0.777      | 0.886      | MXX1           | 0.653      | 0.705      | 0.677      | 0.726      | UBT            | 0.689      | 0.704      | 0.710      | 0.737      |
| CMYC            | 0.706      | 0.797      | 0.731      | 0.827      | NPYA           | 0.931      | 0.944      | 0.934      | 0.959      | USF2           | 0.964      | 0.970      | 0.931      | 0.974      |
| CORESTAB        | 0.690      | 0.738      | 0.716      | 0.774      | NPYB           | 0.922      | 0.947      | 0.847      | 0.948      | ZC3            | 0.665      | 0.683      | 0.681      | 0.720      |
| CORESTSC        | 0.670      | 0.712      | 0.693      | 0.727      | NRF1           | 0.929      | 0.962      | 0.951      | 0.967      | ZNF143         | 0.617      | 0.686      | 0.592      | 0.752      |
| CTCFB           | 0.781      | 0.801      | 0.792      | 0.811      | P300           | 0.776      | 0.817      | 0.788      | 0.832      | ZNF27          | 0.557      | 0.617      | 0.559      | 0.662      |
| DEC1            | 0.830      | 0.885      | 0.841      | 0.894      | P300SC         | 0.781      | 0.825      | 0.788      | 0.836      | ZNF384         | 0.854      | 0.856      | 0.781      | 0.858      |
| ELK1            | 0.885      | 0.899      | 0.832      | 0.912      | RFX5           | 0.623      | 0.636      | 0.617      | 0.679      | ZNF6149        | 0.753      | 0.789      | 0.753      | 0.811      |
| HFCC1           | 0.607      | 0.773      | 0.637      | 0.805      | SMC3           | 0.817      | 0.843      | 0.831      | 0.855      |                |            |            |            |            |
| HMGN3           | 0.708      | 0.716      | 0.694      | 0.738      | TAL1           | 0.798      | 0.868      | 0.797      | 0.883      |                |            |            |            |            |

| Table 2. Visual comparison of motifs between the DREME and CDAUC |
|-------------------|--------------|--------------|--------------|
| TF     | Method | Motif logo |
| CMYC   | CDAUC   | [Image]      |
|        | DREME   | [Image]      |
| NFYA   | CDAUC   | [Image]      |
|        | DREME   | [Image]      |
| CEBPB  | CDAUC   | [Image]      |
|        | DREME   | [Image]      |

Fig. 5. Time comparison of DIMO and CDAUC by examining the training AUC as a function of the computational time.
Table 3. Comparisons of various methods for predicting motif positions

| Metric | IC | CNN | DIMO | CDAUC |
|--------|----|-----|------|-------|
| nCC    | 4  | 0.027 | 0.060 | 0.082 |
|        | 8  | 0.117 | 0.234 | 0.331 |
|        | 16 | 0.592 | 0.799 | 0.897 |
| sAP    | 4  | 0.067 | 0.109 | 0.136 |
|        | 8  | 0.160 | 0.274 | 0.369 |
|        | 16 | 0.661 | 0.903 | 0.964 |

The best performance achieved by all evaluated methods are highlighted in bold.

4.4.2 CNN model

We adopted the implementation discussed in (Zeng et al., 2016). We also directly used the hypermeter set mentioned there, and randomly sampled 1/4 of the data as the validation set for determining hyper-parameters. As is suggested in (Alipanahi et al., 2015), we set the number of PWMs and the PWM width both as 10, such that they are larger than the ground-truth value and may thereby prevent the training process from getting trapped at poor local minima.

4.4.3 Evaluation protocol

The PWMs were firstly learned using CNNs, then re-optimized using DIMO and CDAUC, respectively. The outputs of three methods were then compared. Following (Kilpatrick et al., 2014; Maaskola and Rajewsky, 2014), we quantify the performance for predicting the motif positions using nucleotide-level Matthews correlation coefficient (nCC) and site-level average precision (sAP). As there are more PWMs than the true motifs, the performance for predicting each motif is measured by taking the maximum over the performance of all PWMs. Formal descriptions of such an evaluation protocol are presented in Supplementary Material S6.

The average performances of three methods for predicting the underlying motifs are presented in Table 3. The results show that as IC value decreases, the performance of CNN degrades rapidly. This is expected, as degenerate motifs may generate more diverse site sequences and thereby more easily mislead the CNNs. While this problem cannot be completely solved by CDAUC, the results still show that in all cases, it managed to significantly improve the similarities of CNN PWMs to the ground-truth motifs.

5 Conclusion

In this paper, we propose a novel algorithm called CDAUC for optimizing DML-learned motifs based on the area under the receiver-operating characteristic curve (AUC) criterion, which has been widely used in the literature to evaluate the accuracy of extracted motifs. Experimental results on real world high-throughput datasets illustrate the performance of the proposed algorithm for refining motifs learned by DML methods.

Meanwhile, as the recently proposed CNN-based methods seem to solve a very similar problem of discriminating two sets of sequences, we also attempt to clarify the difference between CNNs and DMLs. The analysis in Section 2 and the experimental result in Section 4.4 collectively suggest that it may be problematic to view CNNs as motif learning methods that perform the same task as DMLs. Meanwhile, DMLs may even be helpful for improving the interpretability of CNNs. While this limitation of CNNs has (to our best knowledge) not been noted in the literature before, similar problems have been observed for other methods that also attempt to infer the collective effect of multiple features on the TF binding. For example, in k-mer-based SVM models, there can be a large number of very similar k-mer features that are all significant for the prediction task (Ghandi et al., 2014). To deal with such difficulties, Setty and Leslie (2015) and MIL (Gao and Ruan, 2017) similarly adopt a DML method (HOMER) to interpret their outputs, while gkmsVM (Ghandi et al., 2014) would cluster k-mers into PWMs for further analysis, which could be viewed as a simplified version of motif learning methods such as (Liu et al., 2016).

There are several directions in which we intend to extend this work. Firstly, although PWM is the most commonly used model for sequence motifs, there is growing evidence that more advanced models can significantly outperform PWM (Siebert and Seding, 2016), it would be interesting to investigate AUC optimization of these advanced models.

Secondly, it is also important to note that AUC is not necessarily the most appropriate objective function for certain types of DML problems. For example, the AUPRC adopted in Section 4.2 may be a more informative metric for highly skewed data (He and Garcia, 2009; Kelley et al., 2016). It would thus be useful to extend CDAUC to optimize other important metrics such as AUPRC.

Finally, as in this paper we focus on DML-related motif optimization problems, the studies related to CNNs are only preliminary, and we plan to more thoroughly explore the pros and cons of CNNs and DMLs in future works.

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