

# Metropolis Monte Carlo sampling

## Gibbs Clustering

Morten Nielsen

Department of Health Technology  
DTU, Denmark

---

# Metropolis Monte Carlo

- What to do if you cannot do the math or your error function cannot be differentiated?

$$\frac{\partial E}{\partial w_i} = ?$$

# Example: Estimating $\pi$ by Independent Monte-Carlo Samples

Suppose we throw darts randomly (and uniformly) at the square:

$$\frac{\# \text{ darts hitting shaded area}}{\# \text{ darts hitting inside square}} = \frac{\frac{1}{4}\pi r^2}{r^2} = \frac{1}{4}\pi$$

or

$$\pi = 4 \frac{\# \text{ darts hitting shaded area}}{\# \text{ darts hitting inside square}}$$

**Algorithm:**

**For**  $i=[1..ntrials]$

$x = (\text{random\# in } [0..r])$

$y = (\text{random\# in } [0..r])$

$distance = \text{sqrt}(x^2 + y^2)$

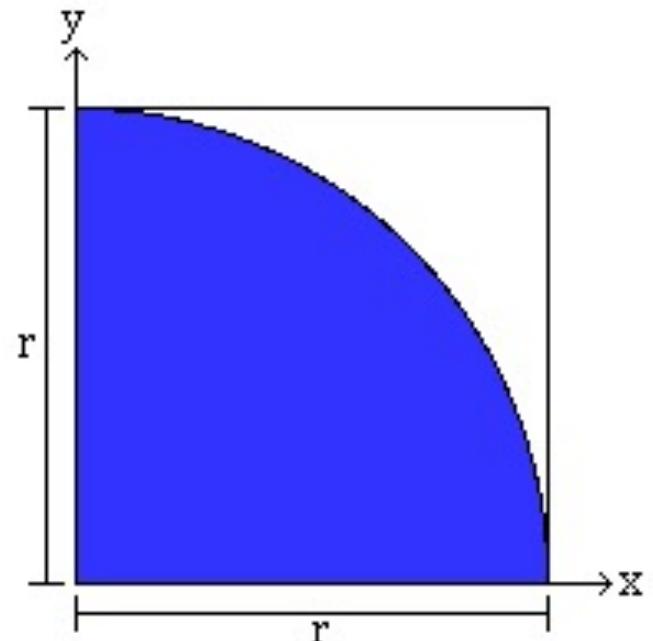
**if**  $distance \leq r$

$hits++$

**End**

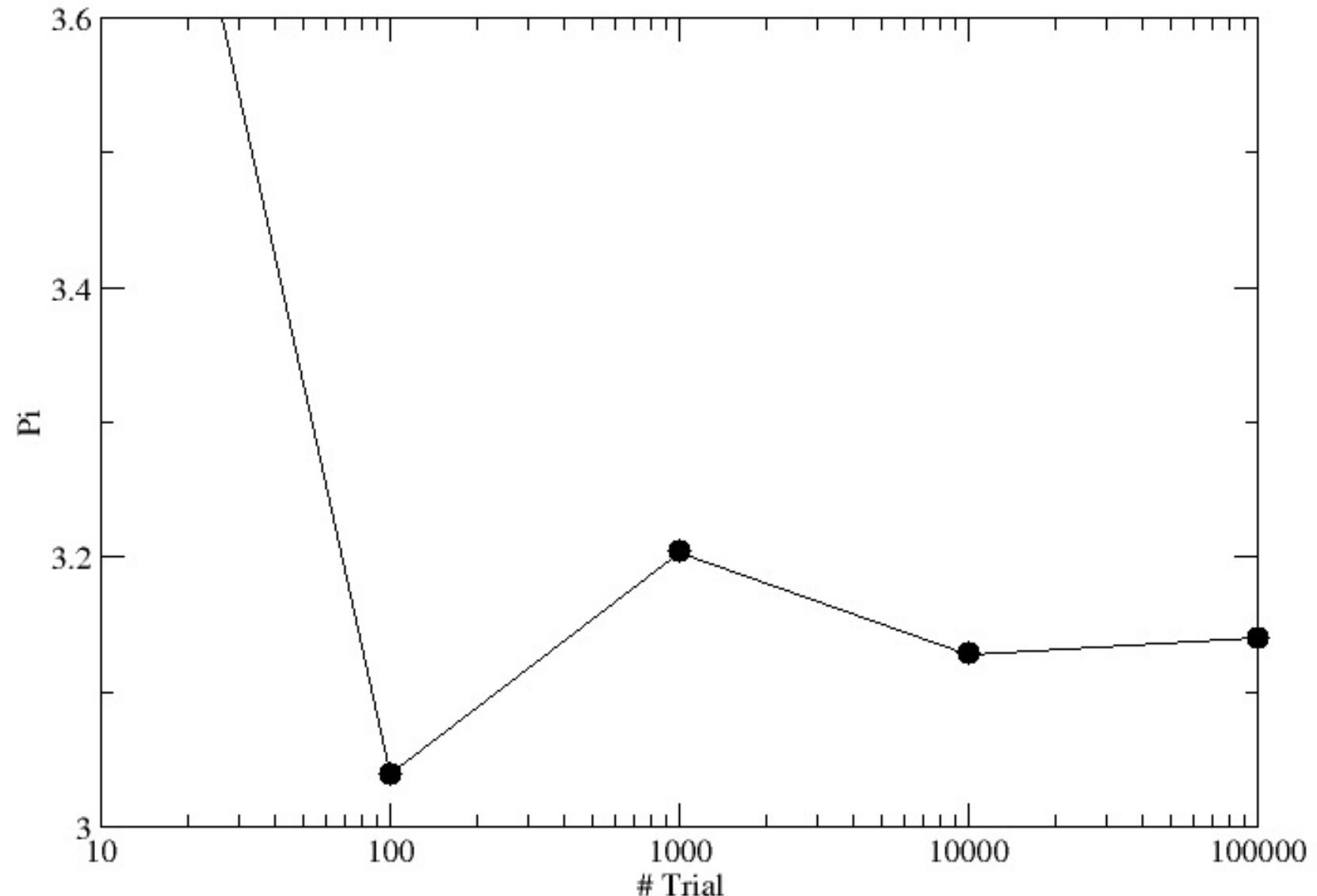
**Output:**

$$\frac{4 \times hits}{ntrials}$$



<http://www.chem.unl.edu/zeng/joy/mclab/mcintro.html>

# Estimating $\Pi$



# Monte Carlo

---

Because of their reliance on repeated computation of random or pseudo-random numbers, Monte Carlo methods are most suited to calculation by a computer. Monte Carlo methods tend to be used when it is unfeasible or impossible to compute an exact result with a deterministic algorithm

Or when you are too stupid to do the math yourself?

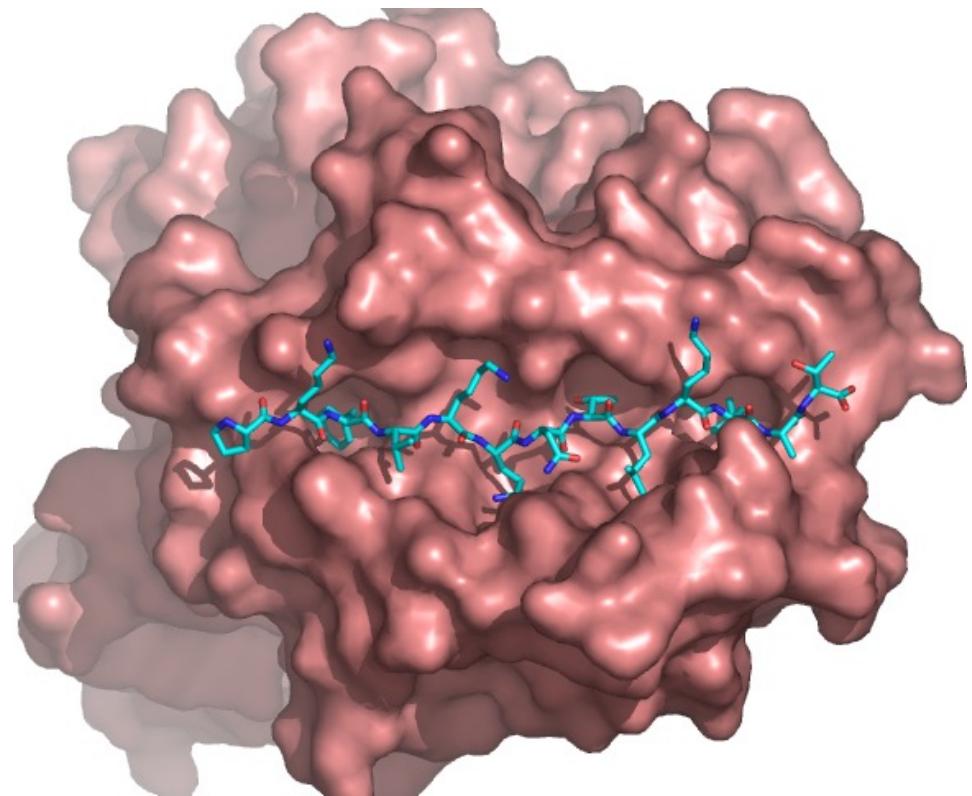
$$E = f(x)$$

$$dE = E_1 - E_0$$

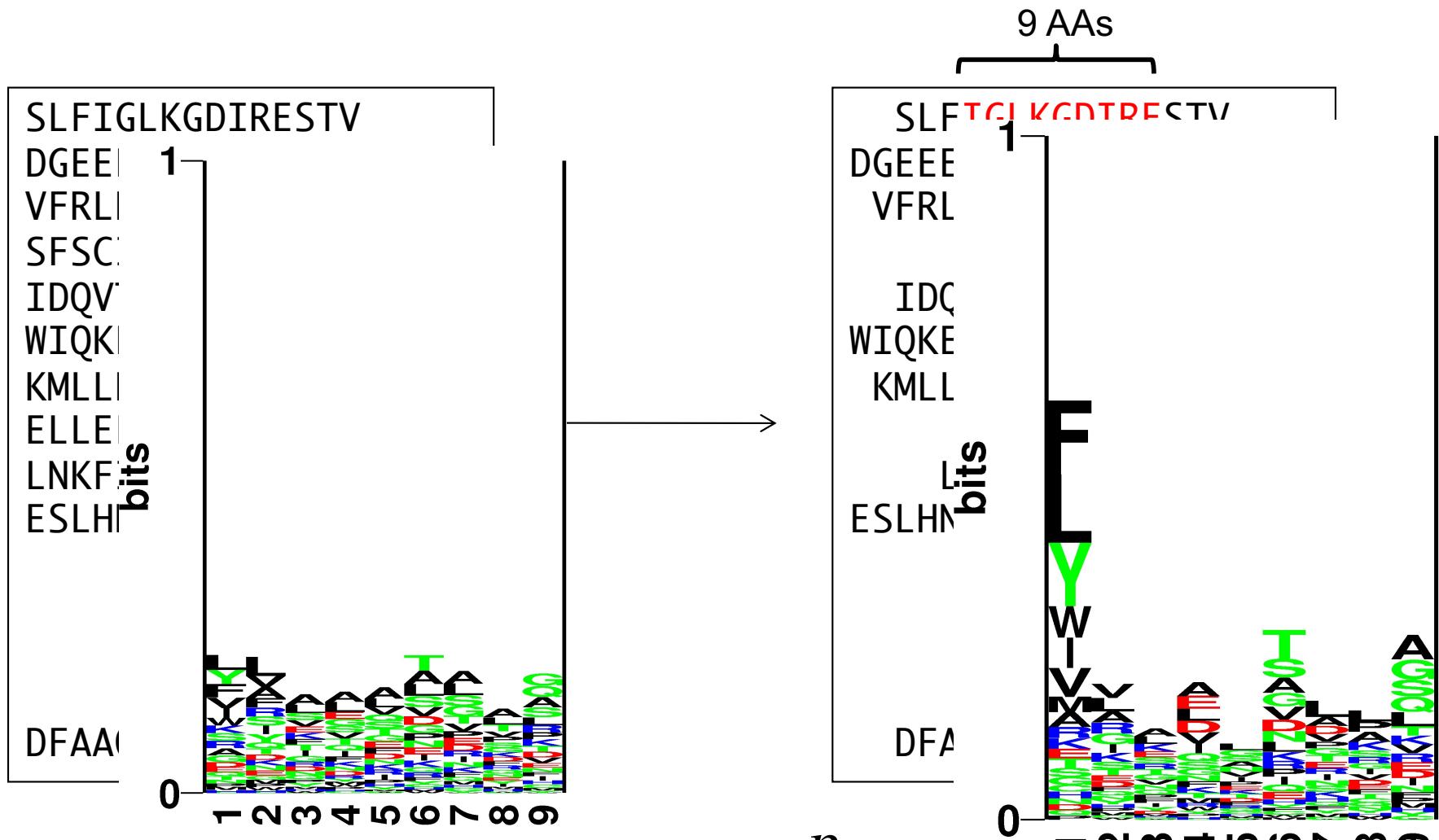
$$P(\text{accept}) = \min(1, e^{-dE/T})$$

# Class II MHC binding

- MHC class II binds peptides in the class II antigen presentation pathway
- Binds peptides of length 9-18 (even whole proteins can bind!)
- Binding cleft is open
- Binding core is 9 aa



# Conventional Gibbs sampling MHC class II binding



$$E = \sum_{\text{peptides}} \log \frac{p_{p,a}}{q_a}$$

# Gibbs sampling - sequence alignment

## Why sampling?

50 sequences 12 amino acids long

try all possible combinations with a 9-mer overlap



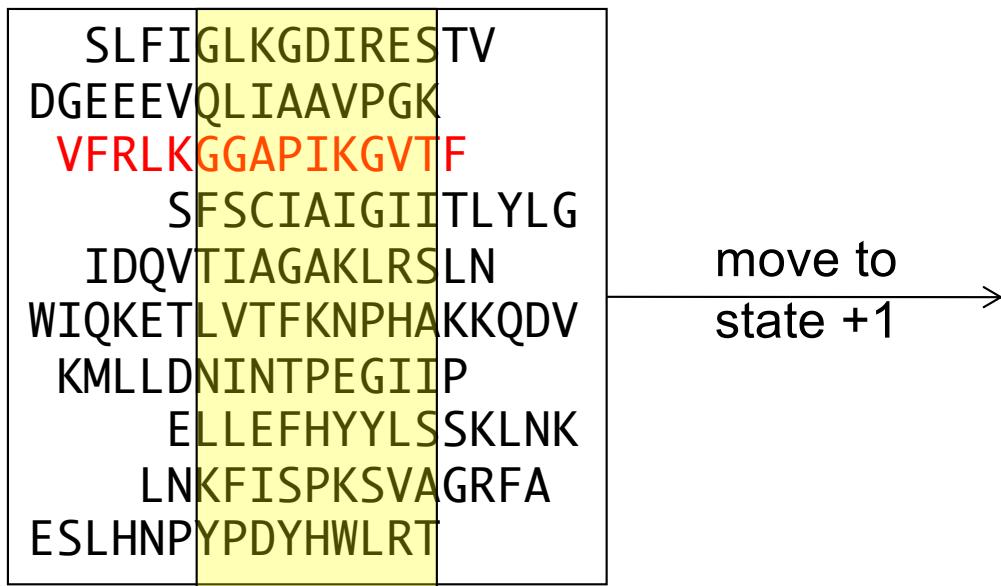
$4^{50} \sim 10^{30}$  possible combinations

...computationally unfeasible

```
SLFIGLKGDIRESTV  
DGEEEVQLIAAVPGK  
VFRLKGGAPIKGVT  
SFSCIAIGIITLYLG  
IDQVTIAGAKLRSLN  
WIQKETLVTFKNPHAKKQDV  
KMLLDNINTPEGIIP  
ELLEFHYYLSSKLNK  
LNKFISPKSVAGRFA  
ESLHNYPDYHWLRT  
...  
...  
...  
...  
DFAAQVDYPSTGLY
```

# Gibbs sampling - sequence alignment

## State transition

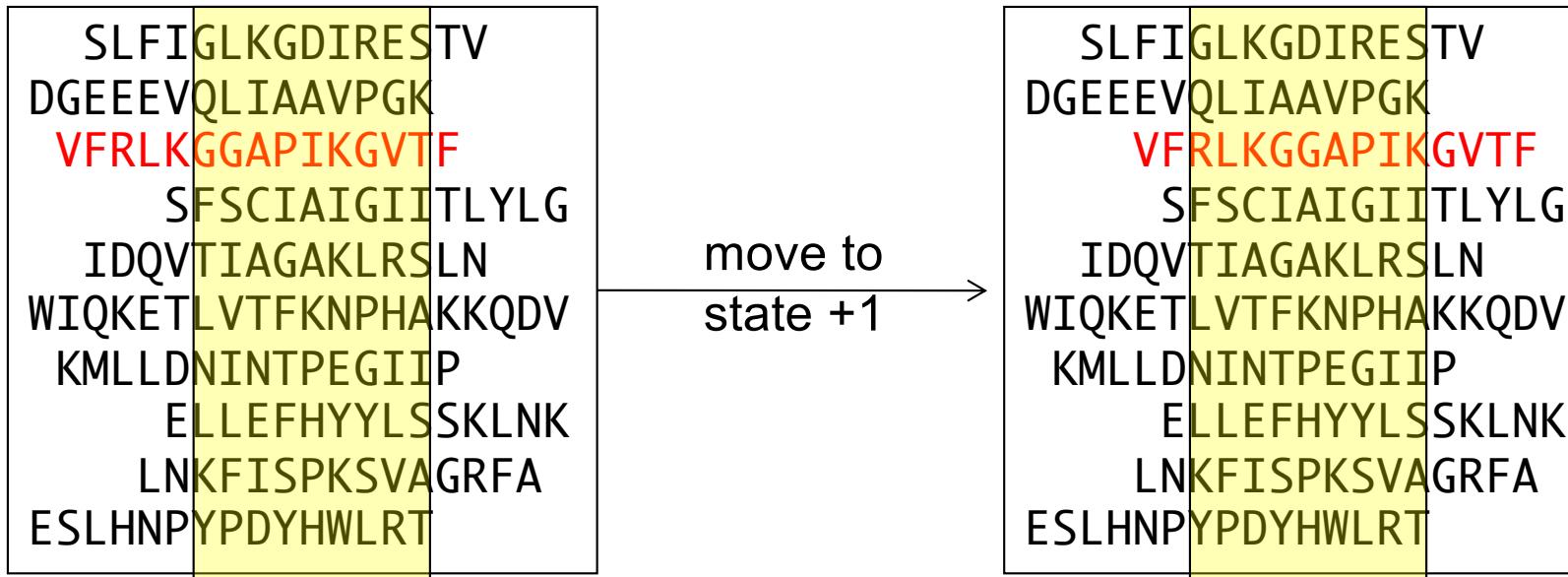


$$E = \sum_{peptides} \log \frac{p_{p,a}}{q_a}$$

$$dE = E_i - E_{i-1}$$

# Gibbs sampling - sequence alignment

## State transition



$$E = \sum_{peptides} \log \frac{p_{p,a}}{q_a}$$

$$dE = E_i - E_{i-1}$$

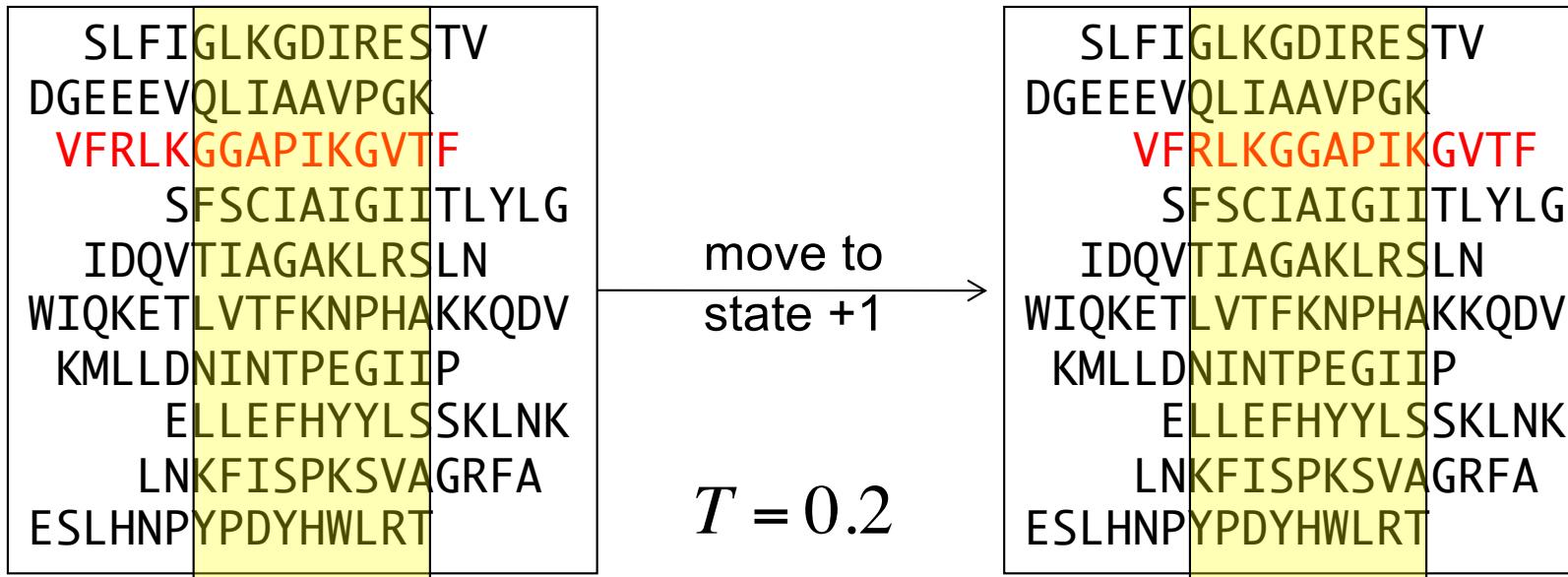
Accept or reject the move?

$$P = \min\left[1, \exp\left(\frac{dE}{T}\right)\right]$$

Note that the probability of going to the new state depends on the previous state only

# Gibbs sampling - sequence alignment

## Numerical example - 1



$$E_{i-1} = 2.44$$

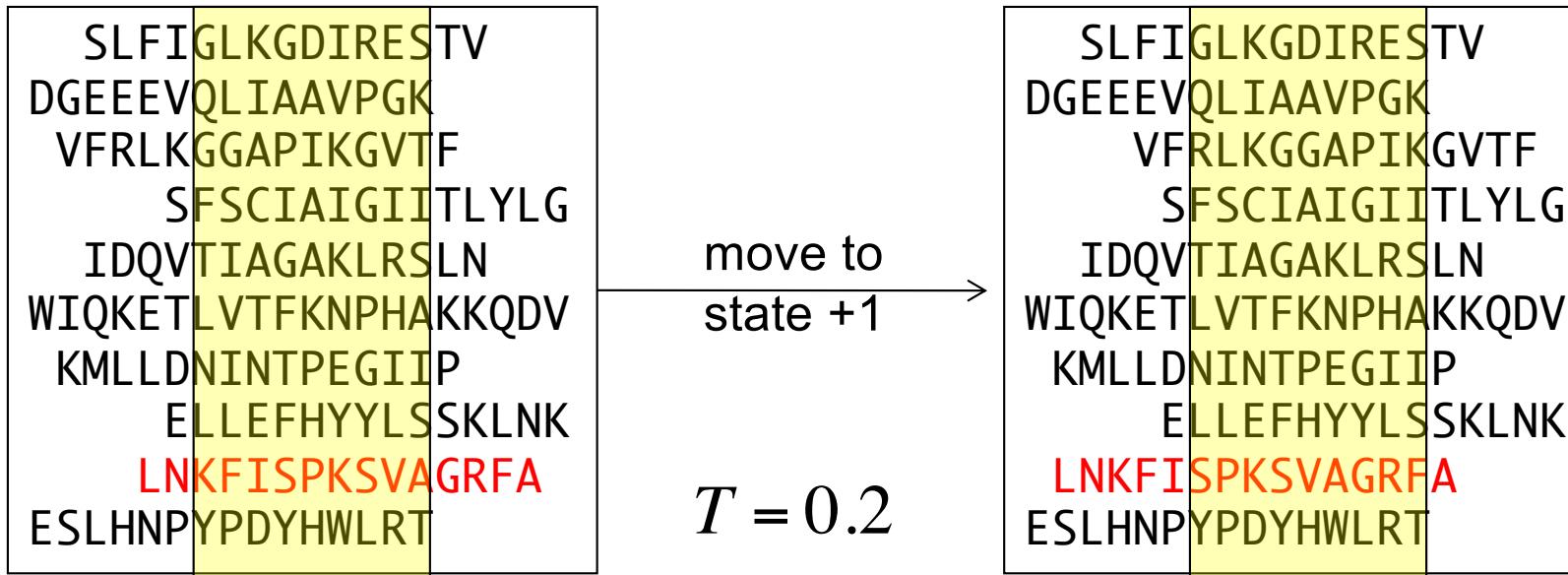
$$E_i = 2.52$$

$$P = \min\left[1, \exp\left(\frac{0.08}{0.2}\right)\right] = \min[1, 1.49] = 1$$

Accept move with  
Prob = 100%

# Gibbs sampling - sequence alignment

## Numerical example - 2



$$E_{i-1} = 2.44$$

$$E_i = 2.35$$

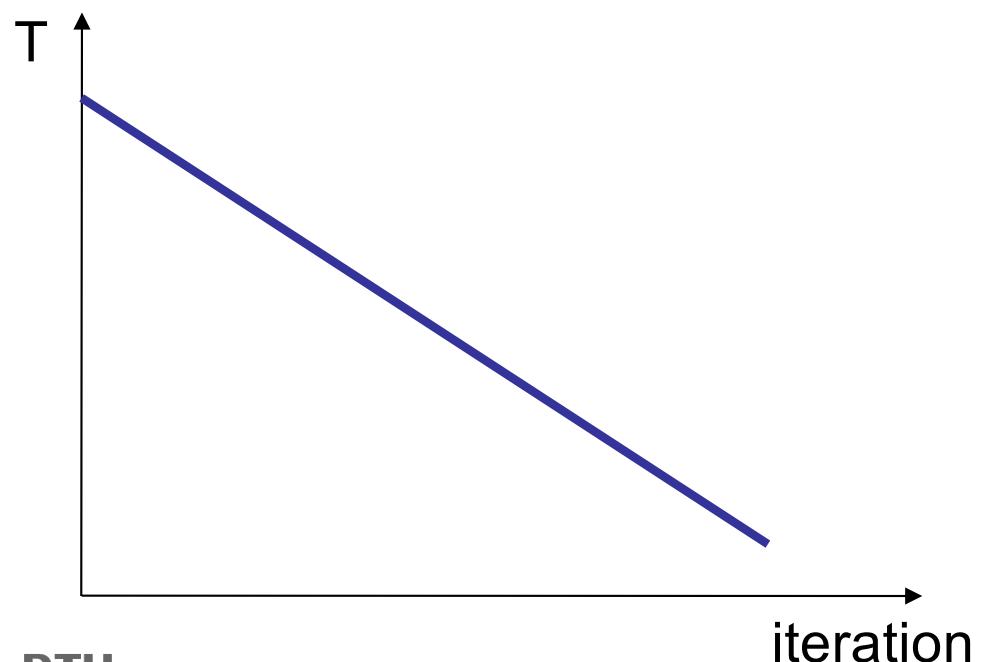
$$P = \min\left[1, \exp\left(\frac{-0.09}{0.2}\right)\right] = \min[1, 0.638] = 0.638$$

Accept move with  
Prob = 63.8%

# Gibbs sampling - sequence alignment

## What is the MC temperature?

it's a scalar decreased during the simulation

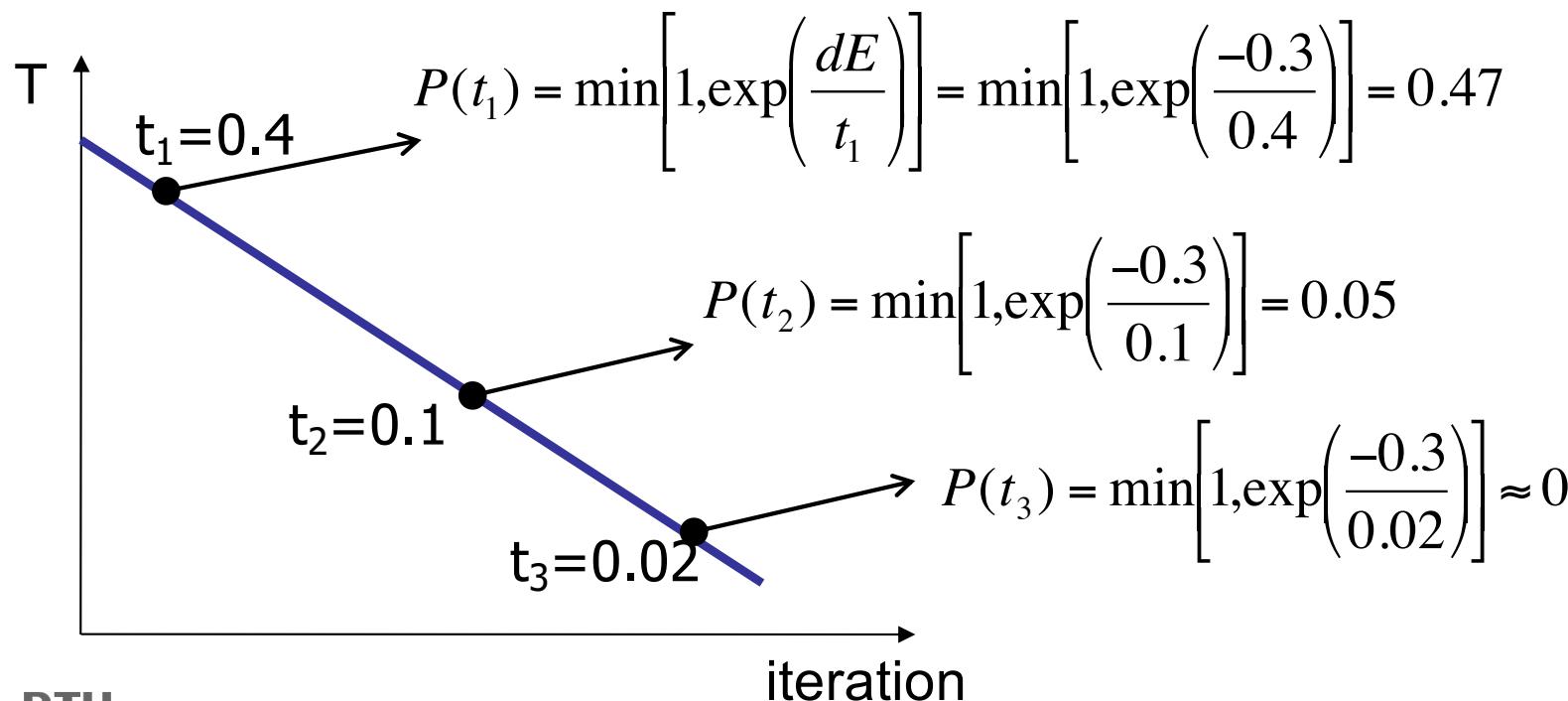


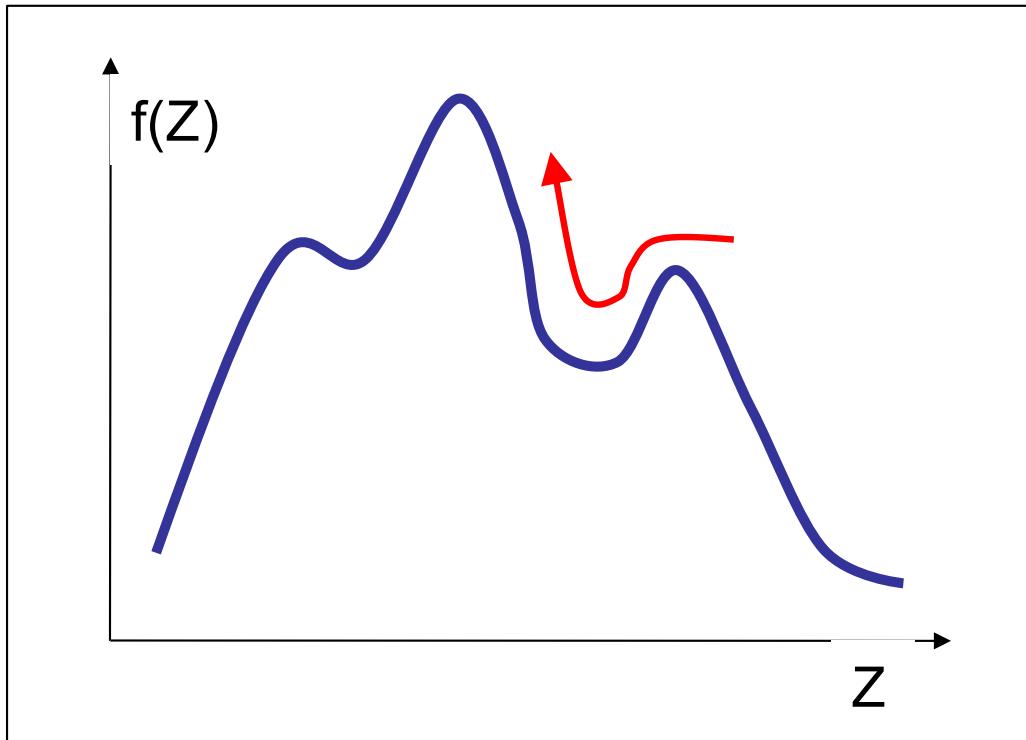
# Gibbs sampling - sequence alignment

## What is the MC temperature?

it's a scalar decreased during the simulation

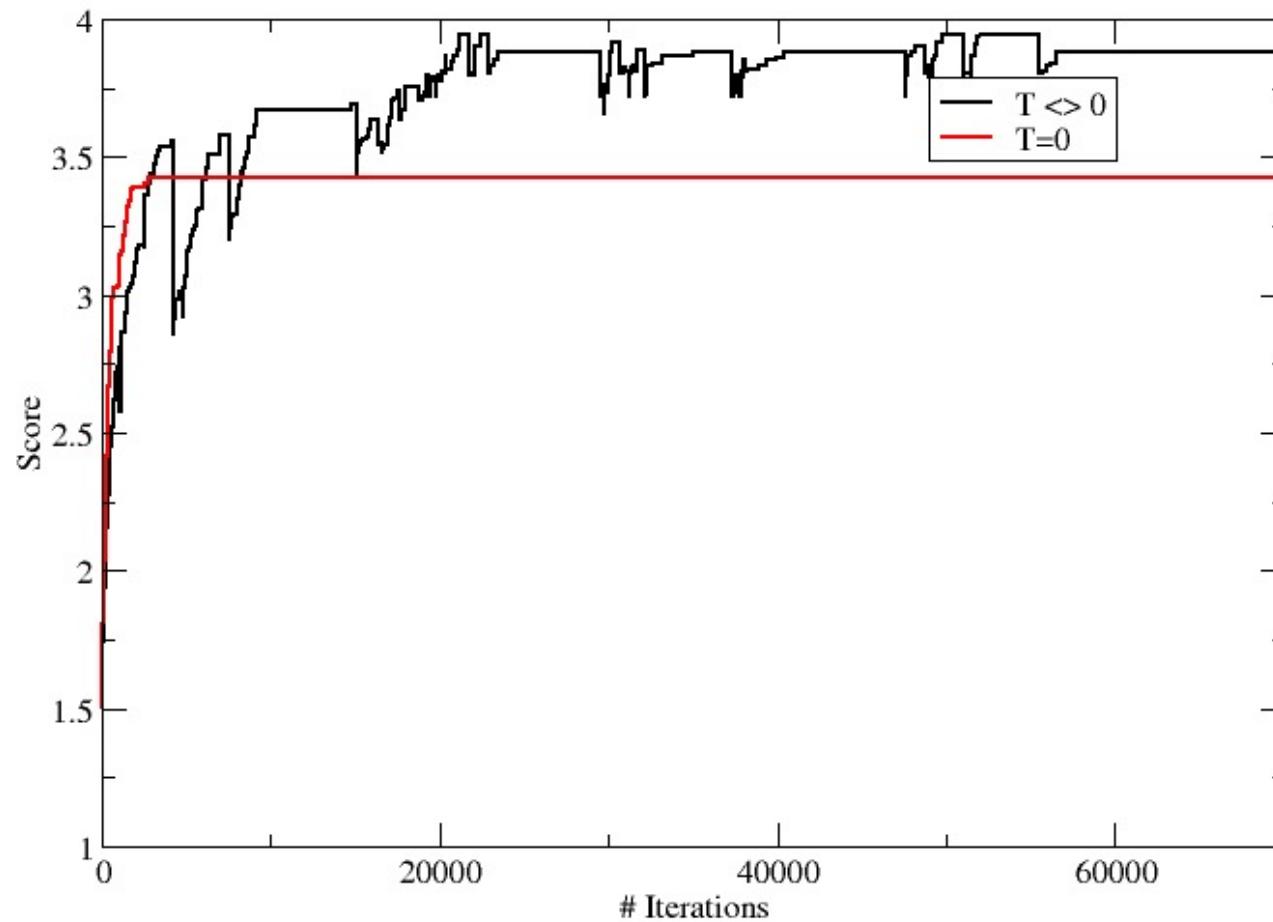
E.g. same **dE=-0.3** but at different temperatures



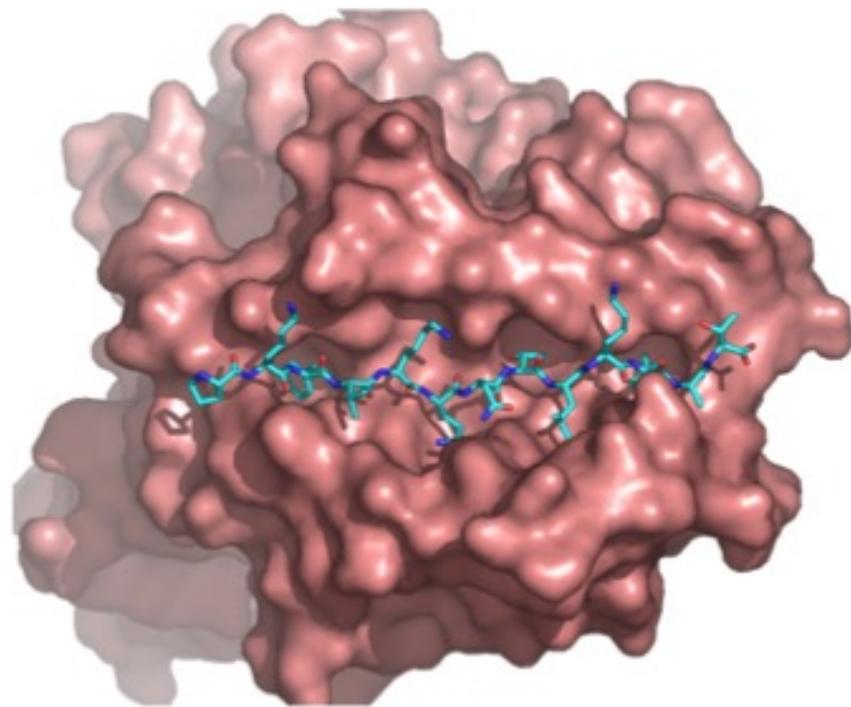


Move freely around states when the system is “warm”, then cool it off to force it into a state of high fitness

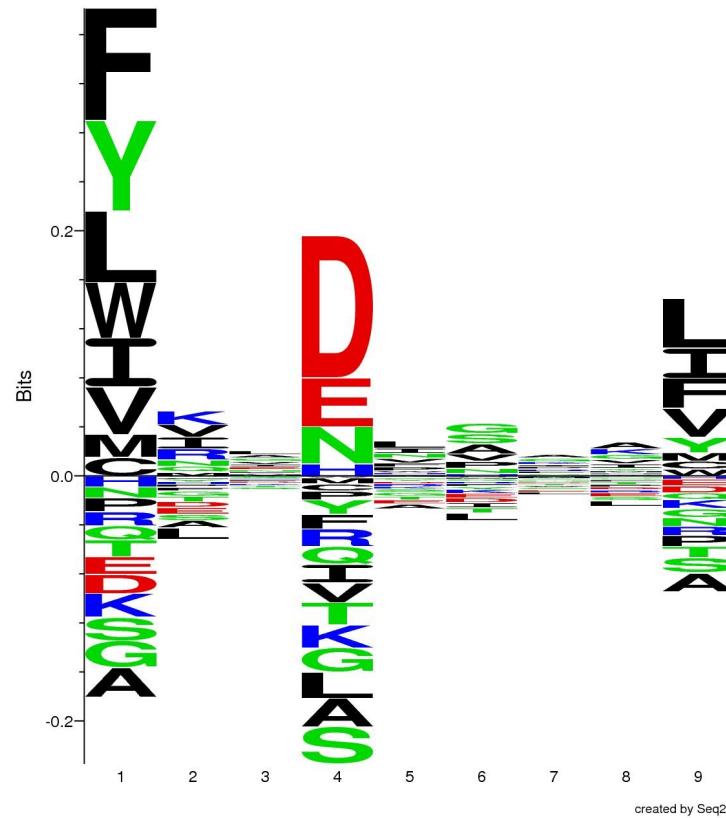
# Local minima



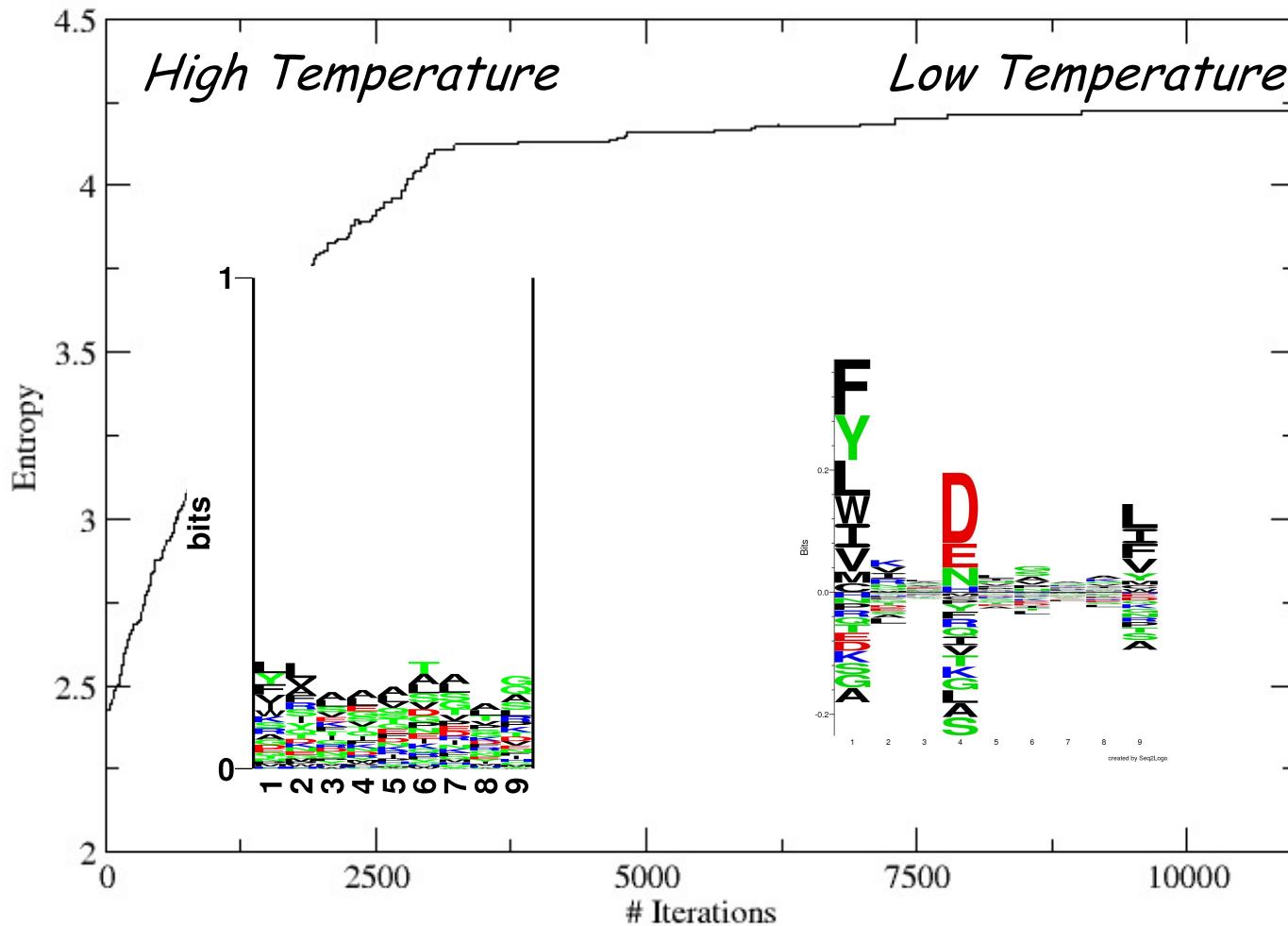
# Does it work?



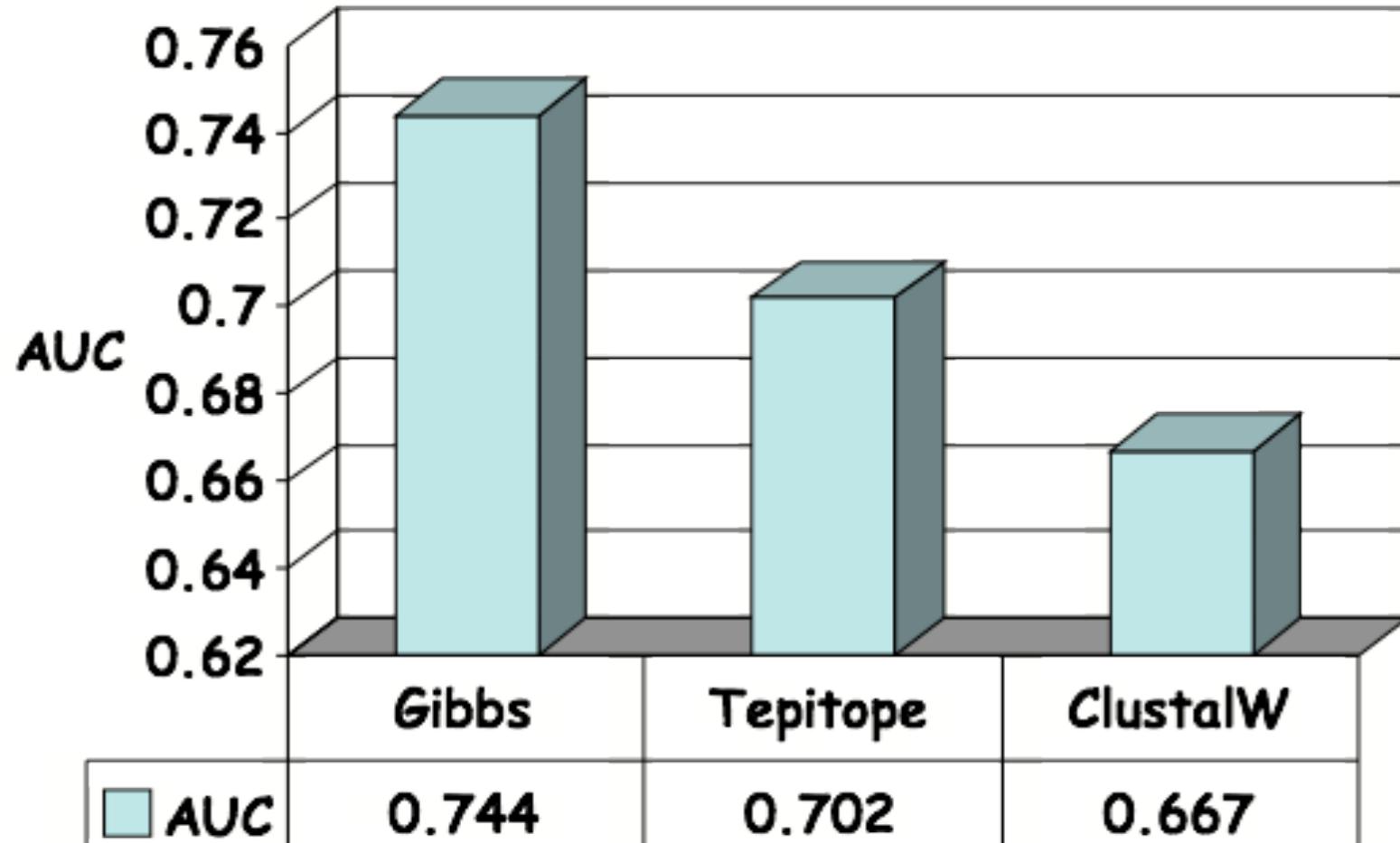
HLA-DRB3\*01:01



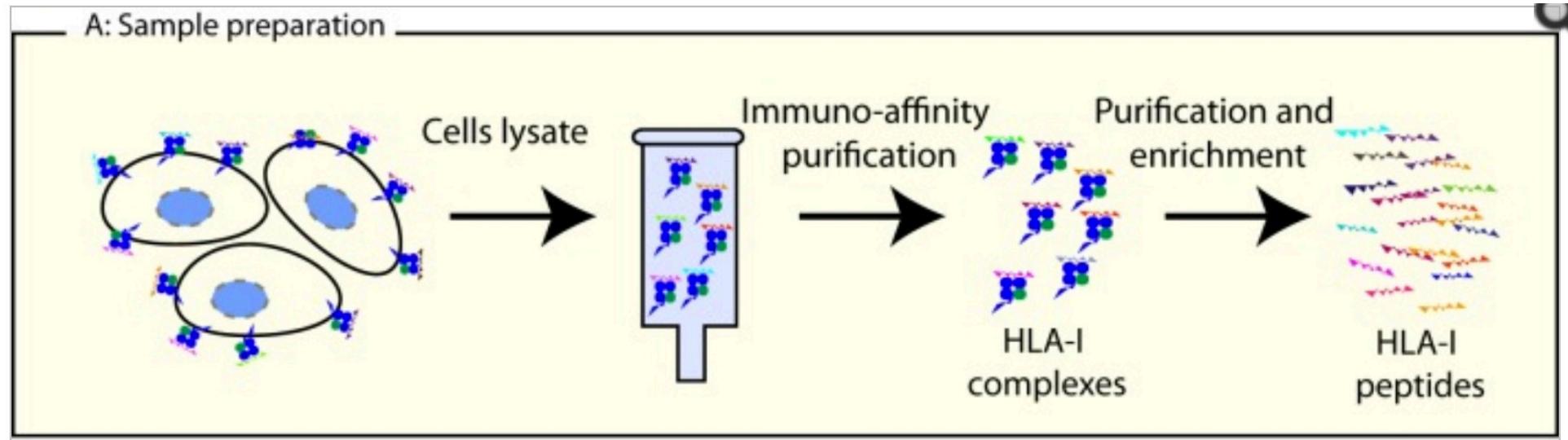
# It works



# Gibbs sampler. Prediction accuracy

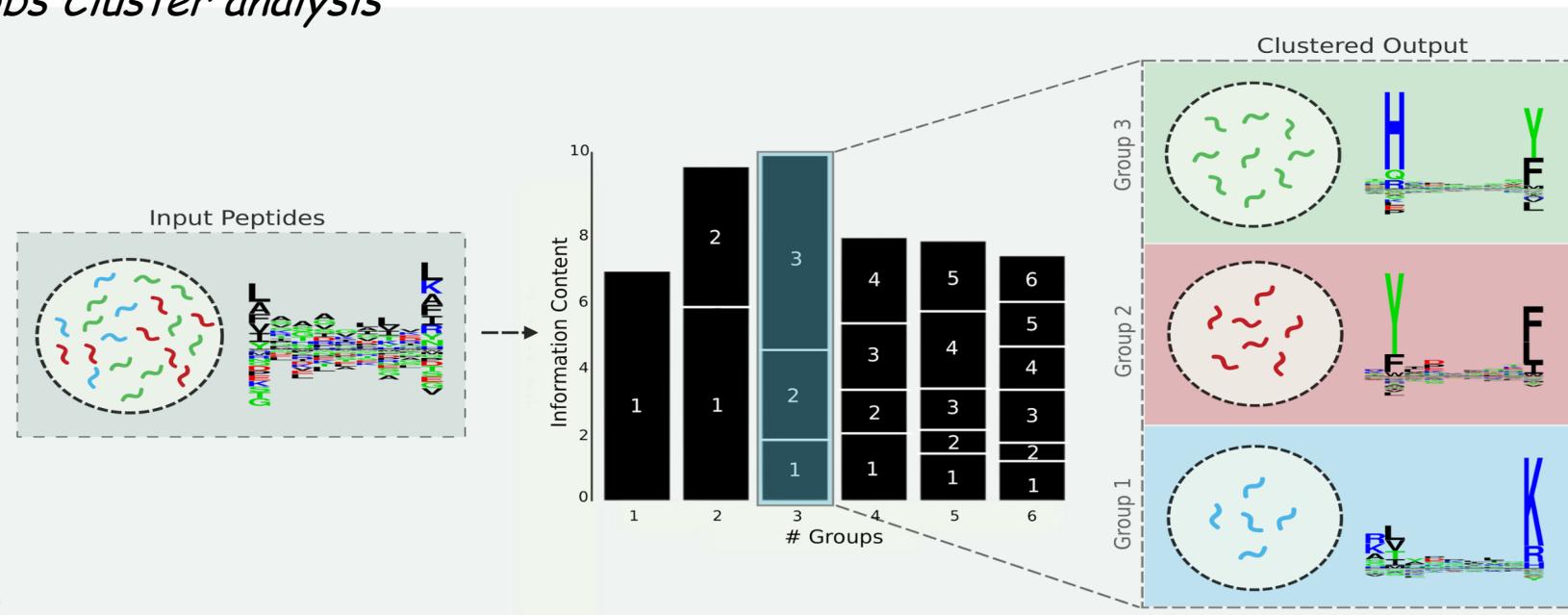


# Interpreting and benefitting from MS eluted ligand data sets



Gibbs Cluster analysis

Mikkel Bojsen-Eberhardt et al, MCP, 2015



GibbsCluster, Andreatta, Alvarez, Nielsen, NAR, 2017

# The algorithm

## 1. List of peptides

```
SLFIGLKGDIESTV
DGEDEVQLIAAVPGK
VFRLKGGAPEIKGVTF
SFSCIAIGIITLYLG
IDQVTIAGAKLRSLN
WIQKETLVTFKNPHAKKQDV
KMLLDNINTPEGIIP
ELLEFHYYLSSKLNK
LNKFISPCKSVAGRFA
ESLHNPPDYHWLRT
NKVKSLRILNTRRKL
MMGMFNMLSTVLGVS
AKSSPAYPSVLGQTI
RHLIFCHSKKKCDELAAK
```

# The algorithm

## 1. List of peptides

```

SLFIGLKGDIRESTV
DGEEEVQLIAAVPGK
VFRLKGGAPEIKGVTF
SFSCIAIGIITLYLG
IDQVTIAGAKLRSLN
WIQKETLVTFKNPHAKKQDV
KMlldnintPEGIIP
ELLEFHYYLSSKLNK
LNKFISPKVAGRFA
ESLHNPyPDYHwlRT
NKVKSLRILNTRRKL
MMGMFnMLSTVLGVS
AKSSPAYPSVLGQTI
RHLIFCHSKKKCDELAAK

```

## 2. create N random groups

$g_1$

```

----IDQVTIAGAKLRSLN-
WIQKETLVTFKNPHAKKQDV
--ELLEFHYYLSSKLNK---
--MMGMFnMLSTVLGVS---
---AKSSPAYPSVLGQTI--

```

$g_2$

```

-SLFIGLKGDIRESTV--
---SFSCIAIGIITLYLG
KMlldnintPEGIIP---
-LNKVHGTWRSILP---
--NKVKSLRILNTRRKL-

```

$g_N$

```

---ESLHNPyPDYHwlRT-
RHLIFCHSKKKCDELAAK-
----VFRLKGGAPEIKGVTF
--LNKFISPKVAGRFA---
DGEEEVQLIAAVPGK---

```

3

Simple shift

Remove peptide

# The algorithm

## 1. List of peptides

```

SLFIGLKGDIESTV
DGEDEVQLIAAVPGK
VFRLKGGAPEIKGVTF
SFSCIAIGIITLYLG
IDQVTIAGAKLRSLN
WIQKETLVTFKNPHAKKQDV
KMLLDNINTPEGIIP
ELLEFHYYLSSKLNK
LNKFISPKVSVAGRFA
ESLHNYPDYHWLRT
NKVKSLRILNTRRKL
MMGMFNMLSTVLGVS
AKSSPAYPSVLGQTI
RHLIFCHSKKKCDELAAK

```

## 2. create N random groups

$g_1$

```

----IDQVTIAGAKLRSLN-
WIQKETLVTFKNPHAKKQDV
--ELLEFHYYLSSKLNK---
--MMGMFNMLSTVLGVS---
---AKSSPAYPSVLGQTI---

```

$g_2$

```

-SLFIGLKGDIESTV--
---SFSCIAIGIITLYLG
KMLLDNINTPEGIIP---
-LNKVHGTWRSILP---
--NKVKSLRILNTRRKL-

```

$g_N$

```

---ESLHNYPDYHWLRT-
RHLIFCHSKKKCDELAAK-
----VFRKGGAPEIKGVTF
--LNKFISPKVSVAGRFA--
DGEDEVQLIAAVPGK----

```

## 3. Finding the optimal configuration (the MC moves)

**MM**GMFNMLSTVLGVS****

# The algorithm

## 1. List of peptides

```

SLFIGLKGDIESTV
DGEDEVQLIAAVPGK
VFRLKGGAPEIKGVTF
SFSCIAIGIITLYLG
IDQVTIAGAKLRSLN
WIQKETLVTFKNPHAKKQDV
KMLLDNINTPEGIIP
ELLEFHYYLSSKLNK
LNKFISPKVSVAGRFA
ESLHNYPDYHWLRT
NKVKSLRILNTRRKL
MMGMFNMLSTVLGVS
AKSSPAYPSVLGQTI
RHLIFCHSKKKCDELAAK

```

## 2. create N random groups

$g_1$

```

----IDQVTIAGAKLRSLN-
WIQKETLVTFKNPHAKKQDV
--ELLEFHYYLSSKLNK---
--AKSSPAYPSVLGQTI--

```

$g_2$

```

-SLFIGLKGDIESTV--
---SFSCIAIGIITLYLG
KMLLDNINTPEGIIP---
-LNKVHGTWRSILP---
--NKVKSLRILNTRRKL-

```

$g_N$

```

---ESLHNYPDYHWLRT-
RHLIFCHSKKKCDELAAK-
----VFRKGGAPEIKGVTF
--LNKFISPKVSVAGRFA--
DGEDEVQLIAAVPGK---

```

## 3. Finding the optimal configuration (the MC moves)

MM**GMFNLSTVLGVS**

## 5. Score new core to log- odds matrices

$$dE = E_{new} - E_{old}$$



## 4. Random shift of the core

MM**MGFNMLSTVLGVS**



## 6. Accept or reject move

$$P = \min\left[1, \exp\left(\frac{dE}{T}\right)\right]$$

# The algorithm

## 1. List of peptides

```

SLFIGLKGDIESTV
DGEEEVQLIAAVPGK
VFRLKGGAPEIKGVTF
SFSCIAIGIITLYLG
IDQVTIAGAKLRSLN
WIQKETLVTFKNPHAKKQDV
KMlldnintPEGIIP
ELLEFHYYLSSKLNK
LNKFISPKVAGRFA
ESLHNPyPDYHwlRT
NKVKSLRILNTRRKL
MMGMFnMLSTVLGVS
AKSSPAYPSVLGQTI
RHLIFCHSKKKCDELAAK

```

## 2. create N random groups

$g_1$

```

----IDQVTIAGAKLRSLN-
WIQKETLVTFKNPHAKKQDV
--ELLEFHYYLSSKLNK---
--MMGMFnMLSTVLGVS---
---AKSSPAYPSVLGQTI--

```

$g_2$

```

-SLFIGLKGDIESTV--
---SFSCIAIGIITLYLG
KMlldnintPEGIIP---
-LNKVHGTWRSILP---
--NKVKSLRILNTRRKL-

```

$g_N$

```

---ESLHNPyPDYHwlRT-
RHLIFCHSKKKCDELAAK-
----VFRLKGGAPEIKGVTF
--LNKFISPKVAGRFA---
DGEEEVQLIAAVPGK---

```

3 Simple

Remove peptide

**MMGMFnMLSTVLGVS**

# The algorithm

## 1. List of peptides

```

SLFIGLKGDIRESTV
DGEEEVQLIAAVPGK
VFRLKGGAPEIKGVTF
SFSCIAIGIITLYLG
IDQVTIAGAKLRSLN
WIQKETLVTFKNPHAKKQDV
KMlldnintPEGIIP
ELLEFHYYLSSKLNK
LNKFISPKVAGRFA
ESLHNPyPDYHwlRT
NKVKSLRILNTRRKL
MMGMFnMLSTVLGVS
AKSSPAYPSVLGQTi
RHLIFCHSKKKCDELAAK

```

## 2. create N random groups

$g_1$

```

----IDQVTIAGAKLRSLN-
WIQKETLVTFKNPHAKKQDV
--ELLEFHYYLSSKLNK---
---AKSSPAYPSVLGQTi--

```

$g_2$

```

-SLFIGLKGDIRESTV--
---SFSCIAIGIITLYLG
KMlldnintPEGIIP---
-LNKVHGTWRSILP---
--NKVKSLRILNTRRKL-

```

$g_N$

```

---ESLHNPyPDYHwlRT-
RHLIFCHSKKKCDELAAK-
----VFRLKGGAPEIKGVTF
--LNKFISPKVAGRFA---
DGEEEVQLIAAVPGK---

```

3

Simple

Remove peptide

**MM**GMFNLSTVLGVS****



4b. Random shift of the core

**MM**GMFNMLSTVLGVS****

# The algorithm

## 1. List of peptides

```

SLFIGLKGDIRESTV
DGEEEVQLIAAVPGK
VFRLKGGAPEIKGVTF
SFSCIAIGIITLYLG
IDQVTIAGAKLRSLN
WIQKETLVTFKNPHAKKQDV
KMlldnintPEGIIP
ELLEFHYYLSSKLNK
LNKFISPKVAGRFA
ESLHNPyPDYHwlRT
NKVKSLRILNTRRKL
MMGMFnMLSTVLGVS
AKSSPAYPSVLGQTi
RHLIFCHSKKKCDELAAK

```

## 2. create N random groups

$g_1$

```

----IDQVTIAGAKLRSLN-
WIQKETLVTFKNPHAKKQDV
--ELLEFHYYLSSKLNK---
---AKSSPAYPSVLGQTi--

```

$g_2$

```

-SLFIGLKGDIRESTV--
---SFSCIAIGIITLYLG
KMlldnintPEGIIP---
-LNKVHGTWRSILP---
--NKVKSLRILNTRRKL-

```

$g_N$

```

---ESLHNPyPDYHwlRT-
RHLIFCHSKKKCDELAAK-
----VFRLKGGAPEIKGVTF
--LNKFISPKVAGRFA---
DGEEEVQLIAAVPGK---

```

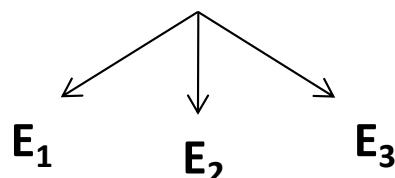
3

Simple

Remove peptide

**MMGMFnMLSTVLGVS**

## 5b. Score new core to all log-odds matrices



## 4b. Random shift of the core

**MMGMFnMLSTVLGVS**

$$dE = E_{\text{before}} - \max(E_1, E_2, E_3)$$

# The algorithm

## 1. List of peptides

```

SLFIGLKGDIRESTV
DGEEEVQLIAAVPGK
VFRLKGGAPEIKGVTF
SFSCIAIGIITLYLG
IDQVTIAGAKLRSLN
WIQKETLVTFKNPHAKKQDV
KMlldnintPegiip
ELLEFHYYLSSKLNK
LNKFISPKVAGRFA
ESLHNPyPDYHwlRT
NKVKSLRILNTRRKL
MMGMFnMLSTVLGVS
AKSSPAYPSVLGQTi
RHLIFCHSKKKCDELAAK
  
```

## 2. create N random groups

$g_1$

```

----IDQVTIAGAKLRSLN-
WIQKETLVTFKNPHAKKQDV
--ELLEFHYYLSSKLNK---
---AKSSPAYPSVLGQTi--
  
```

$g_2$

```

-SLFIGLKGDIRESTV--
---SFSCIAIGIITLYLG
KMlldnintPegiip---
-LNKVHGTWRSILP---
--NKVKSLRILNTRRKL-
  
```

$g_N$

```

---ESLHNPyPDYHwlRT-
RHLIFCHSKKKCDELAAK-
----VFRLKGGAPEIKGVTF
--LNKFISPKVAGRFA---
DGEEEVQLIAAVPGK---
-MMGMFnMLSTVLGVS---
  
```

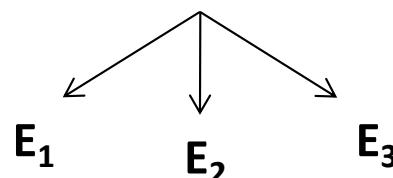
3

Simple

Remove peptide

**MMGMFnMLSTVLGVS**

5b. Score new core to all log-odds matrices



4b. Random shift of the core

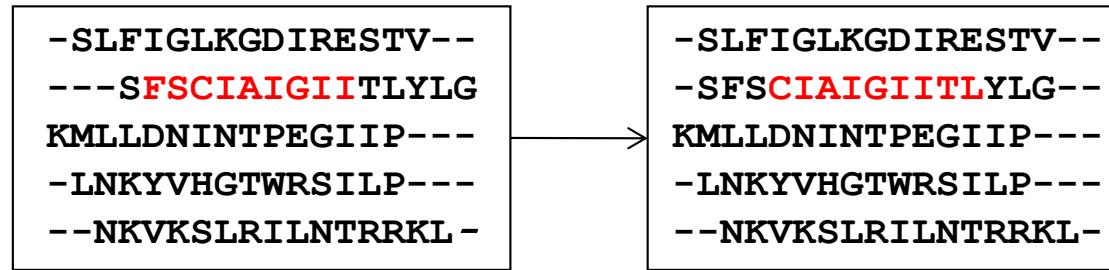
**MMGMFnMLSTVLGVS**

6b. Accept or reject move

$$dE = E_{\text{before}} - \max(E_1, E_2, E_3)$$

$$P = \min\left[1, \exp\left(\frac{dE}{T}\right)\right]$$

# The scoring function



$$LO_{A,j} = \frac{n}{n + \sigma} \log \frac{p_{A,j}}{q_A}$$

Avoid small specialized clusters ( $\sigma = 10$ )

$$E^* = E_i - \lambda \max_{\substack{1 \leq n \leq g \\ n \neq i}} (E_n, 0)$$

Maximize intra cluster similarity whilst minimize inter cluster similarity

$$dE = E^*_{\text{before}} - E^*_{\text{after}}$$

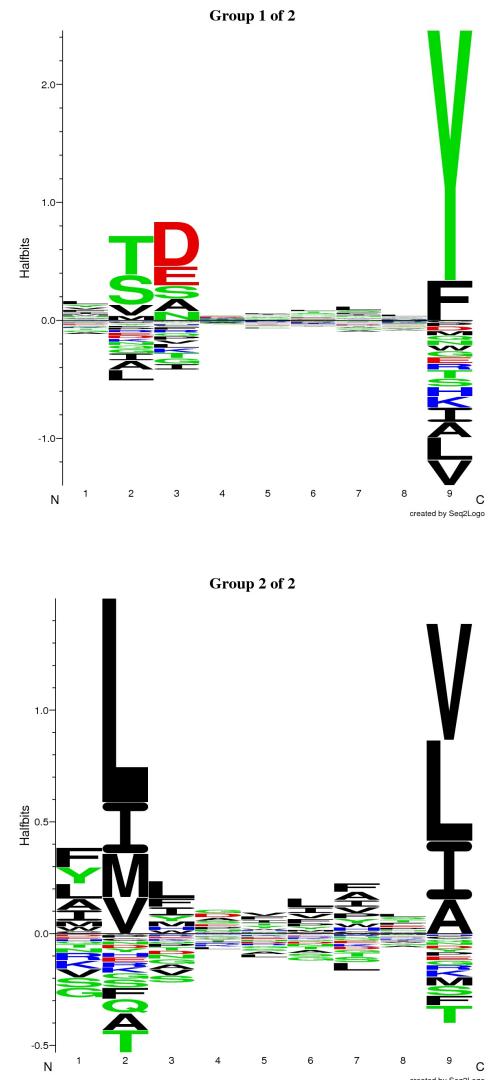
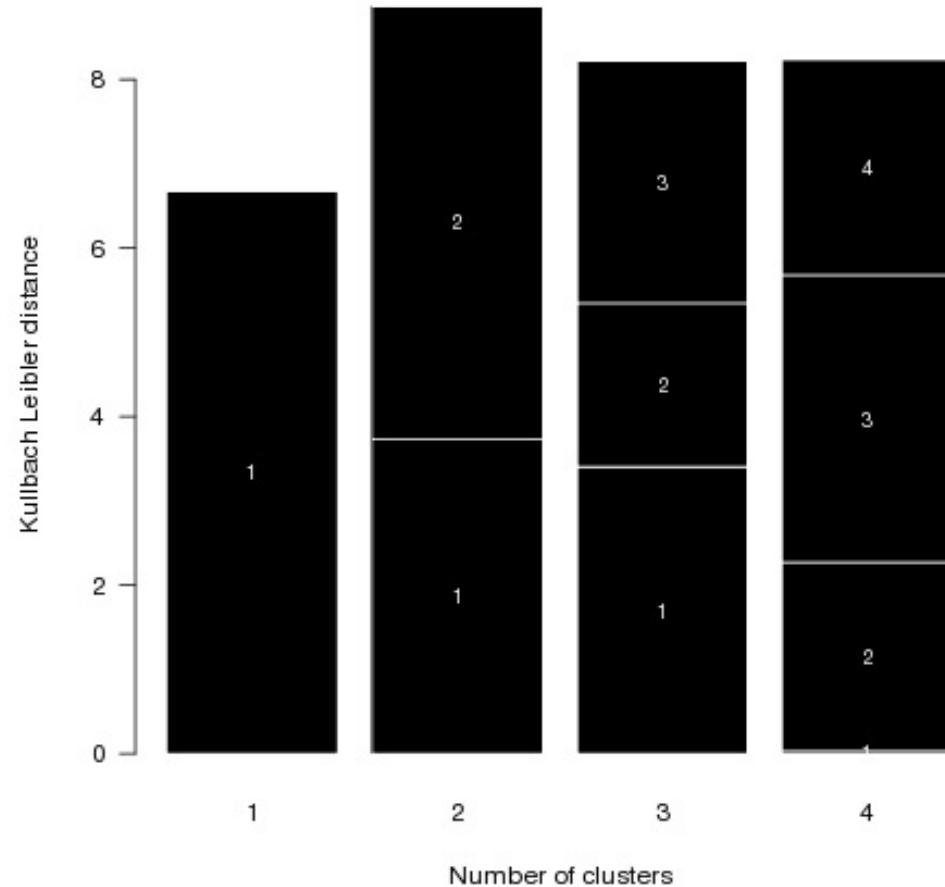
$$P = \min \left[ 1, \exp \left( \frac{dE}{T} \right) \right]$$

P = Probability of accepting the move

# A mixture of 500 9mer peptides. How many motifs?

---

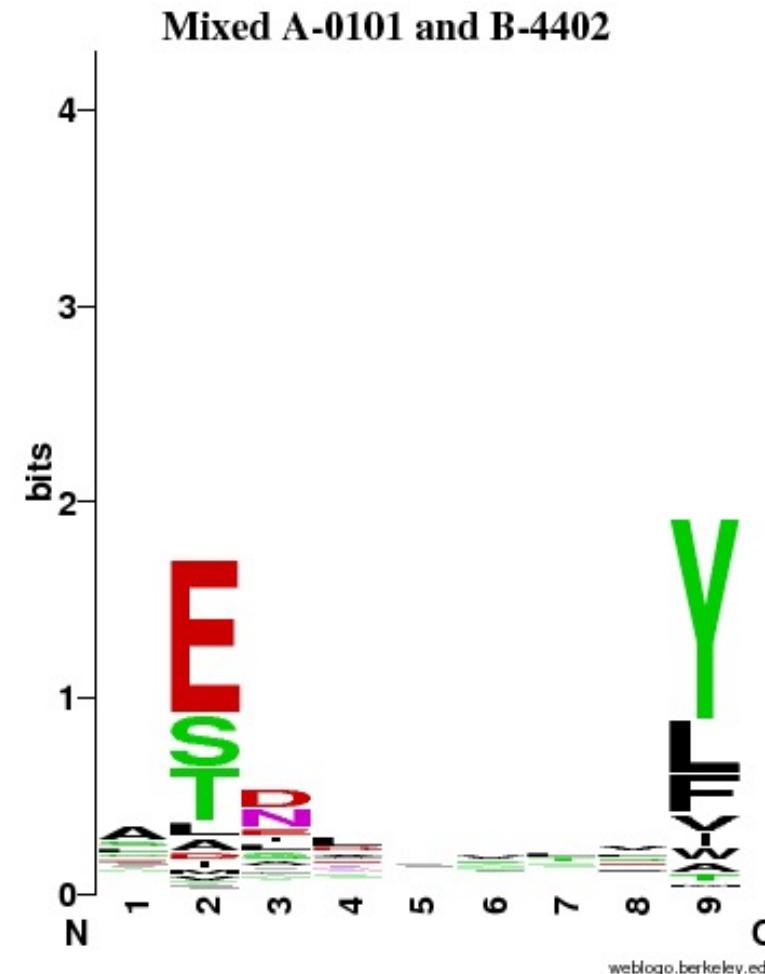
# A mixture of 500 9mer peptides. How many motifs?



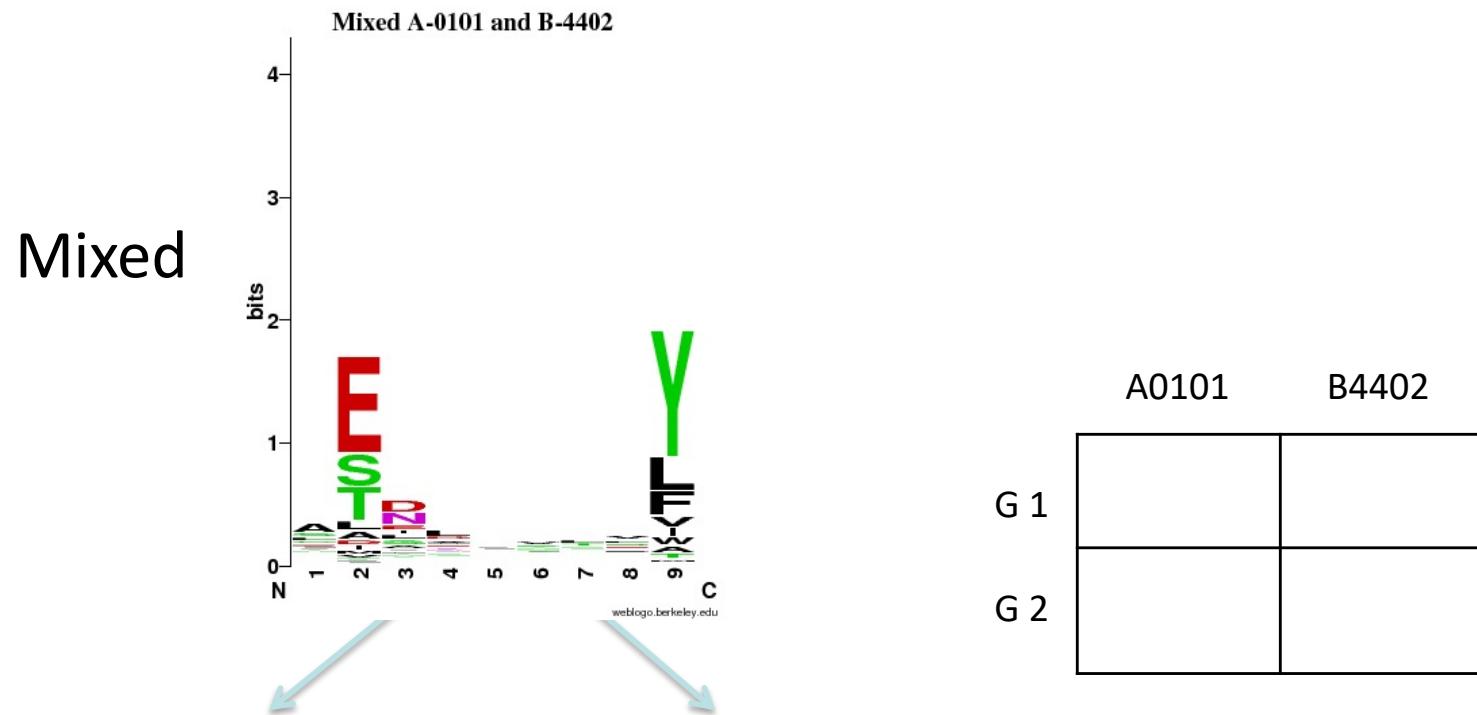
# Two MHC class I alleles: HLA-A\*0101 and HLA-B\*4402

Mixture of 100 binders  
for the two alleles

ATDKAAAAY	A*0101
EVDQTKIQY	A*0101
AETGSQGVY	B*4402
ITDITKYLY	A*0101
AEMKTDAAT	B*4402
FEIKAFFKF	B*4402
LSEMLNKEY	A*0101
GELDRWEKI	B*4402
LTDSSTLLV	A*0101
FTIDFKLKY	A*0101
TTTIKPVSY	A*0101
EEKAFSPEV	B*4402
AENLWVPVY	B*4402

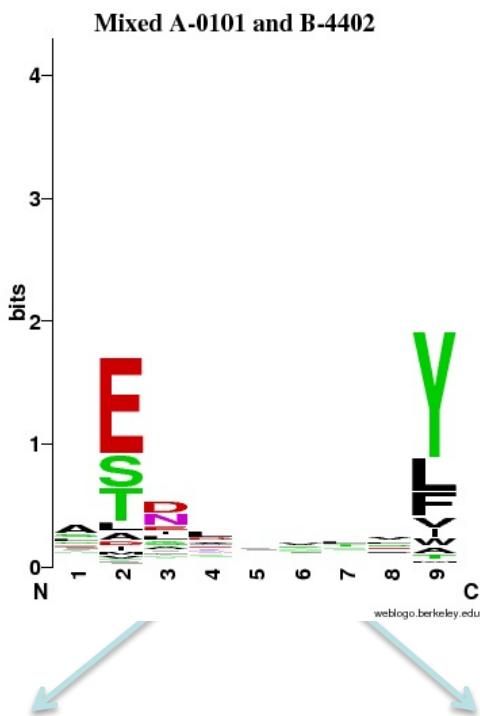


# Two MHC class I alleles: HLA-A\*0101 and HLA-B\*4402



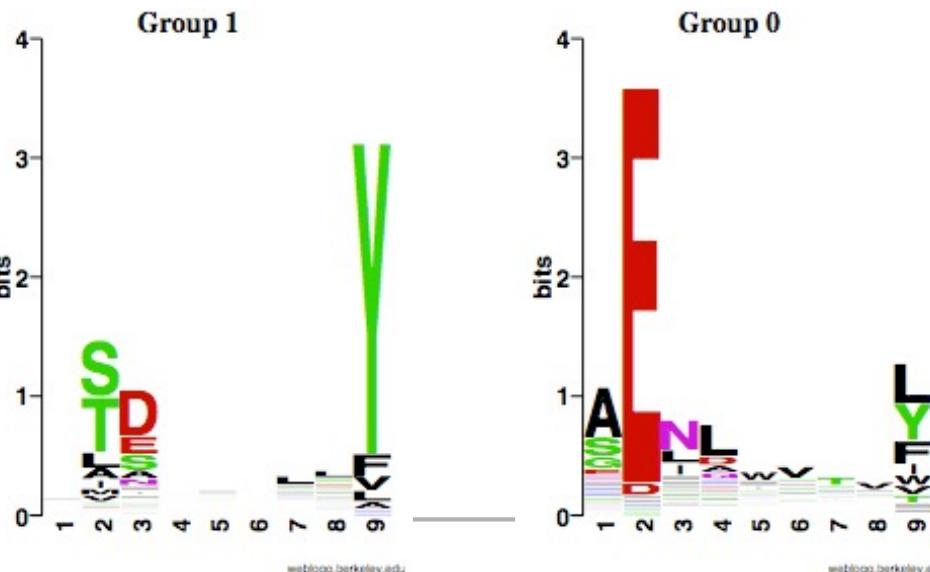
# Two MHC class I alleles: HLA-A\*0101 and HLA-B\*4402

Mixed

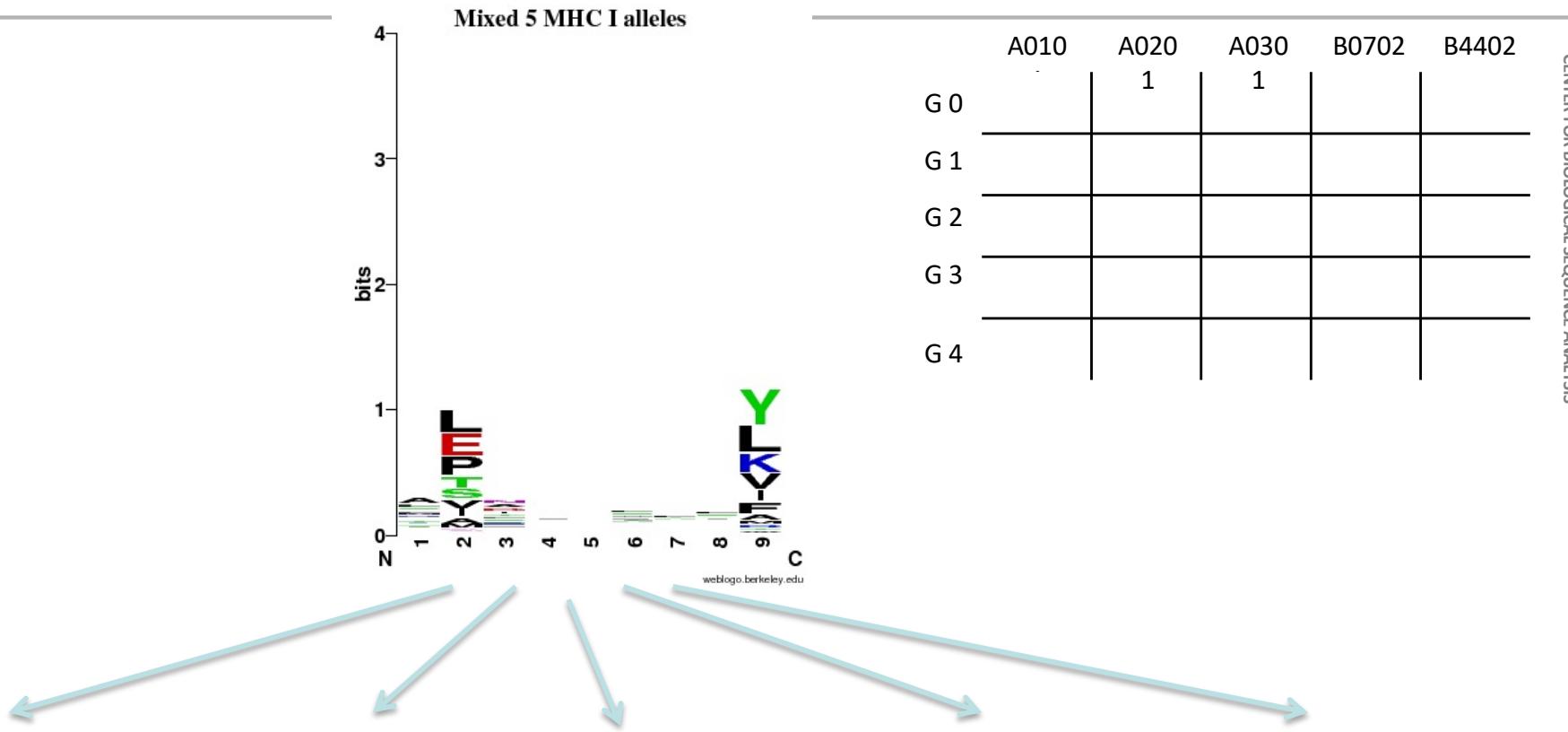


	A0101	B4402
G 1	97	3
G 2	3	97

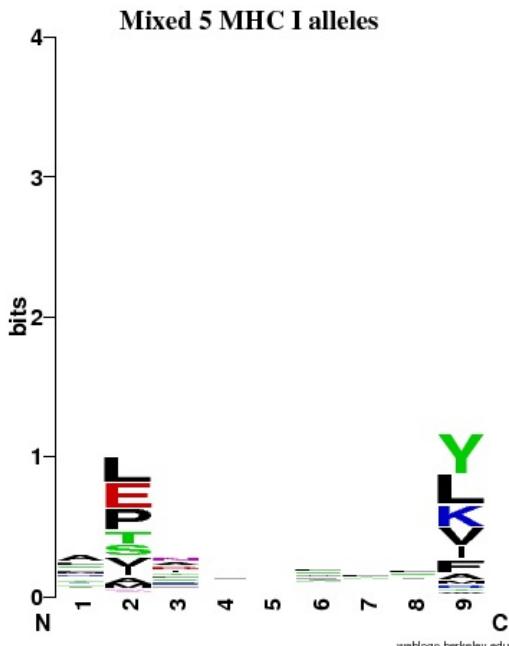
Resolved



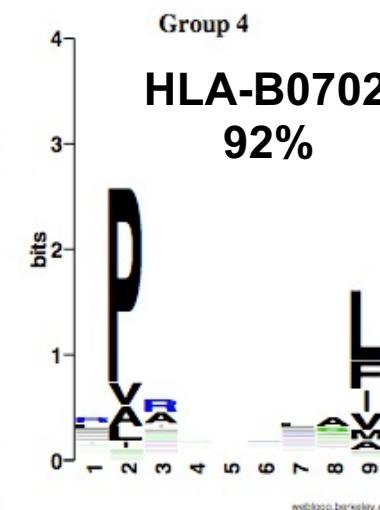
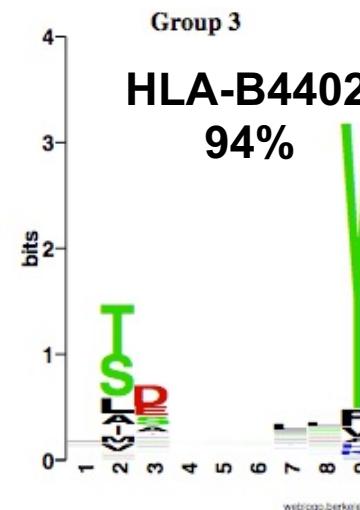
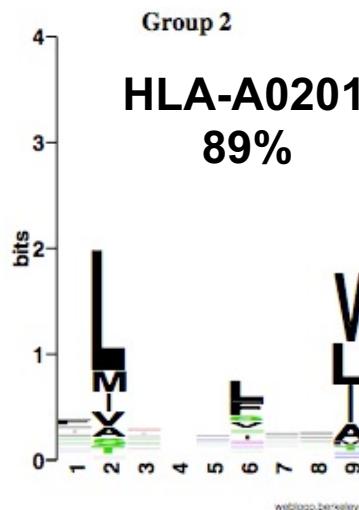
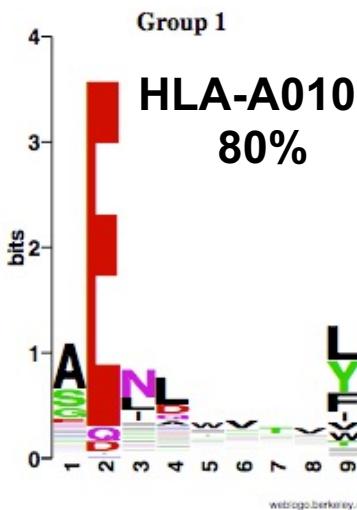
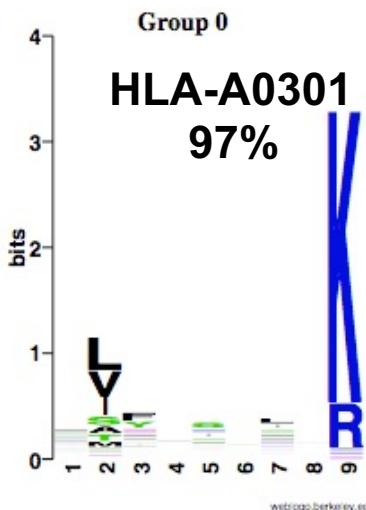
# Five MHC class I alleles



# Five MHC class I alleles



	A010	A020	A030	B0702	B4402
G 0	0	1	76	1	0
G 1	2	4	0	0	95
G 2	5	87	5	1	0
G 3	93	2	19	0	2
G 4	0	6	0	98	3

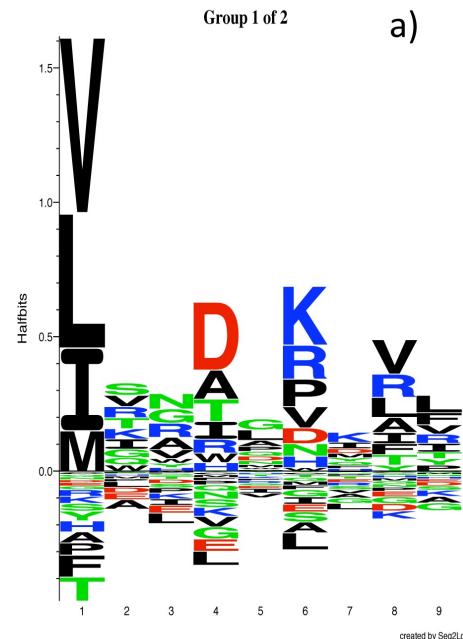


# Adding in alignment (MHC class II)

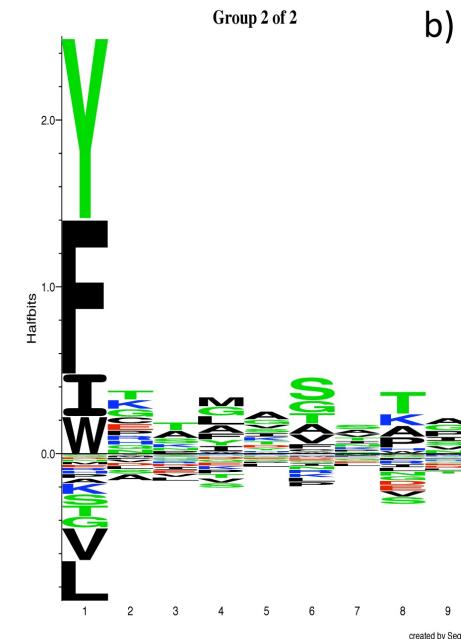
```

SLFIGLKGDIRESTV
DGEEEVQLIAAVPGK
VFRLKGGAPIKGVTF
SFSCIAIGIITLYLG
IDQVTIAGAKLRSLN
WIQKETLVTFKNPHAKKQDV
KMLLDNINTPEGIIP
ELLEFHYYLSSKLNK
LNKFISPKSVAGRFA
ESLHNPYPDYHWLRT
NKVKSLRILNTRRKL
MMGMFNMLSTVLGVS
AKSSPAYPSVLGQTI
RHLIFCHSKKKCDELAAK
  
```

**HLA-DRB1\*03:01**



**HLA-DRB1\*04:01**



DRB1\*03:01      DRB1\*04:01

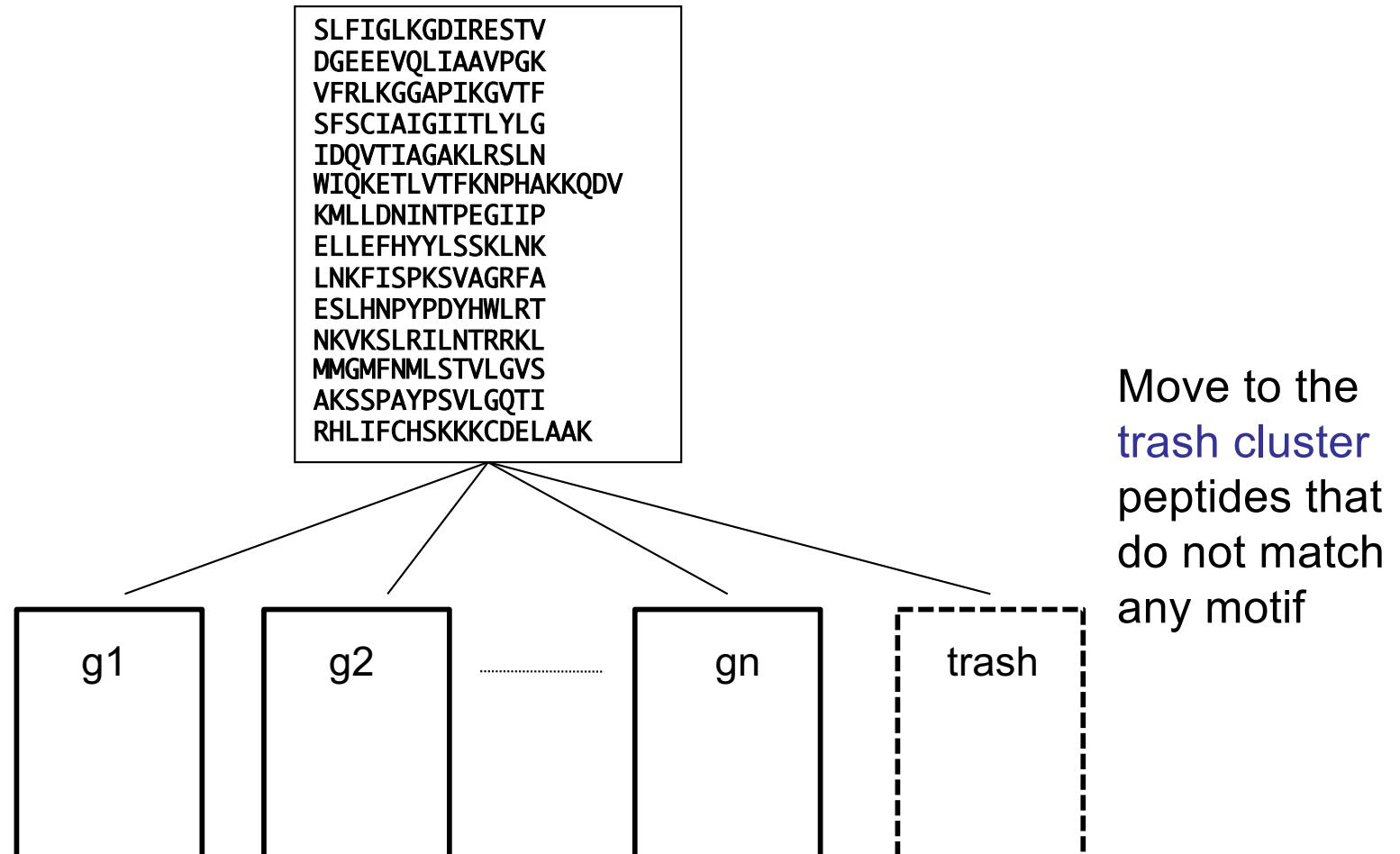
C1	170	53
C2	31	149

# Dealing with noisy data

- Experimental data often contain **false positives**
- Outliers do not match any recurrent motif
- Introduce a **garbage bin** to collect outliers

# Dealing with noisy data

- Introduce a **garbage bin** to collect outliers



# Dealing with noisy data

200 binders to 3 MHC  
class I alleles

50 random sequences  
are added to the data set

3 alleles	HLA-A0101	HLA-B0702	HLA-B4001	Random	
g0	0	197	2	6	205
g1	199	1	0	2	202
g2	0	0	196	5	201
trash	1	2	2	37	42
	200	200	200	50	

# Dealing with noisy data

200 binders to 3 MHC  
class I alleles

50 random sequences  
are added to the data set

3 alleles	HLA-A0101	HLA-B0702	HLA-B4001	Random	
g0	0	197	2	6	205
g1	199	1	0	2	202
g2	0	0	196	5	201
trash	1	2	2	37	42

200                  200                  200                  50

DHHFTPQII                  NAFGWENAY                  ELPIVTPAL  
SQTSYQYLI                  ADKNLIKCS

# Dealing with noisy data

**Table 1:** Measured, predicted and re-tested binding affinities (in nM) for peptides assigned to the trash cluster.

Peptide	HLA	IEDB <sup>a</sup>	Predicted <sup>b</sup>	Validated <sup>c</sup>
DHHFTPQII	A*01:01	62	28485	24822
SQTSYQYLI	B*07:02	248	24349	49928
NAFGWENAY	B*07:02	350	24481	-
TVFKGFVNK	B*27:05	235	13723	-
ELPIVTPAL	B*40:01	314	15208	-
ADKNLIKCS	B*40:01	316	33324	76190

<sup>a</sup> Binding affinity deposited in the Immune Epitope Database.

<sup>b</sup> Predicted binding affinities using NetMHCcons.

<sup>c</sup> Re-tested binding affinities after detection as outliers.

As a rule of thumb, generally affinity<50nM identifies a strong binder,  
50nM<affinity<500nM a weak binder, affinity>500nM non-binders.

# http://www.cbs.dtu.dk/services/GibbsCluster

CENTER FOR BIOLOGICAL SEQUENCE ANALYSIS CBS	EVENTS	NEWS	RESEARCH GROUPS	CBS PREDICTION SERVERS	CBS DATA SETS	PUBLICATIONS	EDUCATION
STAFF	CONTACT	ABOUT CBS	INTERNAL	CBS BIOINFORMATICS TOOLS	CBS COURSES	OTHER BIOINFORMATICS LINKS	

[CBS](#) >> [CBS Prediction Servers](#) >> GibbsCluster-1.0



## GibbsCluster-1.0 Server

### Simultaneous alignment and clustering of peptide data

View the [version history](#) of this server. All the previous versions are available online, for comparison and reference.

[Instructions](#)

[Output format](#)

[Article abstract](#)

### DATA SUBMISSION

Paste peptides in the box:

or submit a file directly from your local disk:

no file selected

Sample data: [Sample 1](#) - [Sample 2](#)

### SUBMIT job



Department of Systems Biology  
Technical University of Denmark