

High-throughput Algorithms for Genome-Wide Association Studies

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In collaboration with Dr. Yurii Aulchenko

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Aim at...

- Identify association between genetic markers and phenotypes of interest
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How?

- Variance Components based on linear mixed-models

$$\begin{cases} b = (X^T M^{-1} X)^{-1} X^T M^{-1} y \\ M = \sigma^2 (h^2 \Phi + (1 - h^2) I) \end{cases}$$

- $X \in R^{n \times p}$, single-nucleotide polymorphism
 - $y \in R^n$, phenotype
 - $h^2, \sigma^2 \in R$, heritability and residual variance
 - $\Phi \in R^{n \times n}$, kinship matrix
 - $b \in R^p$, genetic effect
- $n \in [1,000, \dots, 10,000]$
 - $p \in [1, \dots, 20]$

$$\begin{cases} b_i = (X_i^T M^{-1} X_i)^{-1} X_i^T M^{-1} y & \text{with } 1 \leq i \leq m \\ M = \sigma^2 (h^2 \Phi + (1 - h^2) I) \end{cases}$$

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- $m \in [10^6, \dots, 10^7]$

Scenario 1: Single-trait analysis

$$\begin{cases} b_{ij} = (X_i^T M_j^{-1} X_i)^{-1} X_i^T M_j^{-1} y_j & \text{with } 1 \leq i \leq m \\ M_j = \sigma_j^2 (h_j^2 \Phi + (1 - h_j^2) I) & \text{and } 1 \leq j \leq t. \end{cases}$$

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- $m \in [10^6, \dots, 10^7]$
- t is 1 or $\approx 10^5$

Scenario 2: Multiple-trait analysis

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- Sample size: 10,000
- # covariates: 2
- # SNPs: 36,000,000
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EMMAX	40 days
GWFGLS	20 days
FaST-LMM	53 hours

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Scenario 2

- Sample size: 1,000
- # covariates: 2
- # SNPs: 1,000,000
- # phenotypes: 100,000

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FaST-LMM	> 1 year
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The challenge

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CLAK-CHOL	?

Scenario 2

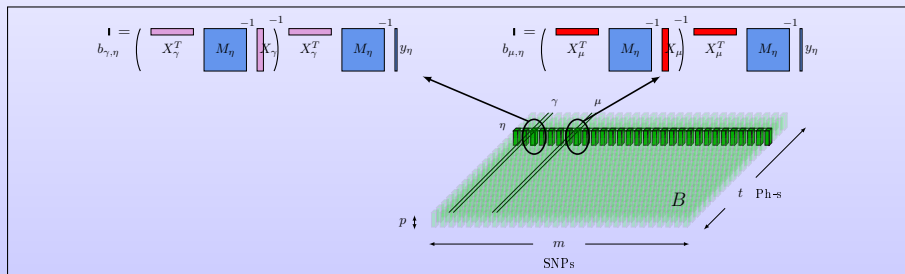
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Can we do better? Yes, HOW?

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- 2 Single phenotype: CLAK-CHOL
- 3 Out-of-core
- 4 Multiple phenotype: CLAK-EIG
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Single phenotype analysis ($t = 1$)

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# operations	$\frac{1}{3}n^3$	$\frac{10}{3}n^3$
Efficient?	+	-
Scalable?	+	-

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Asymptotical cost is only part of the story

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Traditional

$$Z W Z^T = \Phi$$

$$X'_i := Z^T X_i \quad m \times (2n^2)$$

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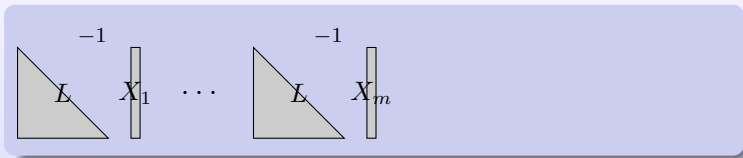
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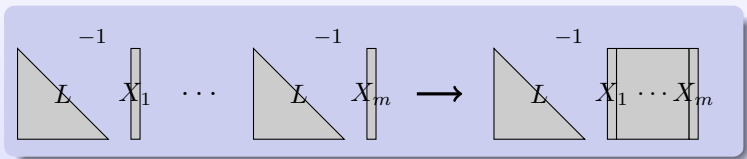
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The constant makes a big difference

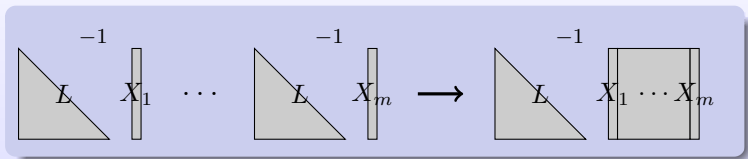
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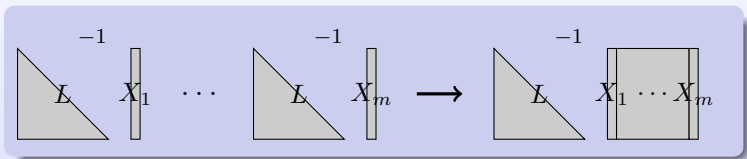


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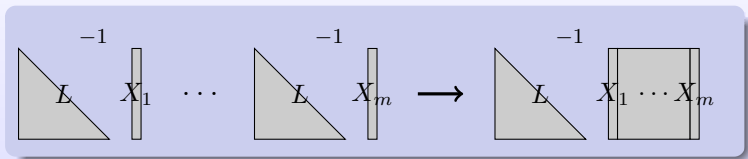
- Many TRSVs vs one single large TRSM

Single phenotype analysis ($t = 1$)



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- Same amount of computation

Single phenotype analysis ($t = 1$)



- Many TRSVs vs one single large TRSM
- Same amount of computation
- Different efficiency

Operation	Efficiency	Scalability
One TRSM	90%	+
m TRSVs	15%	-

Yes, asymptotical cost is important, but...

- Careful with the **constants** ($\frac{1}{3}n^3$ vs $\frac{10}{3}n^3$, $2n^2$ vs n^2)
- The **efficiency** of the operations plays an important role
- The **scalability** of the operations is also important

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- Data does not fit in RAM (terabytes of data)
- Loading data from disk is slow → processor stalls

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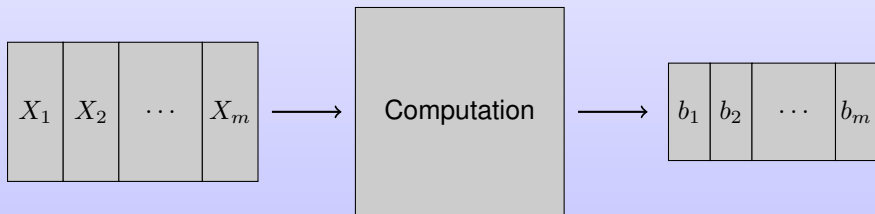
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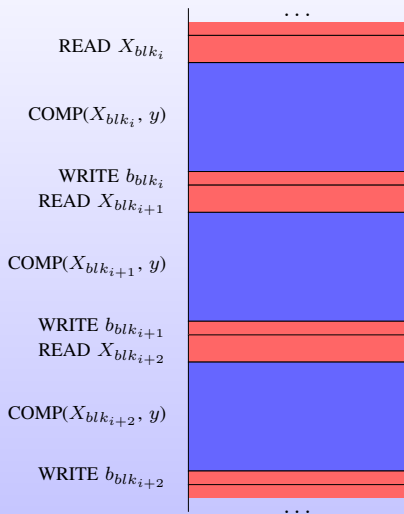
Approach

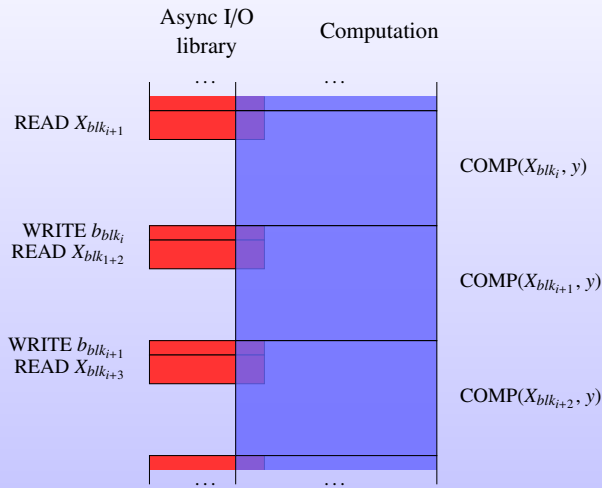
- Overlapping vs Non-overlapping
- **Goal:** hide the overhead due to data transfers

We regard the problem as:

- an input stream of X 's (SNPs)
- an output stream of b 's (the computed effects)







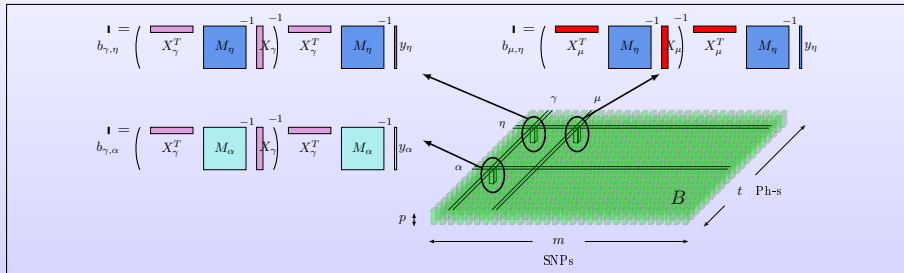
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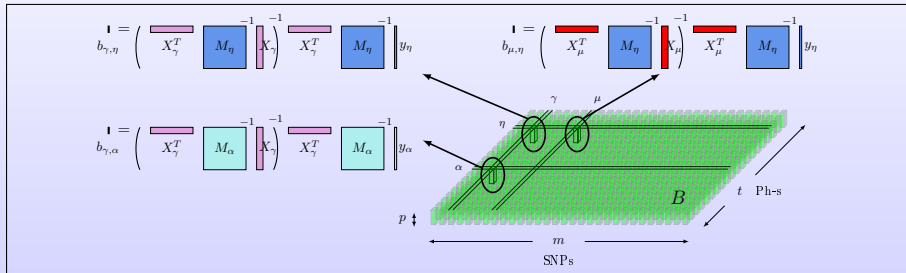
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- Perfect overlapping:
 - ▶ Data on disk but...
 - ▶ **Efficiency as if data in RAM!**

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Multiple phenotype analysis ($t \approx 10^5$)



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- Traditionally: run single-phenotype routines for each phenotype
- CLAK-EIG considers the whole 2D sequence in its entirety

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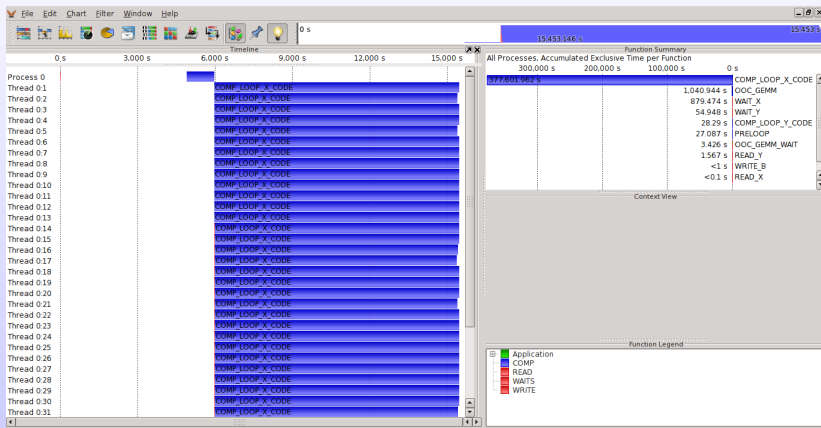
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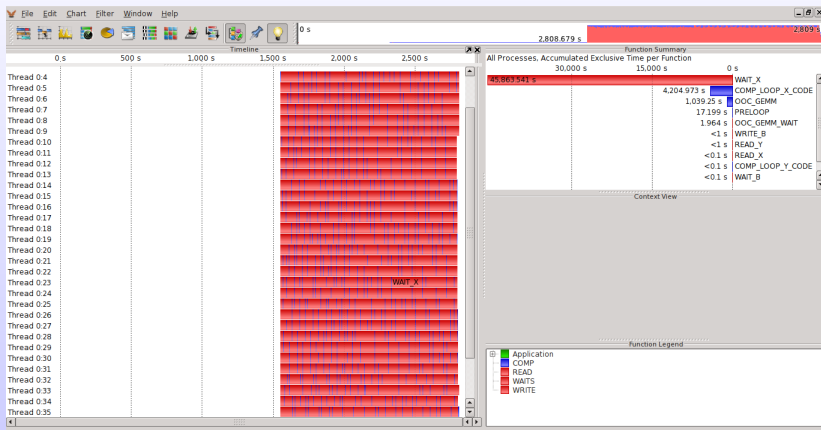
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Out-of-core: a careful tuning of the overlapping is **VERY** important.

Multiple phenotype analysis ($t \approx 10^5$)



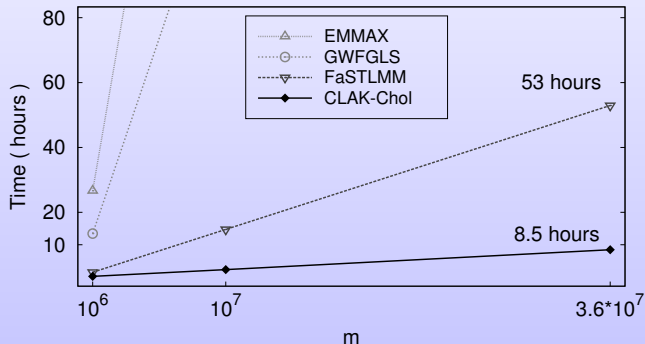
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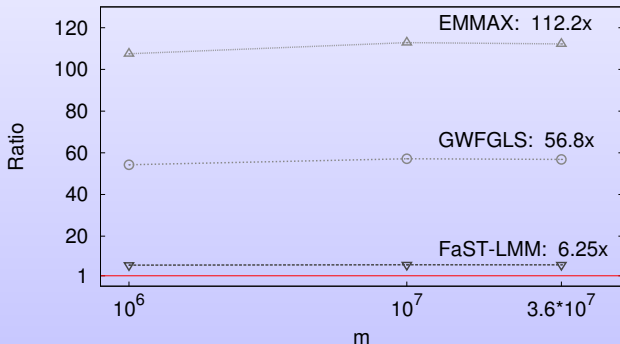
Scenario 1: Single phenotype

- Sample size: 10,000
- # covariates: 2
- 12 cores



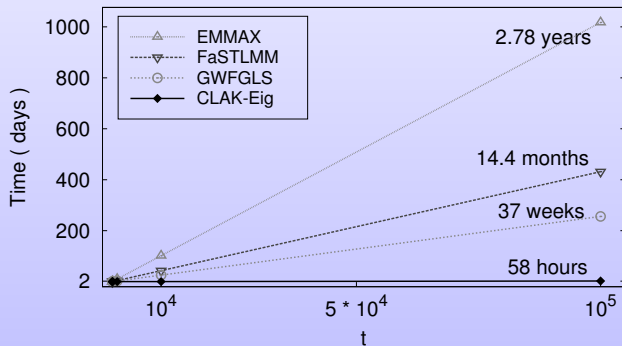
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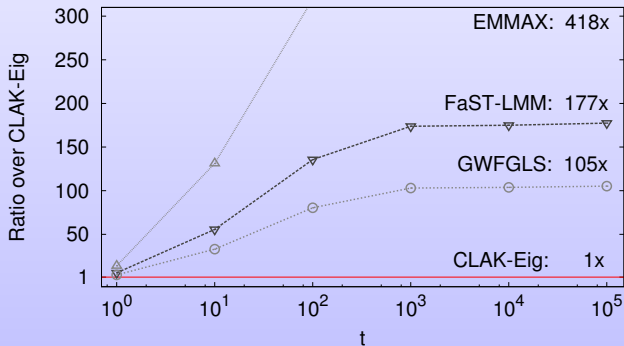
Scenario 2: Multiple phenotype

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Two different scenarios: Two different algorithms

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Guidelines for High Performance

- Asymptotical cost is not enough
- Number of arithmetic operations
- Efficiency and scalability of the operations
- Perfect overlapping of I/O with computation → no stalls

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- Perfect overlapping of I/O with computation → no stalls
- **Very important:** look at the problem as a whole

Results

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- Multiple phenotype: CLAK-EIG - Speedup > 100x
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Future Work

- Reduction of complexity by exploiting sparsity
- More computational power: GPU, MPI

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- Dr. Edoardo Di Napoli
- Matthias Petschow
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- Elmar Peise
- Lucas Beyer

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