Inference of phylogenetic trees

Jiří Kléma

Department of Computer Science, Czech Technical University in Prague

Lecture based on Mark Craven's class at University of Wisconsin



http://cw.felk.cvut.cz/wiki/courses/b4m36bin/start

Overview

- Phylogenetic inference: task definition,
- basics from graph theory,
- motivation for phylogenetic analysis
 - example trees,
- three general types of methods
 - distance: find tree that accounts for estimated evolutionary distances,
 - parsimony: find the tree that requires minimum number of changes to explain the data,
 - maximum likelihood: find the tree that maximizes the likelihood of the data.

Phylogenetic inference: task definition

Given

- data characterizing a set of species/genes,
- earlier: morphological data,
- today: nucleotide sequences or amino acid sequences,

Do

- infer a phylogenetic tree that accurately characterizes the evolutionary lineages among the species/genes,
- phylogenesis = the evolutionary development and diversification of a species or group of organisms,
- limitations: homoplasy, horizontal gene transfer, etc.

Phylogenetic tree basics

Tree

- an undirected graph without cycles,
- a directed graph whose underlying undirected graph is a tree (often also $\forall v$: indegree(v) ≤ 1 to avoid polytrees with many roots),
- phylogenetic tree
 - leaves = things (genes, species, individuals/strains) being compared,
 - internal nodes = hypothetical ancestral units,
 - taxon (taxa plural) = species and broader classifications of organisms,
- rooted and unrooted trees
 - a directed tree has a root
 - * the root represents the common ancestor,
 - * path from root to a node represents an evolutionary path,
 - an undirected tree is unrooted
 - * specifies relationships among things, but not evolutionary paths.

Rooted and unrooted trees

- The role of root
 - an extra node that tells us the direction of evolution,
- the number of possible trees for n leaves (sequences) quickly grows
 - unrooted: $\prod_{i=3}^{n}(2i-5)$,
 - rooted: $(2n-3)\prod_{i=3}^{n}(2i-5)$.



Marc Craven, BMI/CS 576, www.biostat.wisc.edu/bmi576.

Why construct phylogenetic trees?

- to gain knowledge of biologial diversity from raw data
 - and organize it in a structured (hierarchical) way,
- to understand evolutionary lineage of various species
 - straightforward reconstruction, see tree paths from the root to a leaf,
- to understand how various functions evolved and which loci underlie it
 - may help extract functional (e.g., gene-trait association) signal from genomic data,
- to inform multiple alignments
 - multiple sequence alignments often used to create a phylogenetic tree,
 - the knowledge of phylogeny helps to improve multiple sequence alignments (guide trees),
- to identify what is most conserved/important in some class of sequences
 - those that keep relatively unchanged far back up the phylogenetic tree.

Example tree: tracing the evolution of the Ebola virus

- Ebola virus: a lethal human pathogen
- 2014 Ebola epidemic in Africa
 - until recently the largest case in 1976 (318 cases),
 - outbreak reported in Feb 2014,
 - 11,315 deaths, fatality rate 78%,
- key questions
 - where did the pathogen come from?
 - how is it evolving?
- In a 2014 Science paper
 - whole genome sequence alignment of 99 Ebola virus genomes from 78 patients in Sierra Leone,
 - also three published Guinean samples and 20 genomes from earlier outbreaks.

Example tree: tracing the evolution of the Ebola virus



Gire et al., Science 2014.

Example tree: tracing the evolution of the Ebola virus

- Insights gained from sequence comparison [Gire et al., Science 2014]
 - "Genetic similarity across the sequenced 2014 samples suggests a single transmission from the natural reservoir, followed by human-tohuman transmission during the outbreak.",
 - "... the Sierra Leone outbreak stemmed from the introduction of two genetically distinct viruses from Guinea around the same time",
 - "... the three most recent outbreaks (2002, 2007, 2014) represent an independent zoonotic event from the same genetically diverse viral population in its natural reservoir".



Gire et al., Science 2014.

9/50

Distance-based approaches

- given: an $n \times n$ matrix M, where M_{ij} is the distance between taxa i and j,
- do: build an edge-weighted tree such that the distances between leaves i and j correspond to M_{ij} .



Marc Craven, BMI/CS 576, www.biostat.wisc.edu/bmi576.

Where do we get distances?

Commonly obtained from sequence alignments

- in alignment of sequence i with sequence j, $dist_{ij} = f_{ij}$ $f_{ij} = \frac{\#mismatches}{\#matches + \#mismatches}$
- to correct for multiple substitutions at a single position
 - use Jukes-Cantor model for mutation rates

$$dist_{JC}(i.j) = -\frac{3}{4}\ln\left(1 - \frac{4}{3}f_{ij}\right)$$



The molecular clock hypothesis and ultrametric data

- In the 1960s, sequence data were accumulated for small, abundant proteins such as globins, cytochromes c, and fibrinopeptides. Some proteins appeared to evolve slowly, while others evolved rapidly.
- Linus Pauling, Emanuel Margoliash and others proposed the hypothesis of a molecular clock: For every given protein, the rate of molecular evolution is approximately constant in all evolutionary lineages.
- the molecular clock assumption is not generally true: selection pressures vary across time periods, organisms, genes within an organism, regions within a gene,
- if it does hold, then the data is said to be **ultrametric**
 - this property simplifies construction of rooted phylogenetic trees.



Pevsner: Bioinformatics and Functional Genomics, Wiley, 2009.

Distance metrics

- Properties of distance metrics
 - identity: $dist(x_i, x_i) = 0$,
 - symmetry: $dist(x_i, x_j) = dist(x_j, x_i)$,
 - triangle inequality: $dist(x_i, x_j) \leq dist(x_i, x_k) + dist(x_k, x_j)$,
 - non-negativity: $dist(x_i, x_j) \ge 0$ (follows from the previous properties),
- semimetric if the triangle equality does not hold,
- ultrametric property makes the triangle equality condition stronger
 - ultrametric: $dist(x_i, x_j) \leq max(dist(x_i, x_k), dist(x_k, x_j))$.

The molecular clock hypothesis and ultrametric data

Ultrametric data

- for any triplet of sequences, i, j, k, the distances are either all equal, or two are equal and the remaining one is smaller.



Marc Craven, BMI/CS 576, www.biostat.wisc.edu/bmi576.

The UPGMA method

- Unweighted Pair Group Method using Arithmetic Averages (UPGMA),
- given ultrametric data, UPGMA will reconstruct the tree T that is consistent with the data,
- basic idea
 - iteratively pick two taxa/clusters and merge them.
 - create new node in tree for merged cluster.
- distance d_{ij} between clusters C_i and C_j of taxa is defined as
 - average distance between pairs of taxa from each cluster

$$-d_{ij} = \frac{1}{|C_i||C_j|} \sum_{p \in C_i, q \in C_j} d_{pq}$$

- given a new cluster C_k formed by merging C_i and C_j ,
- we can calculate the distance between C_k and any other cluster C_l as follows

 $- d_{kl} = \frac{d_{il}|C_i| + d_{jl}|C_j|}{|C_i| + |C_j|}$

The UPGMA algorithm

- assign each taxon to its own cluster,
- define one leaf for each taxon, place it at height 0,
- while more than two clusters
 - determine two clusters i, j with smallest d_{ij} ,
 - define a new cluster $C_k = C_i \cup C_j$,
 - define a node k with children i and j, place it at height $d_{ij}/2$,
 - replace clusters i and j with k,
 - compute distance between k and other clusters,
- join last two clusters, i and j, by root at height $d_{ij}/2$.

UPGMA example



Marc Craven, BMI/CS 576, www.biostat.wisc.edu/bmi576.

UPGMA example



Another distance-based algorithm: neighbor joining

- unlike UPGMA
 - does not make molecular clock assumption,
 - produces unrooted trees,
- it assumes additivity
 - distance between a pair of leaves is sum of lengths of edges connecting them,

 $\forall x, y, u, v \, (\mathsf{leaves}) : d(x, y) + d(u, v) \leq max(d(x, u) + d(y, v), d(y, u) + d(x, v))$

- like UPGMA, constructs a tree by iteratively joining subtrees, however
 - the pair of subtrees to be merged on each iteration is selected differently,
 - distances are updated differently after each merge too.

Picking pairs of nodes to join in neighbor joining (NJ)

- at each step, we pick a pair of nodes to join
 - should we pick a pair i and j with minimal distance d_{ij} ?
- suppose the real tree below, we aim to pick the first pair of nodes to join
 - wrong decision to join A and B,
 - we need to consider distance of the pair to other leaves too,
 - pick a pair of nodes that minimizes D_{ij}





Updating distances in neighbor joining

- the joined pair (i, j) will be replaced by a new internal node k,
- $\hfill\blacksquare$ its distance to another node m is given by

$$d_{km} = \frac{1}{2}(d_{im} + d_{jm} - d_{ij})$$

• the distance from a leaf to its parent node calculated in the same way

$$d_{ik} = \frac{1}{2}(d_{ij} + d_{im} - d_{jm})$$



Marc Craven, BMI/CS 576, www.biostat.wisc.edu/bmi576.

Updating distances in neighbor joining

- the previous update works perfectly if data are strictly additive,
- if not, a more robust method applies
 - instead of single m, take into account the distance to all other leaves

$$d_{ik} = \frac{1}{2}(d_{ij} + r_i - r_j)$$
$$r_i = \frac{1}{|L| - 2} \sum_{m \in L} d_{im}$$

- where L is the set of leaves.

Neighbor joining algorithm

```
define the tree T = set of leaf nodes

L = T

while more than two subtrees in T

pick the pair i, j in L with minimal D_{ij}

add to T a new node k joining i and j

determine new distances d_{ik}, d_{jk}

determine d_{km} for all other m in L

remove i and j from L and insert k

(treat it like a leaf)

join two last subtrees i and j with edge of length d_{ij}
```

- if the data is additive (and these distances represent real distances), then neighbor joining will identify the correct tree,
- otherwise, the method may not recover the correct tree, but it may still be reasonable heuristics,
- neighbor joining is commonly used.

Testing for additivity

remember the additivity property

 $\forall i,j,k,l \ (\mathsf{leaves}): d(i,j) + d(k,l) \leq max(d(i,k) + d(j,l), d(i,l) + d(j,k))$

• for every set of four leaves, i, j, k, and l, two of the distances $d_{ij}+d_{kl}$, $d_{ik}+d_{jl}$ and $d_{il}+d_{jk}$ must be equal and not less than the third.



Marc Craven, BMI/CS 576, www.biostat.wisc.edu/bmi576.

Rooting trees

- finding a root in an unrooted tree sometimes accomplished with an outgroup,
 - a species known to be (far) more distantly related to remaining species,
- edge joining the outgroup to the rest of the tree is best candidate for root position,
- no outgroup \rightarrow pick the midpoint of the longest chain of consecutive edges.



Marc Craven, BMI/CS 576, www.biostat.wisc.edu/bmi576.

Parsimony-based approaches

- parsimony: find the tree that explains the data with minimum changes,
- given: character-based data,
- do: find tree that explains the data with a minimal number of changes,
- focus is on finding the right tree topology, not on estimating branch lengths,
- there are various trees that could explain the phylogeny of the sequences AAG,
 AAA, GGA, AGA including the two below,
- parsimony prefers the first tree because it requires fewer substitution events.



Marc Craven, BMI/CS 576, www.biostat.wisc.edu/bmi576.

- usually these approaches involve two separate components
 - a procedure to find the minimum number of changes needed to explain the data for a given tree topology
 - * we will assume that positions are independent and compute the minimum number of changes for each position separately,
 - * at first, we will treat the costs of these changes uniformly,
 - * then, we will work with different costs for different changes,
 - $-\ {\rm a}$ search through the space of trees
 - * cannot be exhaustive, too many trees,
 - * a heuristic method of nearest neighbor interchange.

Finding minimum number of changes for a given tree

- brute force approach
 - for each possible assignment of states to the internal nodes, calculate the number of changes,
 - report the minimum number of changes found,
 - runtime is $\mathcal{O}(Nk^N)$
 - k = number of characters (4 for DNA), N = number of leaves,
- Fitch's two-pass algorithm
 - firstly traverses tree from leaves to root determining set of possible states (e.g. nucleotides) for each internal node,
 - secondly traverses tree from root to leaves picking ancestral states for internal nodes,
 - deals with the uniform costs of changes,
 - finds the best assignment in $\mathcal{O}(Nk)$.

Fitch's algorithm: step 1 = post-order

- do a post-order (from leaves to root) traversal of tree,
- determine possible states R_i of internal node i with children j and k

$$R_i = \begin{cases} R_j \cup R_k, \text{ if } R_j \cap R_k = \emptyset \\ R_j \cap R_k, \text{ otherwise} \end{cases}$$

 this step calculates the number of changes required # of changes = # union operations.



Marc Craven, BMI/CS 576, www.biostat.wisc.edu/bmi576.

Fitch's algorithm: step 2 = pre-order

- do a pre-order (from root to leaves) traversal of tree,
- select state r_j of internal node j with parent i

$$r_j = egin{cases} r_i, ext{ if } r_i \in R_j \ ext{arbitrary state} \in R_j, ext{ otherwise} \end{cases}$$



Marc Craven, BMI/CS 576, www.biostat.wisc.edu/bmi576.

Weighted parsimony

- \blacksquare instead of assuming all state changes are equally likely, use different costs S(a,b) for different changes,
- the modification of Fitch's algorithm proposed by Sankoff & Cedergren,
- 1st post-order step of algorithm propagates costs up through tree,
- the goal is to determine cost $R_i(a)$ of assigning character a to node i,
- for leaves

$$R_i(a) = \begin{cases} 0, \text{ if a is character at leaf,} \\ \infty, \text{ otherwise} \end{cases}$$

 $\hfill \ensuremath{\,\,{\rm \circ}}$ for an internal node i with children j and k

$$R_{i}(a) = min_{b}(R_{j}(b) + S(a, b)) + min_{b}(R_{k}(b) + S(a, b))$$



Example: weighted parsimony

$$\begin{split} R_{3}[A] &= \infty, R_{3}[C] = \infty, R_{3}[G] = 0, R_{3}[T] = \infty & 1 \\ R_{4}[A] &= \infty, R_{4}[C] = \infty, R_{4}[G] = \infty, R_{4}[T] = 0 \\ R_{2}[A] &= R_{3}[G] + S(A,G) + R_{4}[T] + S(A,T) \\ \vdots \\ R_{2}[T] &= R_{3}[G] + S(T,G) + R_{4}[T] + S(T,T) \\ R_{5}[A] &= 0, R_{5}[C] = \infty, R_{5}[G] = \infty, R_{5}[T] = \infty \\ \end{split}$$

$$\begin{split} R_{1}[A] &= \min \left(R_{2}[A] + S(A,A), \dots, R_{2}[T] + S(A,T) \right) + R_{5}[A] + S(A,A) \\ \vdots \\ R_{1}[T] &= \min \left(R_{2}[A] + S(T,A), \dots, R_{2}[T] + S(T,T) \right) + R_{5}[A] + S(T,A) \end{split}$$

Marc Craven, BMI/CS 576, www.biostat.wisc.edu/bmi576.

- do a pre-order (from root to leaves) traversal of tree
 - for root node: select minimal cost character,
 - for each internal node: select the character that resulted in the minimum cost explanation of the character selected at the parent,

Example: weighted parsimony

- Consider the two simple phylogenetic trees shown below,
- and the symmetric cost matrix for assessing nucleotide changes,
- the tree on the right has a cost of 0.8,



Marc Craven, BMI/CS 576, www.biostat.wisc.edu/bmi576.

- show how the weighted parsimony determines the cost of the tree on the left,
- what are the minimal cost characters for the internal nodes in the tree?
- which of the two trees would the maximum parsimony approach prefer?

Example: weighted parsimony



	a	с	g	t
a	0	0.8	0.2	0.9
c	0.8	0	0.7	0.5
g	0.2	0.7	0	0.1
t	0.9	0.5	0.1	0

- $$\begin{split} R_1(a) &= 0.9 + \min\{0.8, 0.8 + 0.8, 0.2 + 0.9, 0.9 + 1.4\} = 1.7 \\ R_1(c) &= 0.5 + \min\{0.8 + 0.8, 0.8, 0.7 + 0.9, 0.5 + 1.4\} = 1.3 \\ R_1(g) &= 0.1 + \min\{0.2 + 0.8, 0.7 + 0.8, 0.9, 0.1 + 1.4\} = 1.0 \\ R_1(t) &= 0 + \min\{0.9 + 0.8, 0.5 + 0.8, 0.1 + 0.9, 1.4\} = 1.0 \\ \text{Marc Craven, BMI/CS 576, www.biostat.wisc.edu/bmi576.} \end{split}$$
- The minimal cost characters for node 1 are either g or t. The tree costs 1.0.
- The minimal cost character for node 3 is g.
- The maximum parsimony approach would prefer the other tree (1.0>0.8).

Exploring the space of trees: nearest neighbor interchange

- For any internal edge in a tree
 - there are 3 ways the four subtrees can be grouped,
- nearest neighbor interchanges move from one grouping to another.
 - it represents the simplest tree structure rearrangement (only local).



Marc Craven, BMI/CS 576, www.biostat.wisc.edu/bmi576.

Heuristic hill-climbing with nearest neighbor interchange

```
given: set of leaves L
create an initial tree t incorporating all leaves in L
best-score = parsimony algorithm applied to t
repeat
  for each internal edge e in t
    for each nearest neighbor interchange
      t' \leftarrow tree with interchange applied to edge e in t
      score = parsimony algorithm applied to t'
      if score < best-score
        best-score = score
        best-tree = t'
  t = best-tree
until stopping criteria met
```

Exact method: branch and bound

- Each partial tree represents a set of complete trees,
- parsimony score on a partial tree = lower bound on the best score in the set,
- search by repeatedly selecting the partial tree with the lowest lower bound.



Marc Craven, BMI/CS 576, www.biostat.wisc.edu/bmi576.

Exact method: branch and bound

```
given: set of leaves L
initialize Q with a partial tree with 3 leaves from L
repeat
t \leftarrow tree in Q with lowest lower bound
if t has incorporated all leaves in L
return t
else
create new trees
(by adding next leaf from L to each branch of t)
compute lower bound for each tree
put trees in Q sorted by lower bound
```

Exact method: branch and bound (improved version)

```
given: set of leaves L
use heuristic method to grow initial tree t'
initialize Q with a partial tree with 3 leaves from L
repeat
  t \leftarrow tree in Q with lowest lower bound
  if t has incorporated all leaves in L
    return t
  else
    create new trees
    (by adding next leaf from L to each branch of t)
    for each new tree n
      if lower-bound(n) < score(t')
      put n in Q sorted by lower bound
```

Comments on parsimony methods

- Branch and bound is a complete search method
 - guaranteed to find optimal solution,
- may be much more efficient than exhaustive search
- in the worst case, it is no better,
- branch and bound efficiency depends on
 - the tightness of the lower bound,
 - the quality of the initial tree,
- we described parsimony calculations in terms of rooted trees
 - but we described the search procedures in terms of unrooted trees,
 - it is not a big problem as
 - * unweighted parsimony: minimum cost is independent of where root is located,
 - * weighted parsimony: minimum cost is independent of root if substitution cost is a metric.

Probabilistic phylogenetic methods

- A probabilistic alternative to parsimony
 - instead of cost S(a, b) of a substitution occurring along a branch, it uses a probability P(child = a | parent = b),
 - for a given tree, instead of finding a minimal cost assignment to the ancestral nodes, it sums the probabilities of all possible ancestral states,
 - instead of finding a tree with minimum cost, it finds a tree that maximizes likelihood (probability of the data given the tree),
- this approach aims to minimize the effect of implicit parsimony simplifications
 - substitution costs are rather arbitrary and the most parsimonious tree critically depends on them,
 - parsimony methods require assignments of character states to the ancestral nodes, the best assignment does not have to be the true one.

Probabilistic model setup

- \blacksquare We observe n sequences x^1,\ldots,x^n ,
- \blacksquare we are given a tree T and want to model the likelihood $P(x^1,\ldots,x^n|T)$
 - likelihood = probability of observation (sequences) given model (tree),
- for simplicity, consider that our sequences are of length 1 (just one character),
- to generalize to longer sequences, assume independence of each position
 - each column of an ungapped multiple alignment tretaed independently,
 - probability of sequences = product of probability of each position/column,
- the states of internal nodes given by random variables X^{n+1},\ldots,X^{2n-1}
 - assume a rooted binary tree,
- the branch lengths will be ignored for the sake of simplicity

- P(child = a | parent = b) instead of P(child = a | parent = b, time).

Probabilistic model setup

• The probability of any particular configuration of states at all tree nodes

$$P(x^{1}, \dots, x^{2n-1}|T) = q_{x^{2n-1}} \prod_{i=1}^{2n-2} P(x^{i}|x^{\alpha(i)})$$

 $-q_{x^{2n-1}}$ is the prior probability of the state of the root node,

- lpha(i) is the index of the parent node of node i,
- key assumption
 - state of node i is **conditionally independent** of the states of its ancestors given the state of its parent,
- we only care about the probability of the observed (extant) sequences
- need to marginalize (sum over possible values of ancestral states) to obtain the likelihood

$$P(x^{1},...,x^{n}|T) = \sum_{x^{n+1},...,x^{2n-1}} q_{x^{2n-1}} \prod_{i=1}^{2n-2} P(x^{i}|x^{\alpha(i)})$$

Felsenstein's algorithm

- There is an exponential number of terms in the previous likelihood sum!
- dynamic programming to the rescue once again!
- subproblem: $P(L_k|a)$: probability of the leaves below node k, given that the residue at k is a,
- Recurrence:

$$P(L_k|a) = \sum_{b,c} P(b|a)P(L_i|b)P(c|a)P(L_j|c) =$$
$$= \sum_b P(b|a)P(L_i|b)\sum_c P(c|a)P(L_j|c)$$

- where i and j are the children nodes of k,

 $-\ b$ and c represent the states of node i and node j, respectively.

Felsenstein's algorithm

- Initialize: k = 2n 1
- Recursion:

 $- {\rm \ if} \; k \; {\rm \ is} \; {\rm a} \; {\rm \ leaf} \; {\rm node}$

$$P(L_k|a) = \begin{cases} 1, \text{ if } a = x^k \\ 0, \text{ otherwise} \end{cases}$$

– else, compute $P(L_i|a)$ and $P(L_j|a)$ for all a at daughters i and j

$$P(L_k|a) = \sum_b P(b|a)P(L_i|b)\sum_c P(c|a)P(L_j|c)$$

Termination:

- likelihood is equal to

$$\sum_{a} P(L^{2n-1}|a)q_a$$

Concluding remarks on maximum likelihood methods

- Very similar to the weighted parsimony case,
- main differences are at
 - leaf nodes,
 - minimization versus summation for internal nodes,
- can it be used to infer ancestral states as well?
 - instead of summing, we would maximize,
 - as in the parsimony case, we would need to keep track of the maximizing assignment,
- substitution probabilities P(a|b) can be derived from principled mathematical models and/or estimated from data.

What is probability for the following set of residues?

а



С G А Т А 0.7 0.1 0.1 0.1 С 0.1 0.7 0.1 0.1 G 0.7 0.1 0.1 0.1 Т 0.1 0.1 0.1 0.7

b

Assume the above conditional probability matrix P(b|a) for all branches

	А	С	G	Т
$P(L_1 x)$	1	0	0	0
$P(L_2 x)$	0	0	0	1
$P(L_3 x)$	0	0	1	0
$P(L_4 x)$	0.07	0.01	0.01	0.07
$P(L_5 x)$	0.0058	0.0022	0.0154	0.0058

Marc Craven, BMI/CS 576, www.biostat.wisc.edu/bmi576.

What is probability for the following set of residues?

- In leaf nodes the simple 0/1 rule,
- in internal nodes

 $P(L_4|A) = P(A|A)P(L_1|A)P(T|A)P(L_2|T) = 0.7 \times 1 \times 0.1 \times 1 = 0.07$ $P(L_4|C) = P(A|C)P(L_1|A)P(T|C)P(L_2|T) = 0.1 \times 1 \times 0.1 \times 1 = 0.01$...

 the other options in the leaf nodes lead to trivial zero probabilities and do not influence the sum,

$$P(L_5|A) = P(G|A)P(L_3|G) \sum_{b \in \{ACGT\}} P(b|A)P(L_4|b) =$$

= 0.1 × 1(0.7 × 0.07 + 0.1 × 0.01 + 0.1 × 0.01 + 0.1 × 0.07) = 0.0058

• the probability of residues given the tree (with the uniform nucleotide priors)

$$\sum_{x} P(L_5|x)q_x = 0.25(0.0058 + 0.0022 + 0.0154 + 0.0058) = 0.0073$$