



Remember LD score regression allows us to decompose inflation into polygenic and confounder contributions. By running a regression of the chi2 statistics on ld scores, we can estimate heritability, effect of confounders (including population stratification and relatedness). By regressing the product of the zscores of two traits, one can also estimate the genetic correlation. Later, you will also see that by partitioning the ld scores into different functional categories, one can also partition the heritability of traits by functional category.

# GWAS: Simple Linear Regression

In a GWAS we find one SNP at a time

$$\mathbf{Y} = \boldsymbol{\mu} + \boldsymbol{a} \cdot \mathbf{age} + \boldsymbol{\beta}_1 \cdot \mathbf{X} + \boldsymbol{\epsilon}$$

Find  $\mu$ , a,  $\beta$  that minimizes squared error. These are fixed parameters.

$$|\mathbf{Y} - \mu - a \cdot \mathbf{age} - \beta_1 \cdot \mathbf{X}||^2$$

Last class we saw that we can correct for population stratification by adding a random effects term to the linear model to capture the population structure and family structure. This was implemented in EMMAX. Today we will see how that random effect (u) is connected to the sum of the effects of all the SNPs in the genome. A typical GWAS may fit the model shown in this slide, with a mean  $\mu$ , some covariates such as age, and the effect of a SNP  $X_1$  with effect size  $\beta_1$  and an error term that will "absorb" what the model is not able to capture. All parameters can be estimated by maximizing the likelihood, which is equivalent to minimizing the square difference between the phenotype and the regression function (if error term is



Here we spell out what we mean by L2 norm.



# **Mixed Effects Modeling**

Can we fit all SNPs at the same time?

$$Y = \mu + a \operatorname{age} + \beta_1 X_1 + \beta_2 X_2 + \dots + \beta_{1,000,000} X_{1,000,000}$$

Why can't we estimate betas by least squares?

Too many parameters and too few observations



It is reasonable to think that we could fit all the SNPs at the same time. The problem we encounter when we try to do that is that there are too many parameters and not enough data points. We typically have millions of SNPs and only thousands of individuals. Even with sample sizes growing the estimates would be overfitting the data and not work very well in new individuals. So instead of fitting millions of  $\beta$ s as fixed effects, we can consider them to be random and estimate their distribution, i.e. consider

 $\beta$  to be normally distributed with mean 0 and variance  $\sigma^2$  and only estimate the variance parameter  $\sigma^2$  .

# **Mixed Effects Modeling**

$$Y = \text{fixed effects} + \text{random effects} + \text{noise}$$
$$= \text{fixed effects} + \sum \beta_k X_k + \epsilon$$

 $\beta'_k s$  are random

$$\beta_k \sim N(0, \sigma_\beta^2)$$

\*\* this is one form of Regularization, more on this later

Connection to EMMAX Used To Account for Population Structure?  

$$Y = \text{fixed effects} + \sum_{\substack{k \in X_k \\ k \in X_k}} \beta_k X_k + \epsilon$$
Recall EMMAX  

$$Y = x_{\text{test}} \cdot \beta_{\text{test}} + u + \epsilon$$

$$u \sim N(0, \sigma^2 \cdot \mathbf{K})$$

$$Y = X_{\text{test}} \cdot \beta_{\text{test}} + \sum_{\substack{k \in X_k \\ k \in X_k}} X_k \beta_k + \epsilon$$

$$u$$

Here we can see the connection between the EMMAX' random effect u and the sum of the effects of all the snps. To demonstrate that Emmax random effect is the same as the sum of the effects of all the snps, all we need to do is to shown that they have the same covariance matrix, also equal to the genetic relatedness matrix.





The equivalence between the random effect u and the sum of the effects of all the snps provide an explanation to the deflation seen in EMMAX results.

The effect of a snp is being explained by both the fixed effects and the random effect, so the power to detect the effect is diluted and absorbed by the random effect component. LOCO (leave one chromosome out) is an easy solution to this problem, for each test SNP, only use the variants outside of the chromosome where theist SNP is located, ensuring that there will be no LD between SNPs that make up *u* and the test SNP.

# **Biobank-Scale Ready LMM Methods**



The main reason mixed effects models were not adopted more broadly is the computational cost. For example, most publications using the UK Biobank data use only unrelated individuals which means going from a sample size of 450K down to ~330k.

To address this problem, several biobank-scale ready methods that reduce the computational burden have been published. Two prominent ones are BOLT-LMM and fastGWA.



BOLT-LMM fits the SNP of interest,  $X_{test}$ , with the random effects term computed LOCO.

To gain computational speed, BOLT-LMM fits the model without the test SNP, i.e.the null model for the test SNP. This is done once per each chromosome.

Then the residual Y - u to test whether  $X_{test}$  is associated with the Y.

The authors claim that by doing this they not only gain by sample size increase due to including the related individual, but also by adjusting for the polygenic component, which is captured by the u. In this figure boltImm is shown to increase the number of discoveries by more than 80%.



fastGWA is FAST and Memory Efficient											
Table 1   Comparison of runtimes of fastGWA, BOLT-LMM, and           PLINK2											
Sample size	GCTA-fastGWA			BOLT-LMM			PLINK2	Mem <sub>fastGWA</sub> Mem <sub>BOLT-LMM</sub>	VMem <sub>fastG</sub>		
	Para. est. (h)	Assoc. (h)	Total (h)	Para. est. (h)	Assoc. (h)	Total (h)	Total (h)				
50,000	0.00	0.03	0.03	0.88	1.05	1.93	0.07	15.9%	34.0%		
100,000	0.00	0.04	0.04	2.09	2.07	4.16	0.15	10.5%	20.4%		
200,000	0.01	0.07	0.08	5.34	4.16	9.50	0.37	6.3%	11.5%		
300,000	0.01	0.14	0.15	9.51	6.24	15.75	0.81	5.2%	10.0%		
400,000	0.02	0.23	0.25	13.85	8.44	22.29	1.15	4.9%	8.3%		
Jiang et al (2019). A resource-efficient tool for mixed model association analysis of large-scale data. Nature Genetics.											
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fastGWA is another method capable of handling biobank scale GWAS with complex population and relatedness structure.

fastGWA adjusts for population structure using the more traditional approach of using genetic principal components as covariates. A random effect is used to adjust for relatedness by using a "rounded" version of the relatedness matrix, where all values below 0.05 are replaced by 0, yielding the kinship matrix.

They suggest that BOLT-LMM's increased discoveries may be due to inflation rather that its ability to leverage polygenicity.

fastGWA is remarkably fast, even faster than plink2, which only corrects for population structure with genetic PCs but not for relatedness, so no random effect.



boltLMM and fastGWA assume linearity of the trait, even for diseases. This is justified for balanced studies, where there are similar numbers of cases and controls. But in the UK Biobank, a cohort study, not selected by diseases status, can have highly unbalanced ratios of cases and controls. In extreme cases, this unbalance can go very wrong. SAIGE next, address this problem.

# **Generalized Mixed Models for Unbalanced Studies**

- SAIGE
  - Scalable and Accurate Implementation of GEneralized mixed model
  - unbalanced case control studies
  - $-\log(p/(1-p)) = xtest \cdot \beta test + u + \varepsilon$

to speed up computation, BOLT-LMM and fastGWA use linear regression, which is a good approximation to logistic regression when the proportion of cases and controls are similar. With unbalanced studies with much smaller number of cases relative to controls or viceversa, the approximation starts to fail and logistic regression must be used. Logistic mixed effects models can be difficult to deal with but Zhou et al developed a method that addresses the problems and yields a calibrated method.

Zhou, W. et al. (2018). Efficiently controlling for case-control imbalance and sample relatedness in large-scale genetic association studies. Nature Genetics, 50(9), 1–12.



In the UKB there are only 1138 cases of thyroid cancer vs 407K controls. BOLT-LMM would yield a badly inflated association as shown in the figure bottom left. SAIGE's results look much better calibrated.

Prediction of Complex Traits Prediction of complex traits can help us better taylor treatment of patients.

# Simple Polygenic Score

# LETTERS

# Common polygenic variation contributes to risk of schizophrenia and bipolar disorder









More sophisticated methods will use betas estimated jointly. As we discussed earlier, to make this work we can use a random effects approach. This can be shown to be equivalent to using a penalized likelihood, also known as regularization. Ridge regression approach minimizes the likelihood with a penalty on the L2 norm of the effect size vector, i.e. it tries to minimize the mean square error while still keeping the length of the effect size vector small.



LASSO penalizes sum of the absolute values of the effect sizes, i,e,the L1 norm of the effect size vector. These tend to yield sparse models, a few SNPs rather than polygenic models.

Elastic net mixes both L1 and L2 norms yielding less sparse models, although not quite polygenic ones.

## **Whole Genome Prediction Approaches**

#### OPEN aCCESS Freely available online

PLOS GENETICS

Polygenic Modeling with Bayesian Sparse Linear Mixed Models

Xiang Zhou<sup>1</sup>\*, Peter Carbonetto<sup>1</sup>, Matthew Stephens<sup>1,2</sup>\*

$$Y = \sum_{k=1}^{M} \beta_k^L X_k + \sum_{k=1}^{M} \beta_k^S X_k + \epsilon$$
$$\beta_k^L \sim N(0, \sigma_L^2)$$
$$\beta_k^S \sim N(0, \sigma_S^2)$$

MultiBLUP: improved SNP-based prediction for complex traits
Doug Speed and David J Balding
Genome Res. published online. June 24, 2014

Genome Res. published online June 24, 2014 Access the most recent version at doi:10.1101/gr.169375.113 Other approches for prediction include BSLMM, multiBLUP, OmicKriging.

BSLMM models the genetic effects as coming from a mixture of normals instead of just one normal distribution. One with small variance captures the polygenic component whereas the large variance component captures the sparse effects (a few SNPs with large effects). By selecting the right can sparsity can be enforced.





# Importance of Having Good LD Reference Data

All the methods listed in the previous page rely on having good LD reference data.

With increasing sample sizes, methods that use summary statistics and infer results similar to having individual level data are critical.

- Summary statistics from GWAS are being widely shared.

- LD reference from the same study is not, this is something that needs to change





# with biobank scale data, we are able to predict height quite well using common variants











# The majority of the GWAS have been performed in individuals of European descent.



Difference in LD are likely to make the transfer of PRS difficult.

Many of the significant variants are likely to be proxy to the causal ones. With different LD proxies will vary across population contributing the wrong value to the PRS.



This loss of prediction performance is what was reported by Martin et al.



**Genomic Privacy** 

### Surge of Genomic Data Since First Draft of Human Genome

- New era of biomedical research massive amounts data
- Huge potential for new discoveries
- "Few blockbuster new cures" (NY Times)
- For full advantage, broad sharing of data and results is needed
- However, privacy of study participants has to be protected

## **Challenges in Sharing Genomic Results**

- Summary statistics in large studies considered safe to publish
  - proportion of females vs. males,
  - average LDL cholesterol levels, etc.
- Genome wide association studies GWAS
  - for millions of SNPs
  - differential mutations frequencies in cases vs. controls are generated
- Frequency of mutations in cases and controls used to be publicly available



# Forensic Study Revealed Vulnerability

Quantitative Trait GWAS - What Are the Risks of Sharing?

$$Y_i = lpha_j + eta_j X_{i,j} + e_i$$
 $\hat{eta}_j = \left( ilde{\mathbf{X}}_j' ilde{\mathbf{X}}_j 
ight)^{-1} ilde{\mathbf{X}}_j' ilde{\mathbf{Y}}$ 

We wanted to share the summary results but wanted mathematical proof that it would not allow re-identification of subjects.



# Testing the Yhat Statistic in GoKinD Data

- Dataset from The Genetics of Kidneys in Diabetes
- Study long-term Type 1 diabetes adults (GoKinD)
- Phenotype: rank normalized cholesterol level
- n = 1600
- Random sample of 1000 individuals
- 600 used as reference
- Using only the 1000 sample ran GWAS  $\hat{\beta_1}, \hat{\beta_2}, ..., \hat{\beta_M}$

$$\text{Yhat}_{I} = \frac{1}{M} \sum_{j=1}^{M} \hat{\beta}_{j} X_{I,j}$$





if we use a threshold to separate the "predicted" in the study and not in the study (horizontal line on the left box plot figure), a number of individuals will be true positives and a number will be false positives, these can be used use construct the ROC curve on the right.



Conditional Distribution of Yhat									
	$\mathbb{E} \ \hat{Y} \mid X_I, Y_I, \text{in}$	~	$(Y_I - \mu)$						
	$\mathbb{E} \hat{Y} \mid X_I, Y_I, \text{out}$	$\approx$	$O_p\left(\frac{n}{M}\right)$						
	$\operatorname{Var}(\hat{Y}) \mid X_I, Y_I, \operatorname{in}$	$\approx$	$\sigma^2 \frac{n}{M}$						
	$\operatorname{Var}(\hat{Y}) \mid X_I, Y_I, \operatorname{out}$	$\approx$	$\sigma^2 \frac{n}{M}$						
				47					







# **Summary of Genomic Privacy**

- Showed that aggregate results from quantitative GWAS can reveal individual's participation and phenotype

- Computed power of the identification method
- Determined that the direction of effects contains most of the individual's information
- Established that identification becomes more accurate when results from multiple phenotypes are combined
- Thus, there is need to develop data sharing strategies that protect participant's privacy but also facilitate access to data
- Growing consensus now that re-identification risk is minor compared to benefit of sharing summary results

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