

Problem 1:

- **Input:** Small sequence **S**
- **Output:** Is **S** from a CpG island?
 - Build Markov models: M^+ and M^-
 - Then compare

Markov Models

+	A	C	G	T
A	0.180	0.274	0.426	0.120
C	0.171	0.368	0.274	0.188
G	0.161	0.339	0.375	0.125
T	0.079	0.355	0.384	0.182

—	A	C	G	T
A	0.300	0.205	0.285	0.210
C	0.322	0.298	0.078	0.302
G	0.248	0.246	0.298	0.208
T	0.177	0.239	0.292	0.292

How to distinguish?

- Compute

$$S(x) = \log\left(\frac{P(x | M+)}{P(x | M-)}\right) = \sum_{i=1}^L \log\left(\frac{p_{x(i-1)x_i}}{m_{x(i-1)x_i}}\right) = \sum_{i=1}^L r_{x(i-1)x_i}$$

r=p/m	A	C	G	T
A	-0.740	0.419	0.580	-0.803
C	-0.913	0.302	1.812	-0.685
G	-0.624	0.461	0.331	-0.730
T	-1.169	0.573	0.393	-0.679

Score(GCAC)

$$= .461 - .913 + .419$$

$$< 0.$$

GCAC not from CpG island.

Score(GCTC)

$$= .461 - .685 + .573$$

$$> 0.$$

GCTC from CpG island.

Problem 1:

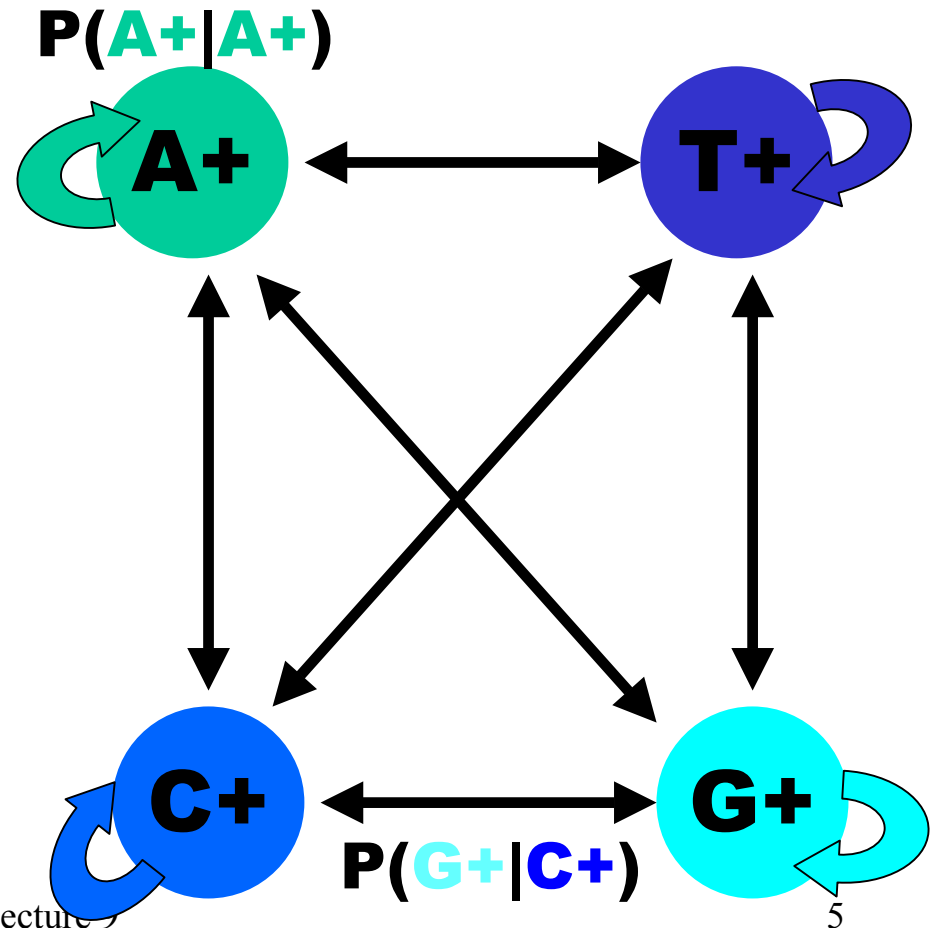
- **Input:** Small sequence **S**
- **Output:** Is **S** from a CpG island?
 - Build Markov Models: M^+ & M^-
 - Then compare

Problem 2:

- **Input:** Long sequence **S**
- **Output:** Identify the CpG islands in **S**.
 - Markov models are inadequate.
 - Need Hidden Markov Models.

Markov Models

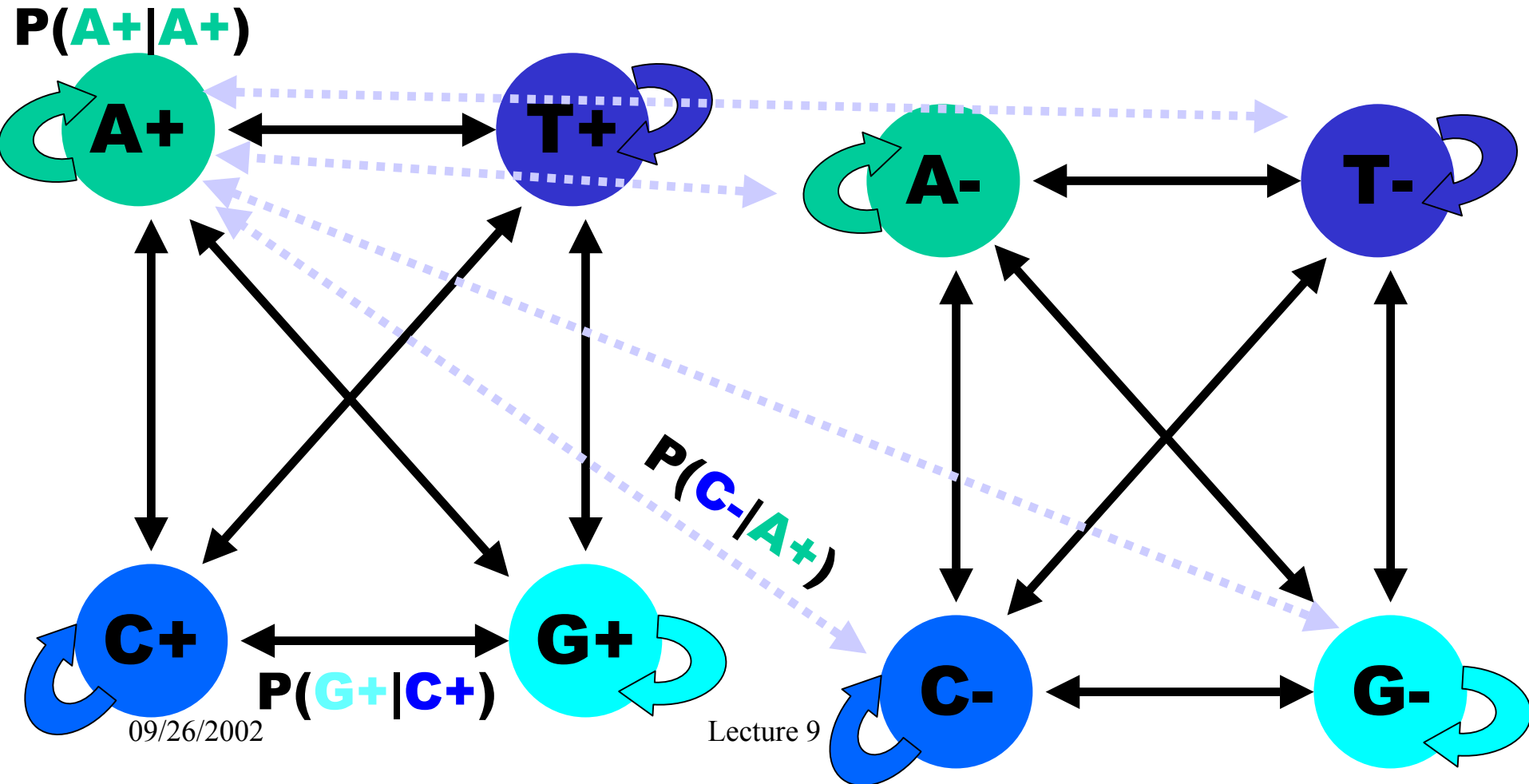
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CpG Island + in an ocean of -

First order ^{Hidden} Markov Model

MM=16, HMM= 64 transition probabilities (adjacent bp)

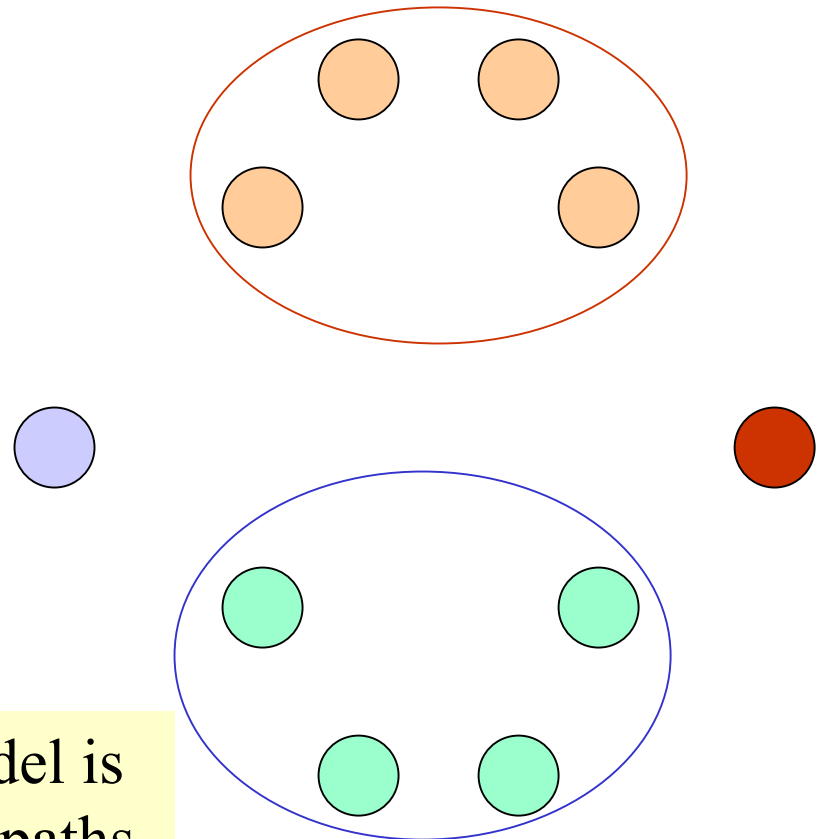


Hidden Markov Model (HMM)

- States
- Transitions
- Transition Probabilities
- Emissions
- Emission Probabilities

- What is hidden about HMMs?

Answer: The path through the model is hidden since there are many valid paths.



How to Solve Problem 2?

- Solve the following problem:

Input: Hidden Markov Model M ,
parameters Θ , emitted sequence S

Output: Most Probable Path Π

How: Viterbi's Algorithm (**Dynamic Programming**)

Define $\Pi[i,j]$ = MPP for first j characters of S ending in state i

Define $P[i,j]$ = Probability of $\Pi[i,j]$

- Compute state i with largest $P[i,j]$.

Problem 3: LIKELIHOOD QUESTION

- **Input:** Sequence **S**, model **M**, state **i**
- **Output:** Compute the probability of reaching state **i** with sequence **S** using model **M**
 - **Backward Algorithm (DP)**

Problem 4: LIKELIHOOD QUESTION

- **Input:** Sequence **S**, model **M**
- **Output:** Compute the probability that **S** was emitted by model **M**
 - **Forward Algorithm (DP)**

Problem 5: LEARNING QUESTION

- **Input:** model structure M , Training Sequence S
- **Output:** Compute the parameters Θ
- **Criteria:** ML criterion
 - maximize $P(S | M, \Theta)$ HOW???

Problem 6: DESIGN QUESTION

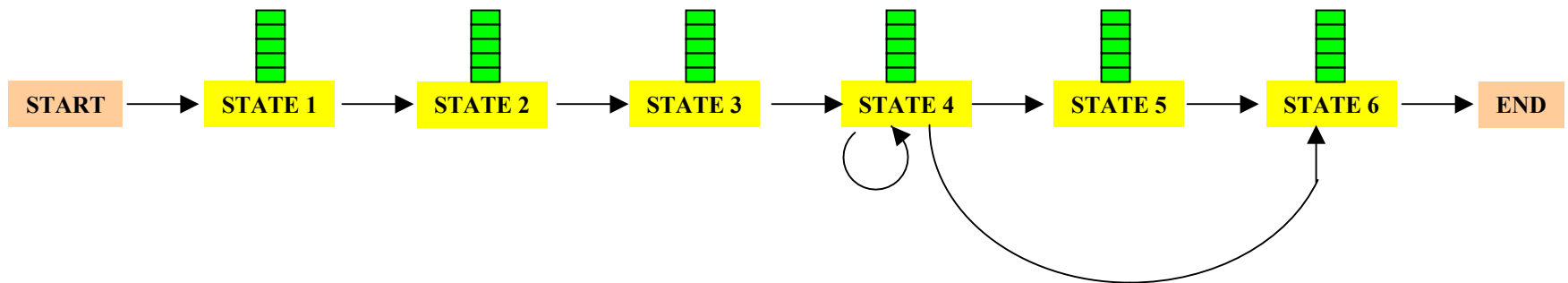
- **Input:** Training Sequence S
- **Output:** Choose model structure M , and compute the parameters Θ
 - No reasonable solution
 - Standard models to pick from

Iterative Solution to the **LEARNING QUESTION** (Problem 5)

- Pick initial values for parameters Θ_0
- Repeat
 - Run training set S on model M
 - Count # of times transition $i \Rightarrow j$ is made
 - Count # of times letter x is emitted from state i
 - Update parameters Θ
- Until (some stopping condition)

Simple Models

- Helps to model simple sequence features.
 - single sequences e.g. **TTGACA** or **TATATT** [??]
 - sets of sequences e.g. [**AT**] **C** [**GC**] **TC** [**AGC**]
 - sets of sequences with inserts e.g. **GCA** [**AT**] [**AT**]* **AG**
 - & deletes too, e.g. **TATA** [**G-**] **T**

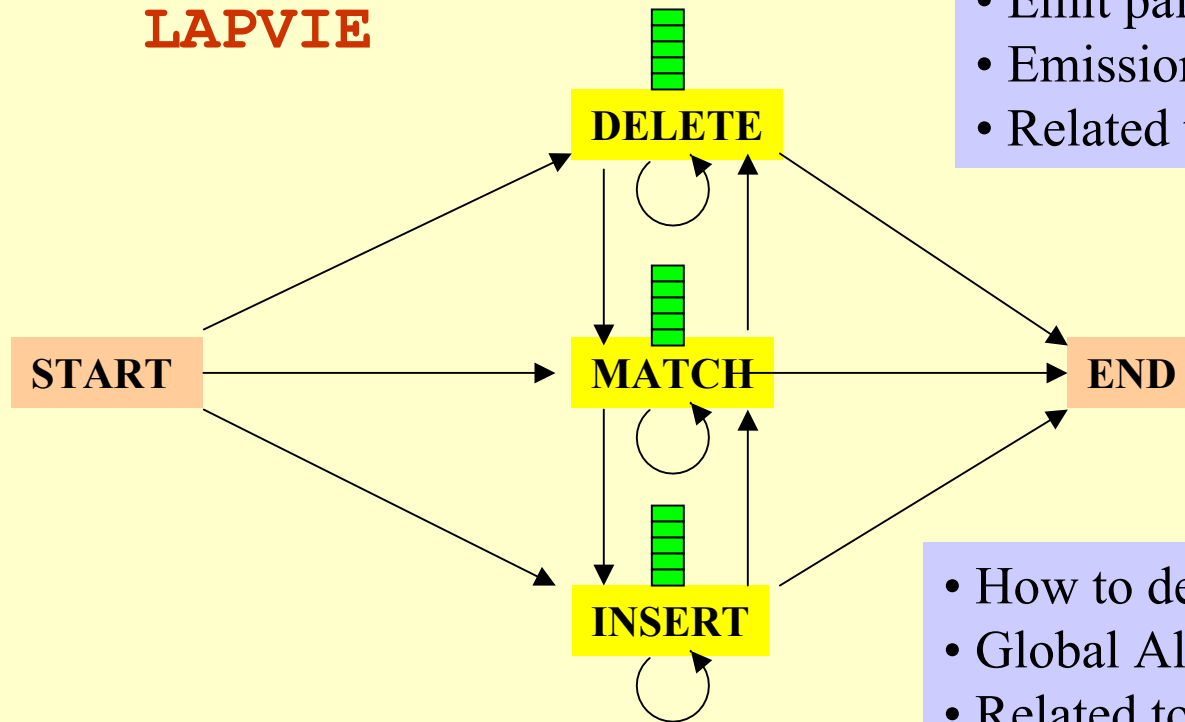


- long sequences with a sequence of domains **H-B-T-B-H**

How to model Pairwise Sequence Alignment

LEAPVE

LAPVIE



Pair HMMs

- Emit pairs of symbols
- Emission probs?
- Related to Sub. Matrices

- How to deal with InDels?
- Global Alignment? Local?
- Related to Sub. Matrices