

Federated Learning in Biomedical Data: Application to Brain Imaging and Genetics Analysis

Marco Lorenzi

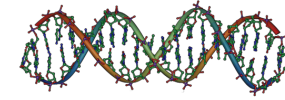
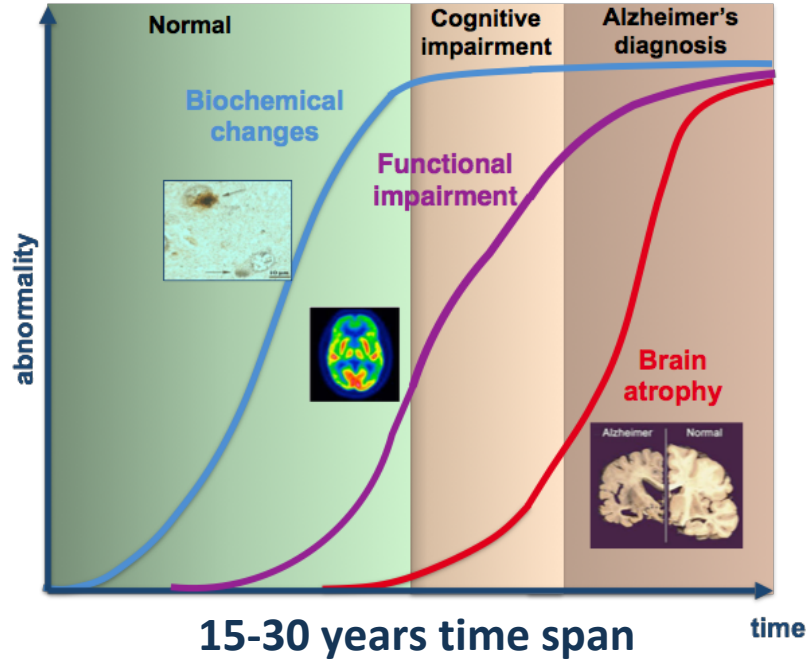
Université Côte d'Azur, Inria Sophia Antipolis
Epione Research Group



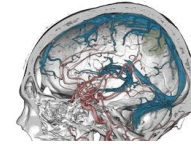


Dynamics of neurodegeneration

*Jack et al, Lancet Neurol 2010;
Frisoni et al, Nature Rev Neurol 2010*



Genetics



Vascularity



Sociodemographic



Microbiome

...

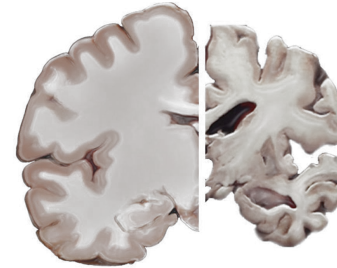
Data Science meets biomedical research

Statistical learning



+

Neurology



Statistical learning

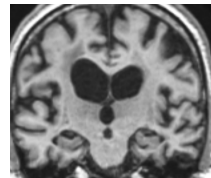
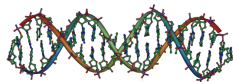
- formalizes hypothesis into models
- verifies models by means of data

A discipline to answer challenging questions in medicine

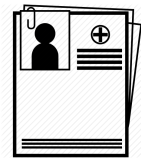
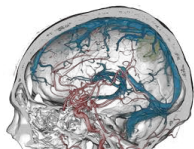
Data Science meets biomedical research

- Better understanding of the pathology

How to integrate heterogenous biomedical measures?



baseline



...

Data Science meets biomedical research

- Monitoring and studying diseases world-wide

How to analyse private healthcare data?



single hospital: 100s – 1'000s patients

Big Data
100s – 1'000s hospitals



1'000'000s patients

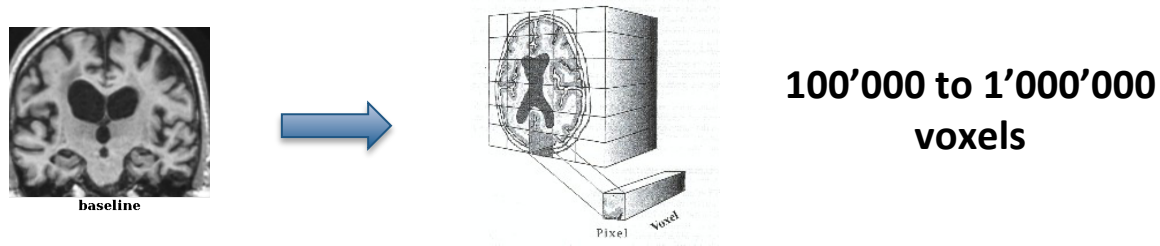
Challenges

- **How to integrate heterogeneous biomedical measures?**
- How to analyse private healthcare data collected worldwide?

Imaging-genetics

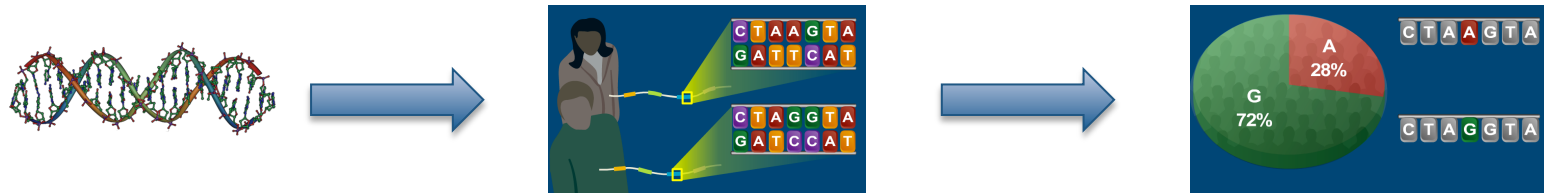
Identifying genetic modulators of the brain phenotype

Brain imaging



Genetics

Genetic variants (Single Nucleotide Polymorphism - SNP -)



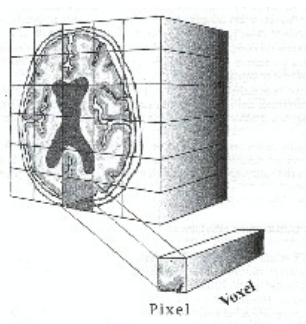
> 1'000'000 known SNPs

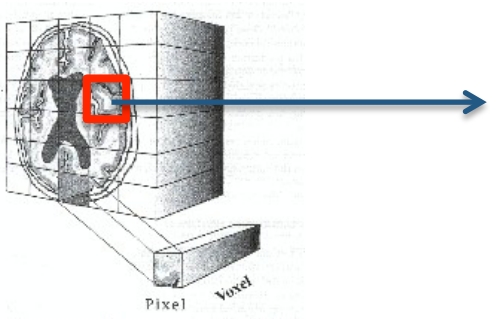
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G	A	T	T	C	A	T	G	A	T	T	C	A	T	G	A	T	T	C	A	T

...

C	T	A	A	G	T	A	C	T	A	A	G	T	A
G	A	T	T	C	A	T	G	A	T	T	C	A	T

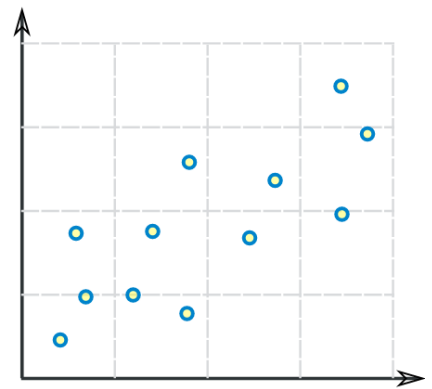
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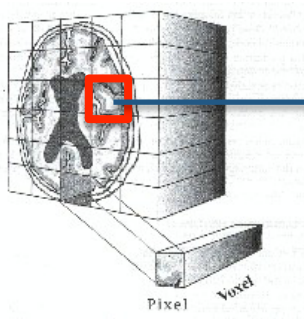




CTAAGTACTAAGTACTAAGTA
GATTCATGATTCATGATTCAT

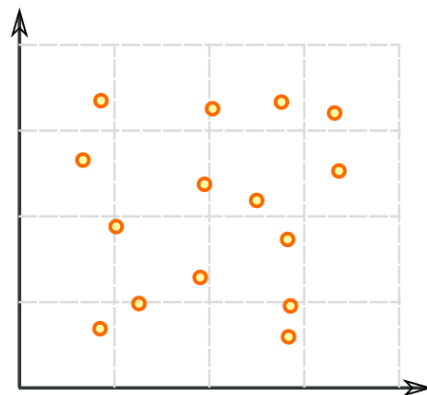
... CTAAGTACTAAGTA ...
GATTCATGATTCAT

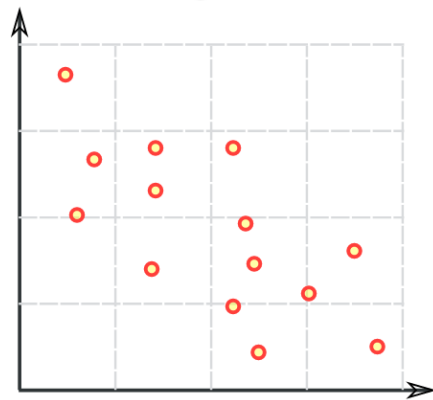
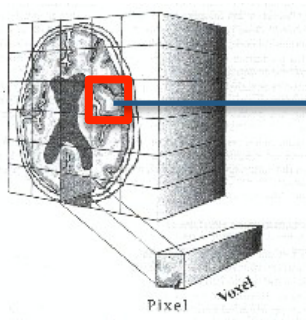




CTAAGTACTAAGTACTAAGTA
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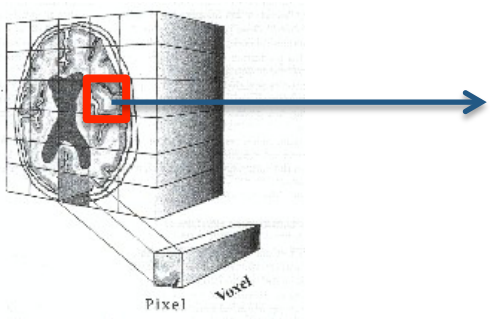
... CTAAGTACTAAGTA ...
GATTCATGATTCAT





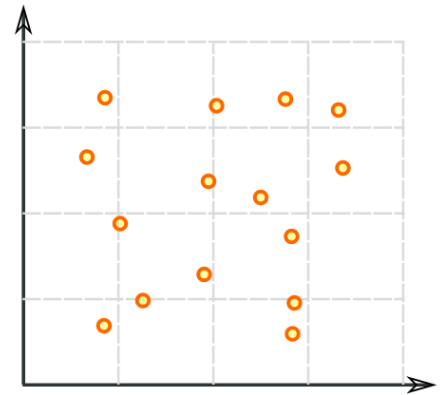
CTAAGTACTAAGTACTAAGTA
GATTCATGATTCATGATTCAT

... CTAAGTACTAAGTA ...
GATTCATGATTCAT ...



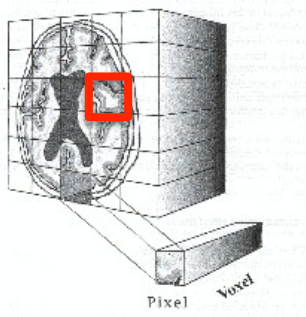
CTAAGTACTAAGTACTAAGTA
GATTCATGATTCATGATTCAT

... CTAAGTACTAAGTA ...
GATTCATGATTCAT



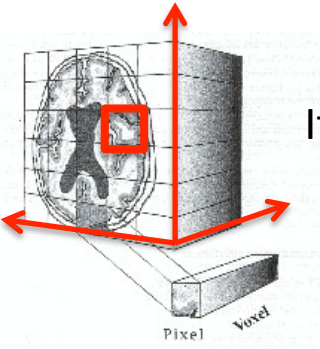


Iterate for > 1'000'000 variants





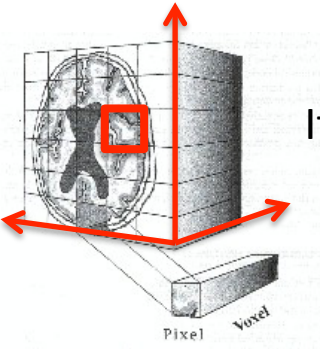
Iterate for > 1'000'000 variants



Iterate for > 1'000'000
image locations



Iterate for > 1'000'000 variants

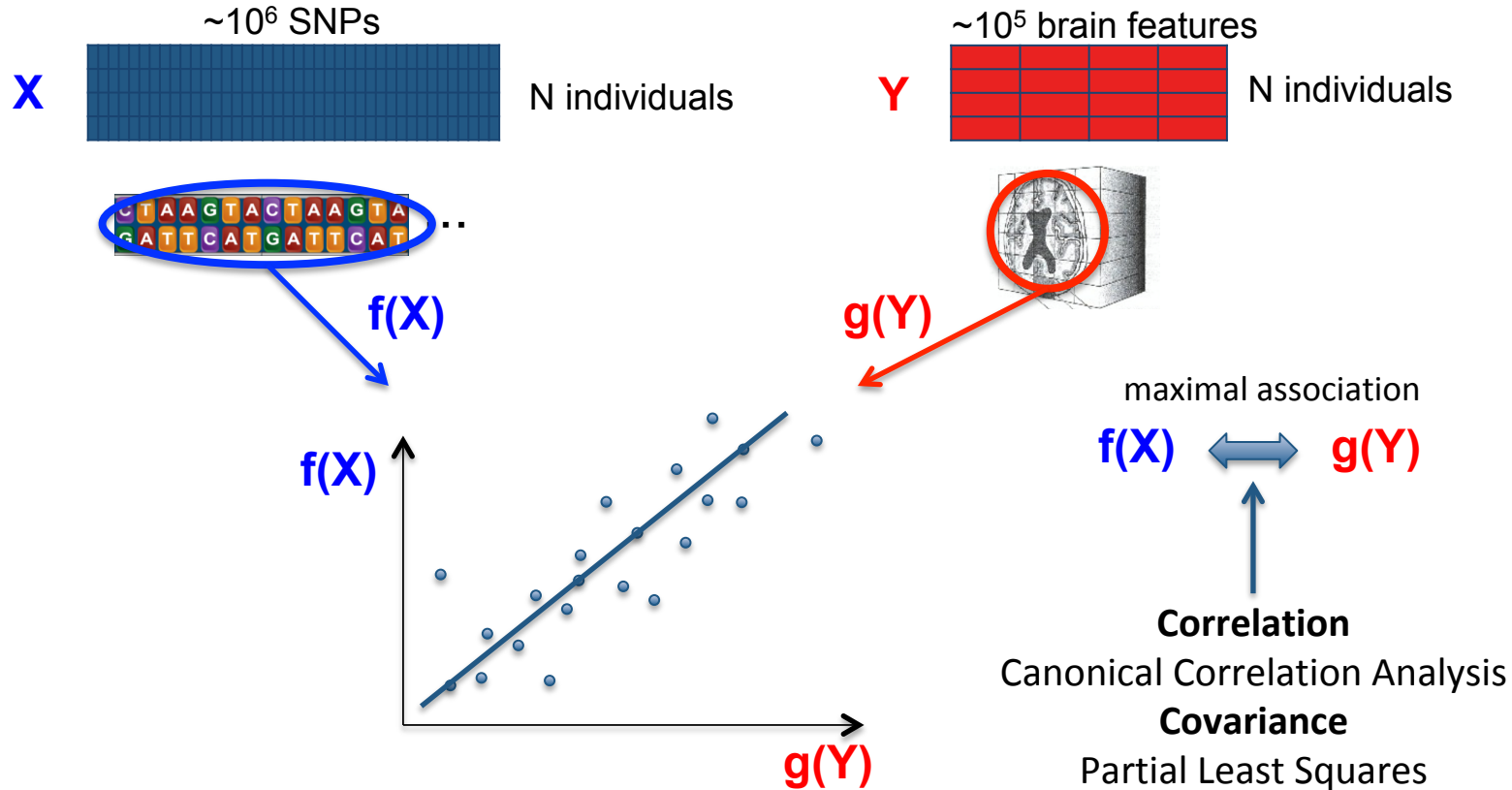


Iterate for > 1'000'000
image locations

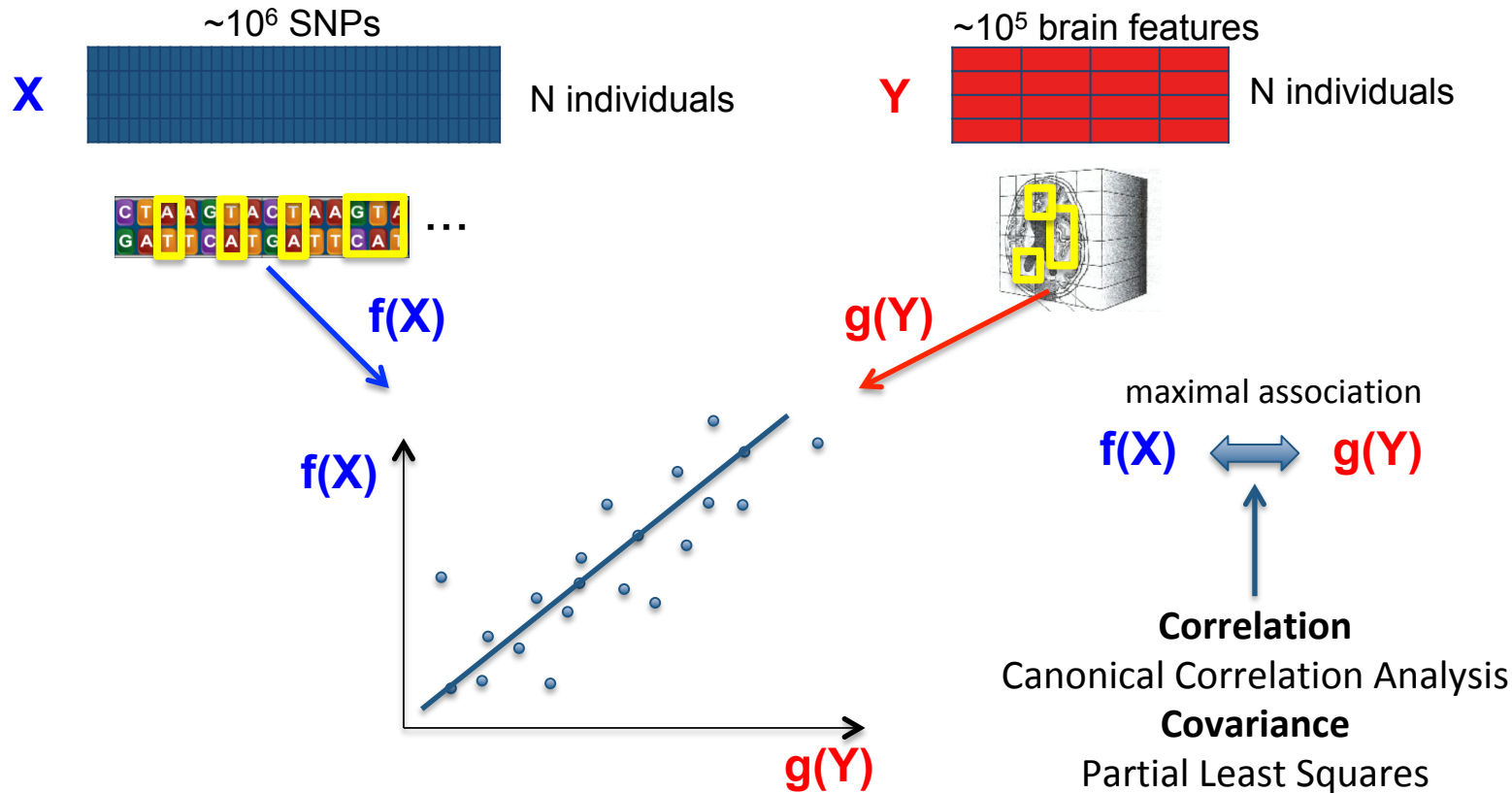


- Hard interpretability
- False positive discoveries
- No interaction across brain and genetic areas

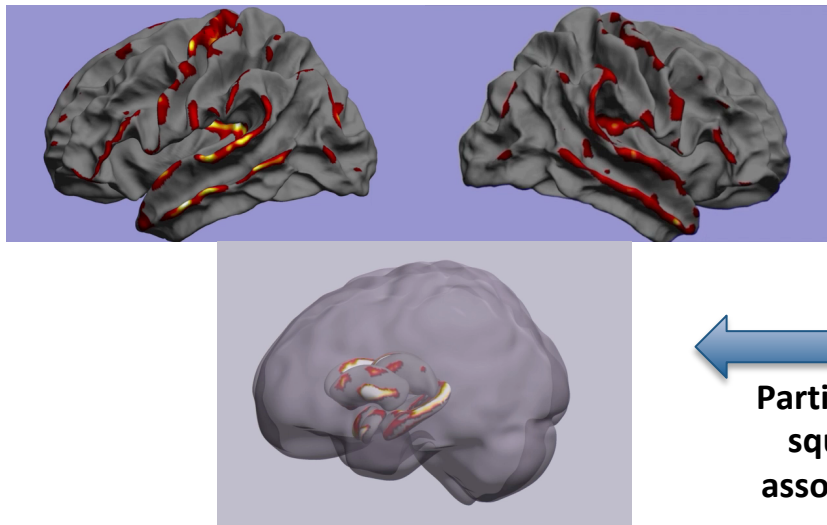
Multivariate modeling and dimensionality reduction



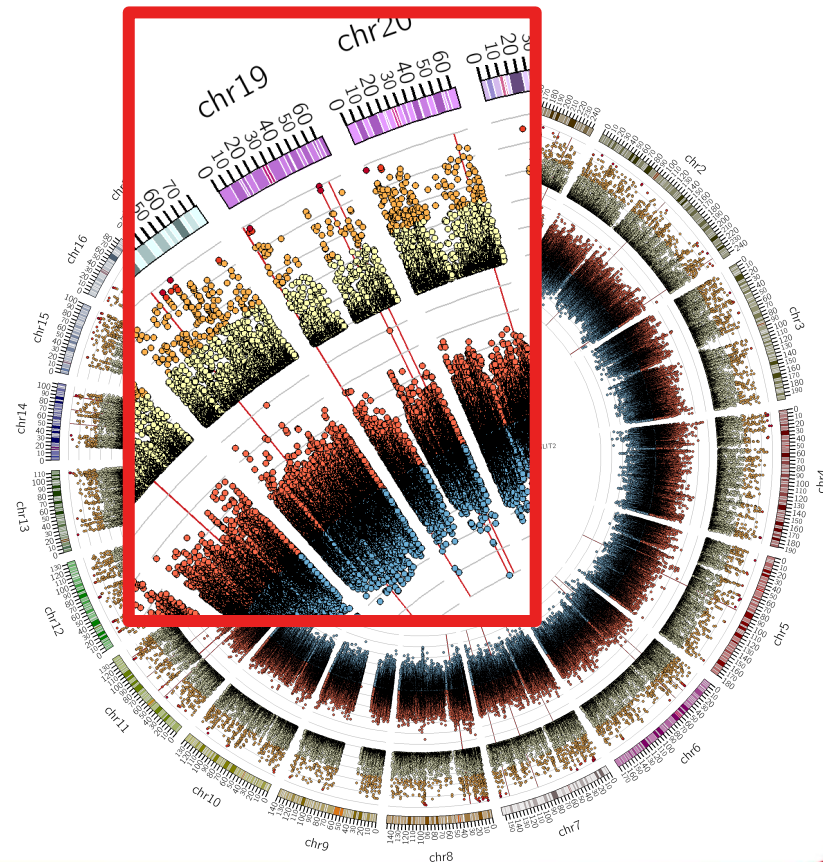
Multivariate modeling and dimensionality reduction



Multivariate Imaging-genetics modeling



Partial least
squares
association



639 individuals
401 healthy
238 Alzheimer's

Challenges

How to integrate heterogenous biomedical measures?

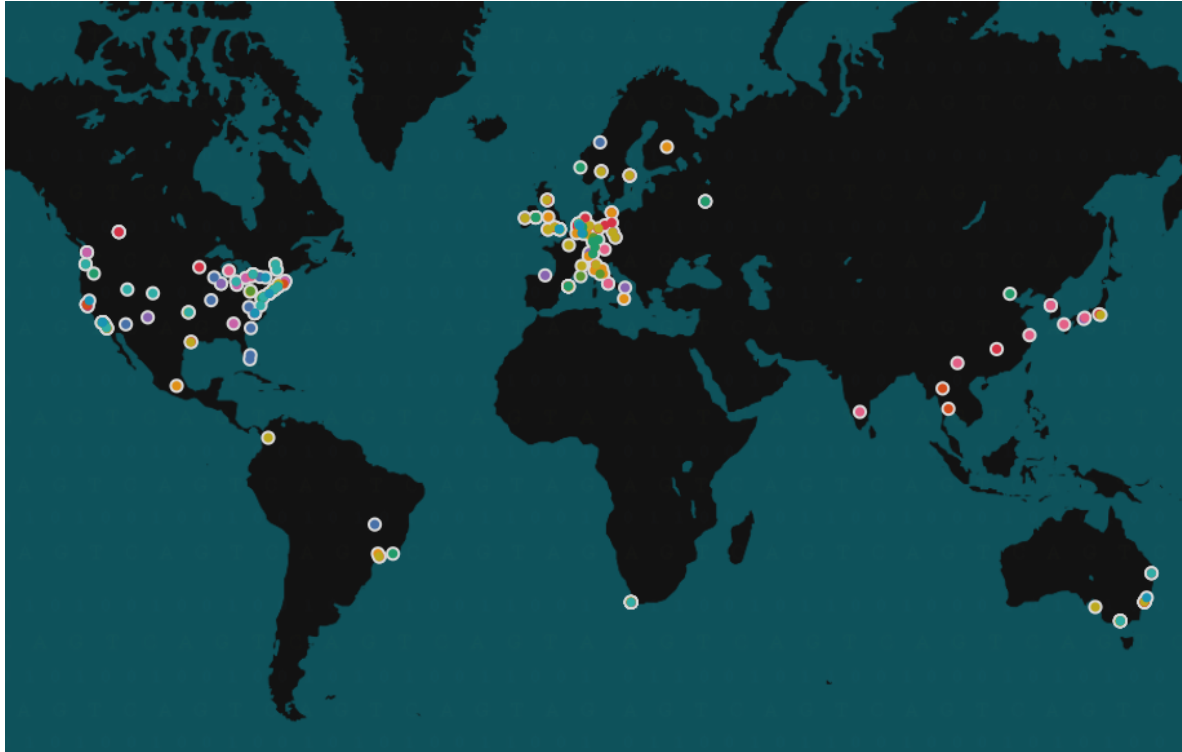
Answer from Statistical Learning:

- In principle, data can tell how to combine 1'000'000s of measurements to extract meaningful information
- In practice, we need synergy with other experts: biologist and clinicians
- More data required to enhanced the discovery potential

Challenges

- How to integrate heterogenous biomedical measures
- **How to analyse private healthcare data collected worldwide?**

Large multicentric clinical studies



Data for ~100'000 individuals

Big Data in medicine

Single hospital: 100s – 1'000s patients

Data from many hospitals needed



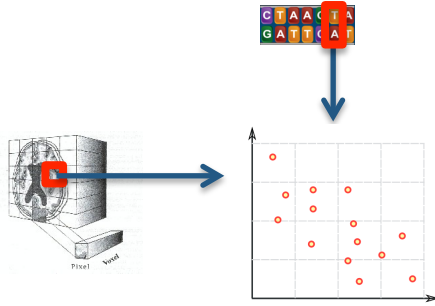
**Access to multiple centers data
falls into General Data Protection Regulation (GDPR):
Privacy, confidentiality, security, ...**

Data cannot be gathered in a single centre!

Standard learning algorithms cannot be used in multicentric data

Big Data in medicine

Circumventing the problem of data access
Federated-analysis (or meta-analysis)



Is the association significant?

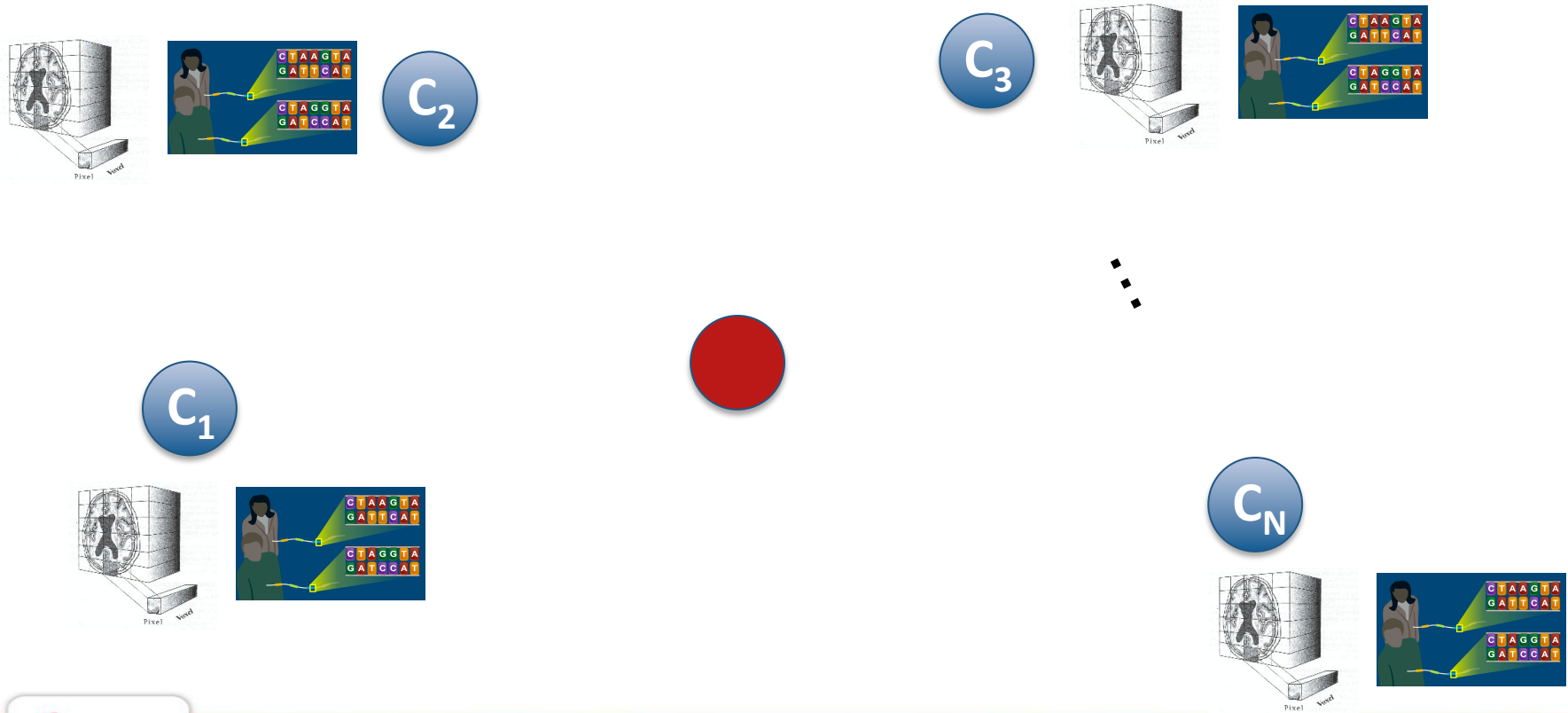
Hospital	1	2	3	4	...
Answer	yes	yes	no	yes	...



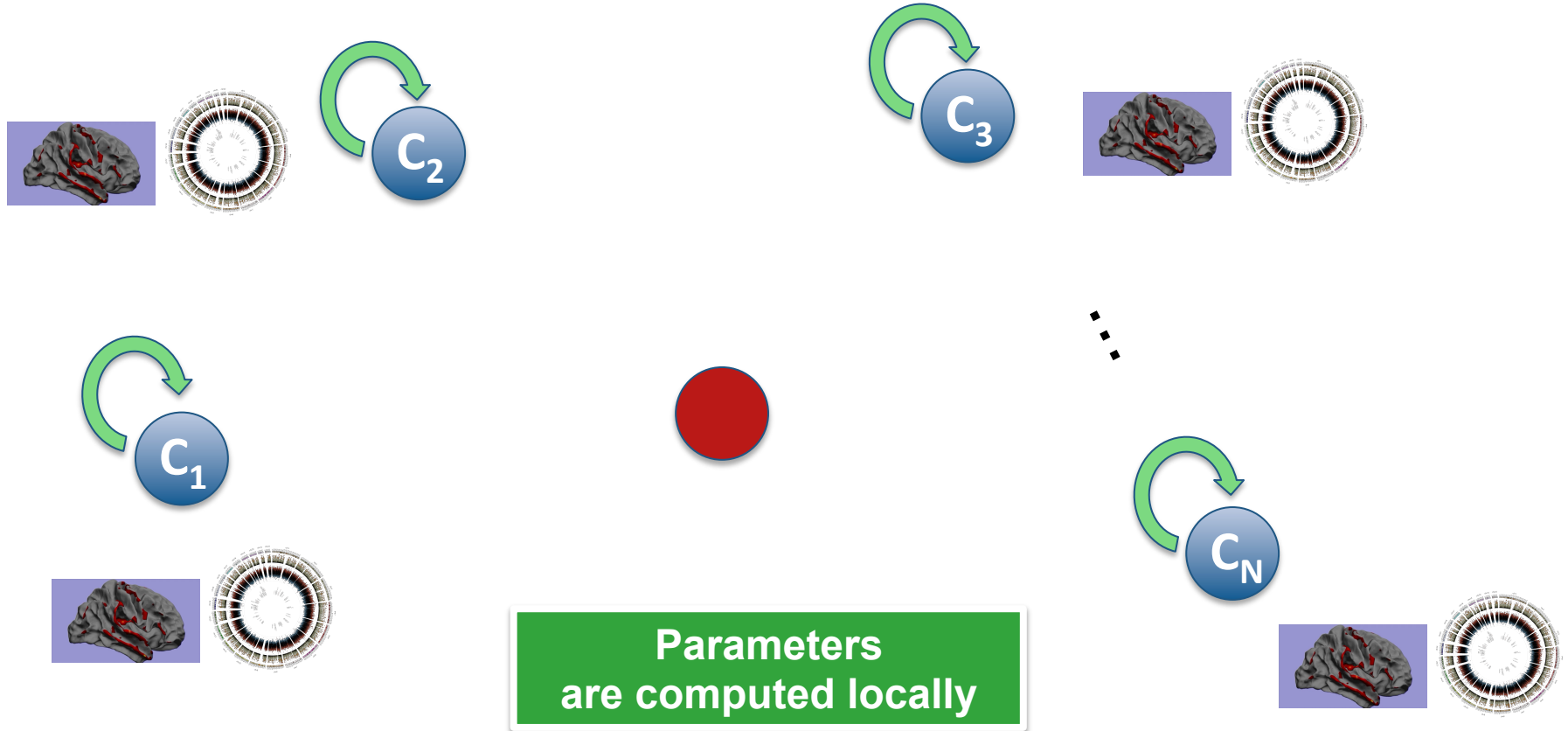
Meta-answer:
yes

- No data sharing
- Ok for standard statistical testing (p-values, effect size)
- No complex modeling possible

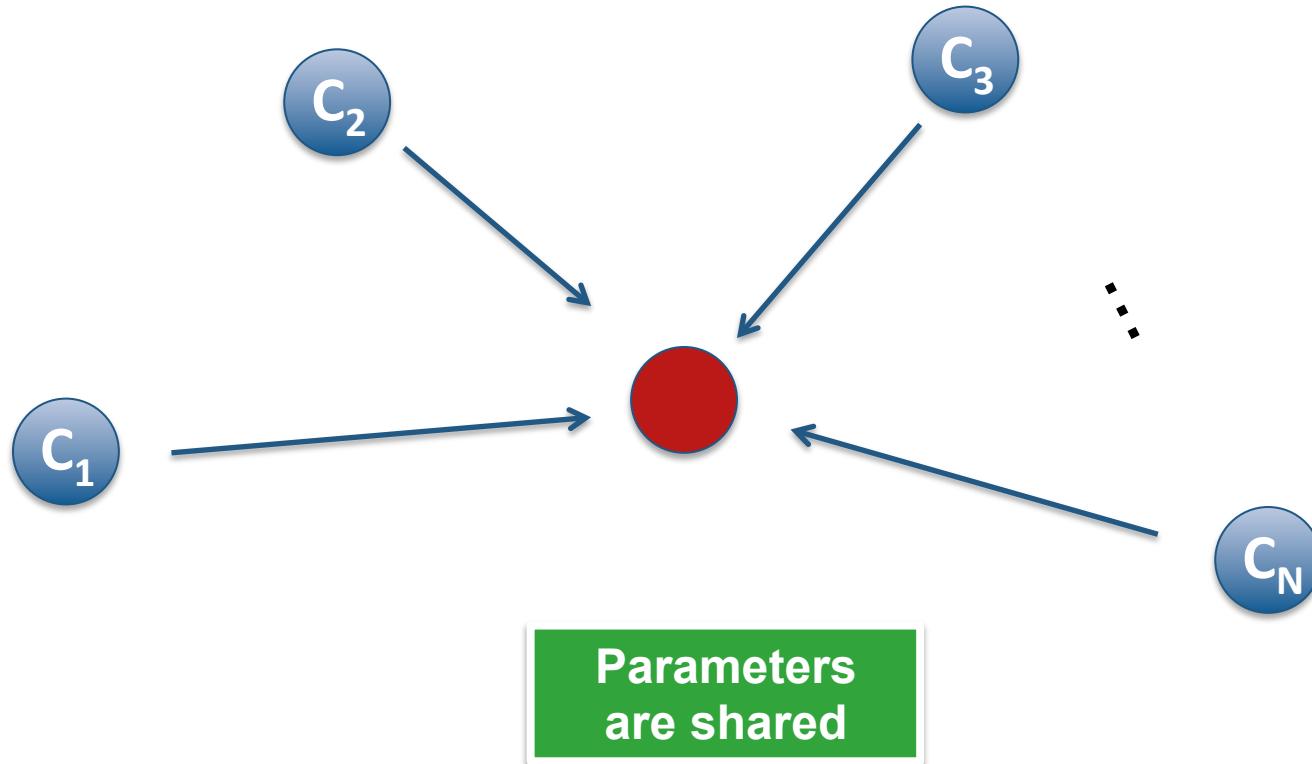
Advanced Data Science through federated learning



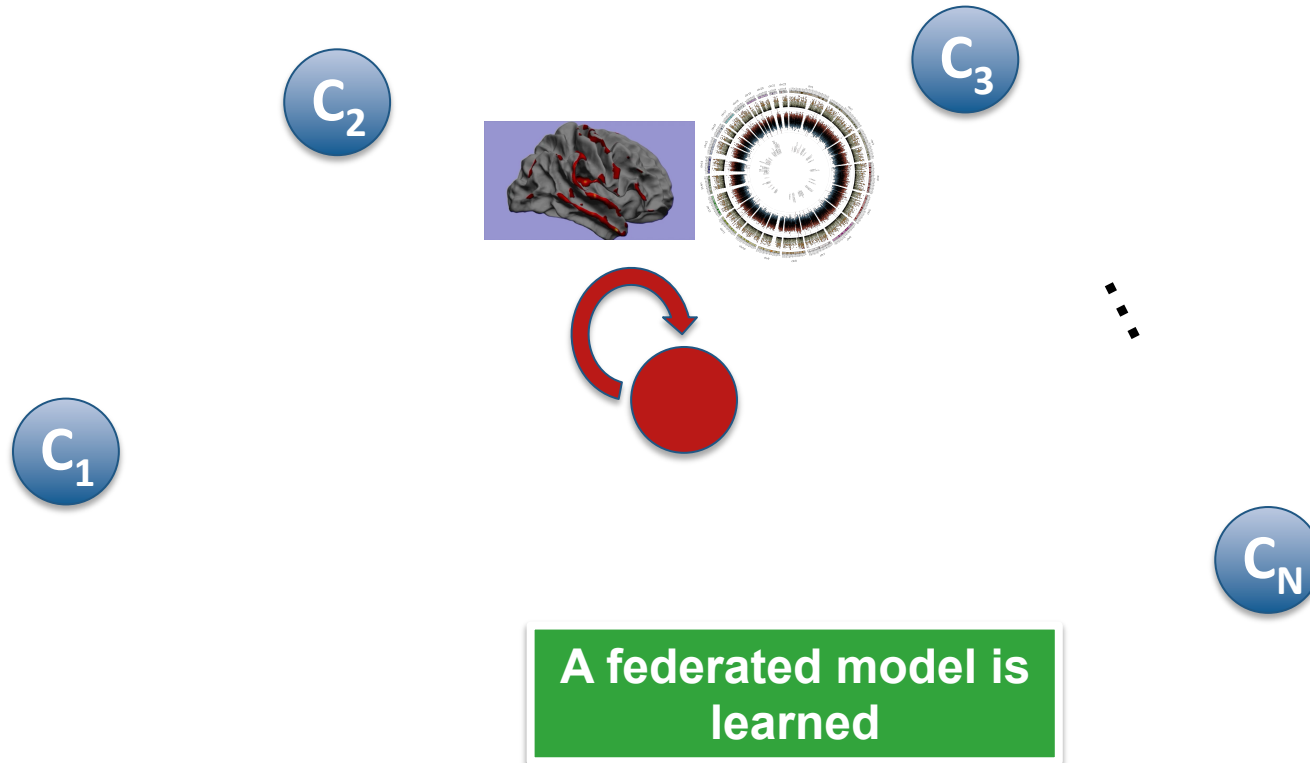
Advanced Data Science through federated learning



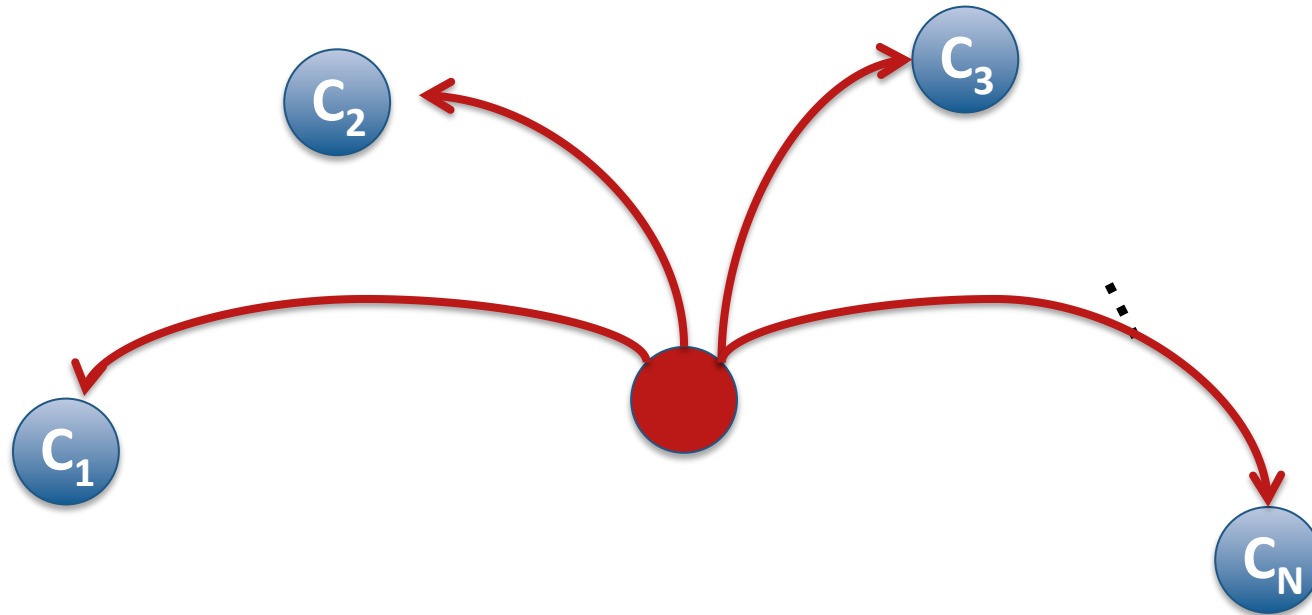
Advanced Data Science through federated learning



Advanced Data Science through federated learning

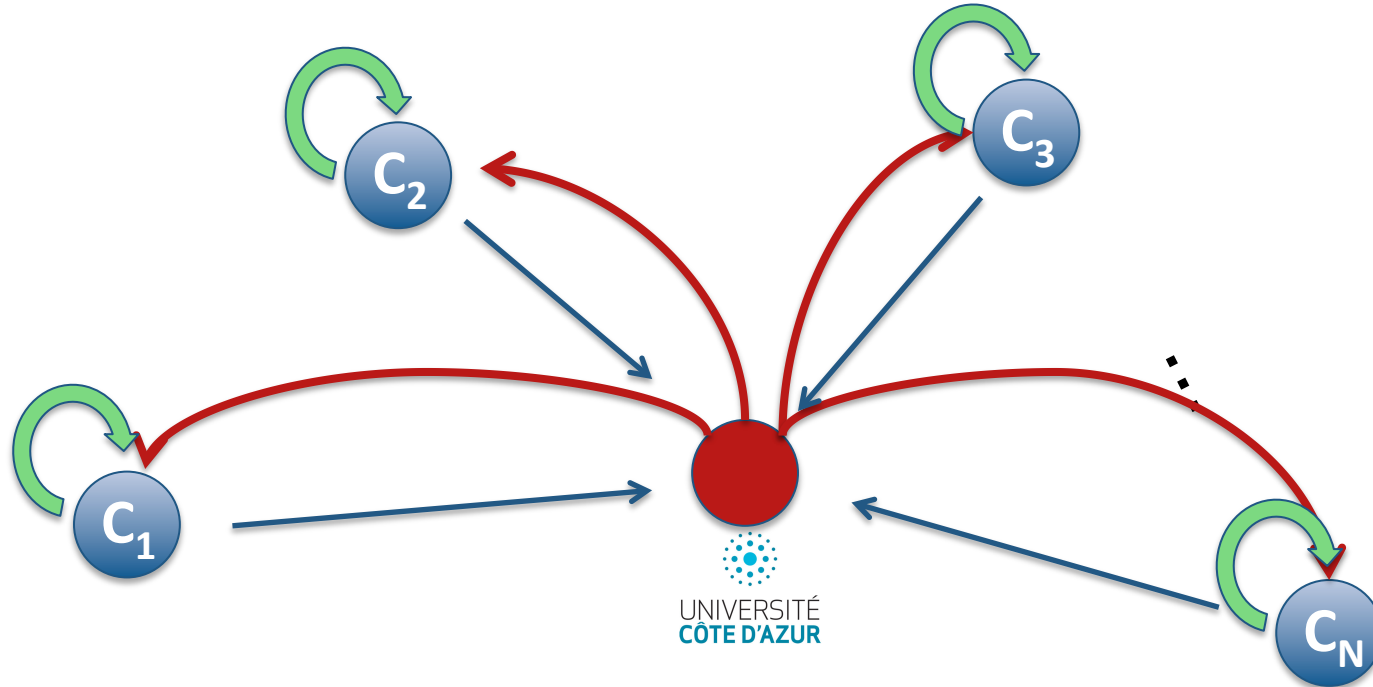


Advanced Data Science through federated learning



The federated model
is shared

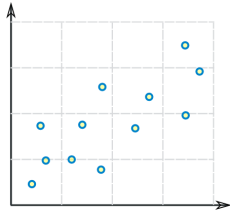
Advanced Data Science through federated learning



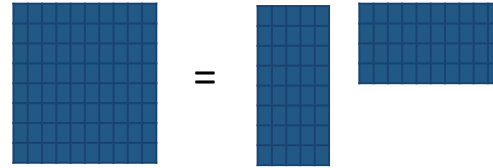
The procedure is
iterated

Federated analysis toolkit

A methodology for distributed



Linear modeling



Matrix factorization

Allows a federated framework for several key statistical operations:

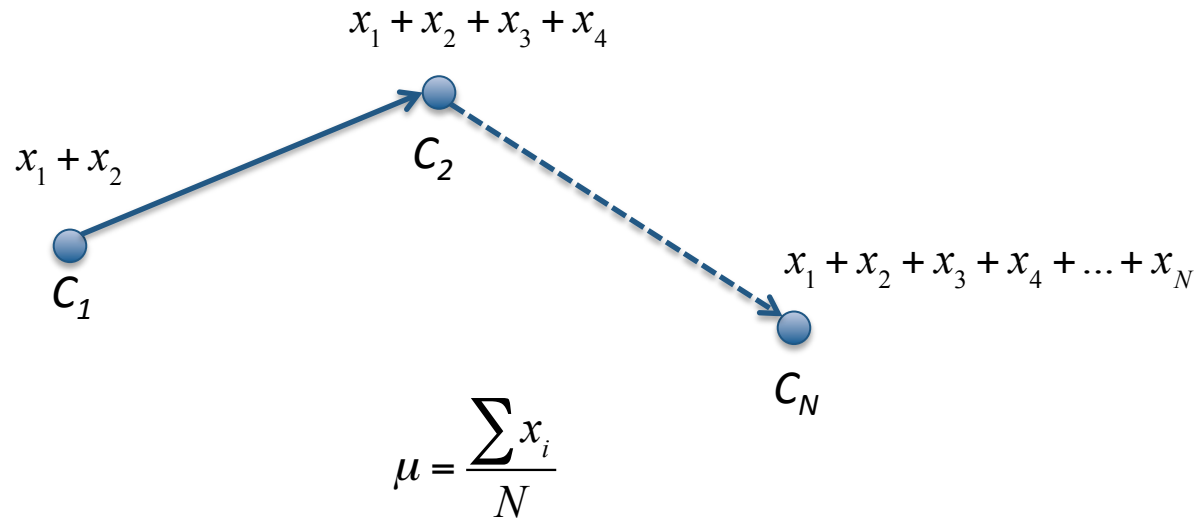
Data standardization, accounting for covariates, dimensionality reduction, ...

Standard statistical pipeline in multivariate analysis

- Data standardization
- Confounding effect correction
- Multivariate analysis

Federated moment estimation: Mean

$$\frac{x - \mu}{\sigma}$$

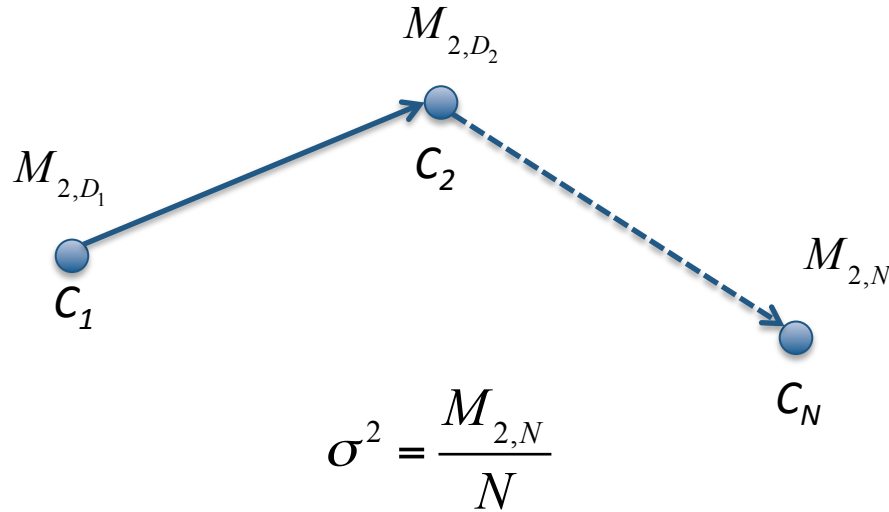


Federated moment estimation: SD

$$\frac{x - \mu}{\sigma}$$

$$\sigma^2 = \frac{\sum (x_i - \mu)^2}{N - 1}$$

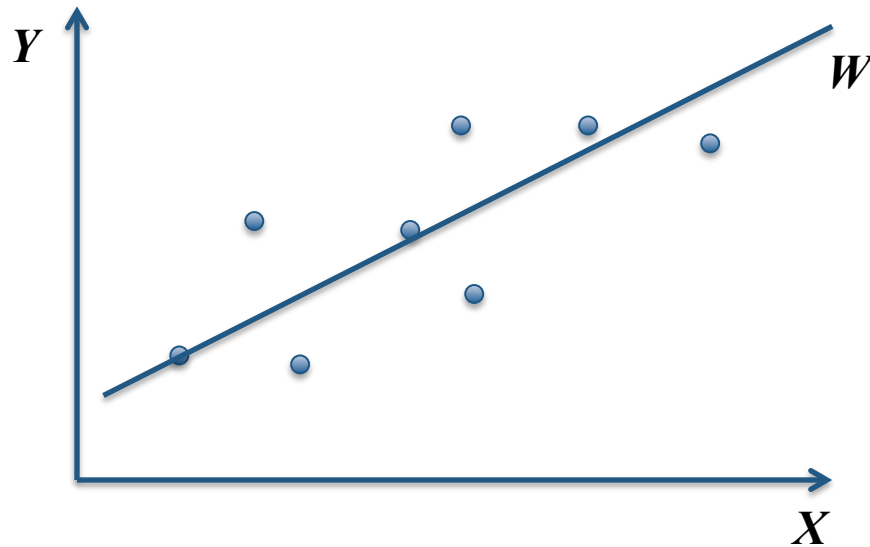
$$M_{2,n} = M_{2,n-1} + (x_n - \bar{x}_{n-1})(x_n - \bar{x}_n)$$



Federated linear modeling

$$L(Y | X, W) = \|Y - XW^T\|^2$$

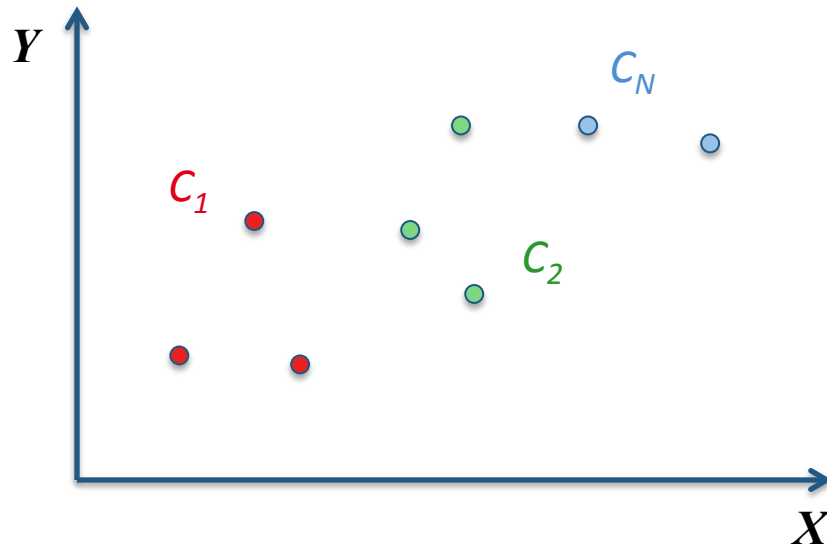
$$W = (X^T X)^{-1} X^T Y$$



Federated linear modeling

$$L(Y | X, W) = \|Y - XW^T\|^2$$

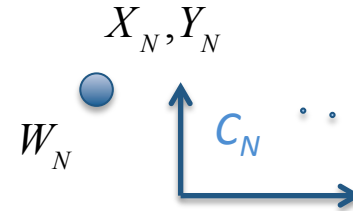
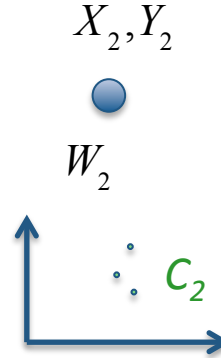
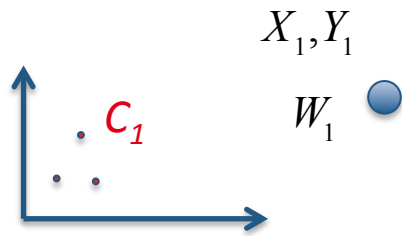
$$W = (X^T X)^{-1} X^T Y$$



Federated linear modeling

$$L(Y | X, W) = \|Y - XW^T\|^2$$

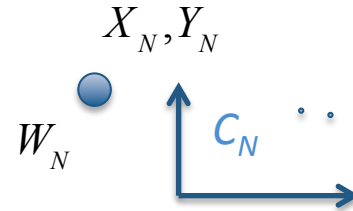
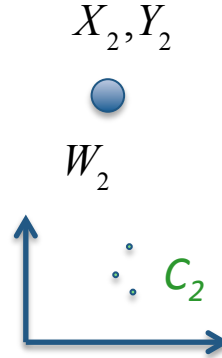
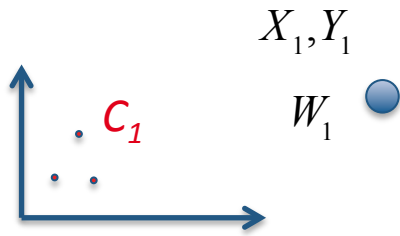
$$W = (X^T X)^{-1} X^T Y$$



Federated linear modeling

$$L(Y | X, W) = \|Y - XW^T\|^2$$

$$L(Y_c | X_c, W_c) = \|Y_c - X_c W_c^T\|^2$$

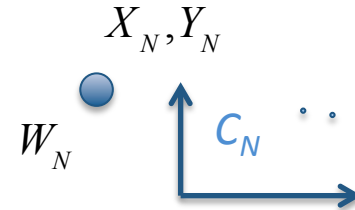
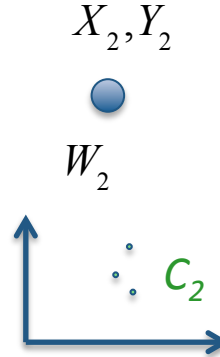
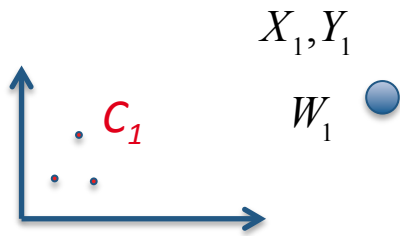


Federated linear modeling

$$L(Y | X, W) = \|Y - XW^T\|^2$$

$$L(Y_c | X_c, W_c) = \|Y_c - X_c W_c^T\|^2$$

$$W_c = W$$



Alternating direction method of multipliers

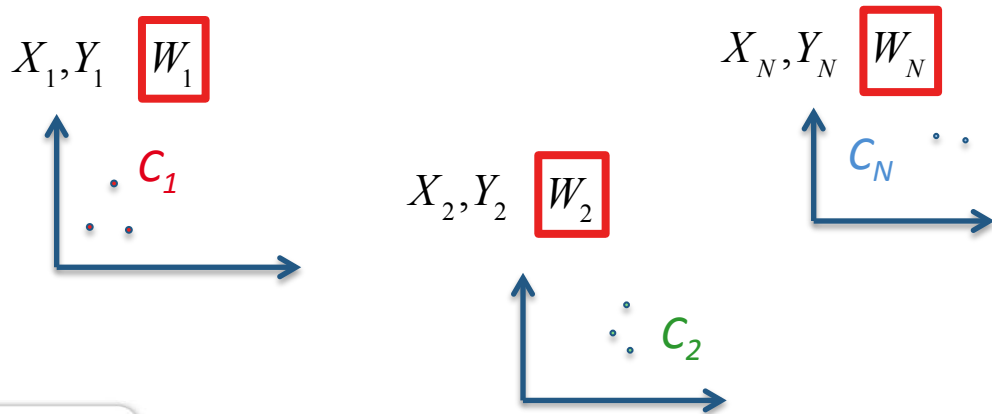
$$L_{\rho}(W_c, \tilde{W}, \alpha) = \sum_c L(Y_c | X_c, W_c) + \langle \alpha_c, W_c - \tilde{W} \rangle + \frac{\rho}{2} \|W_c - \tilde{W}\|_2^2$$

Alternating direction method of multipliers

$$L_\rho(W_c, \tilde{W}, \alpha) = \sum_c L(Y_c | X_c, W_c) + \langle \alpha_c, W_c - \tilde{W} \rangle + \frac{\rho}{2} \|W_c - \tilde{W}\|_2^2$$

Iteratively:

$$W_c^{(k+1)} = \operatorname{argmin}_{W_c} L_\rho(W_c, \tilde{W}^{(k)}, \alpha_c^{(k)}) = (X_c^T X_c + \frac{\rho}{2} Id)^{-1} (X_c^T Y_c - \frac{1}{2} \alpha_c^{(k)} + \frac{\rho}{2} \tilde{W}^{(k)})$$

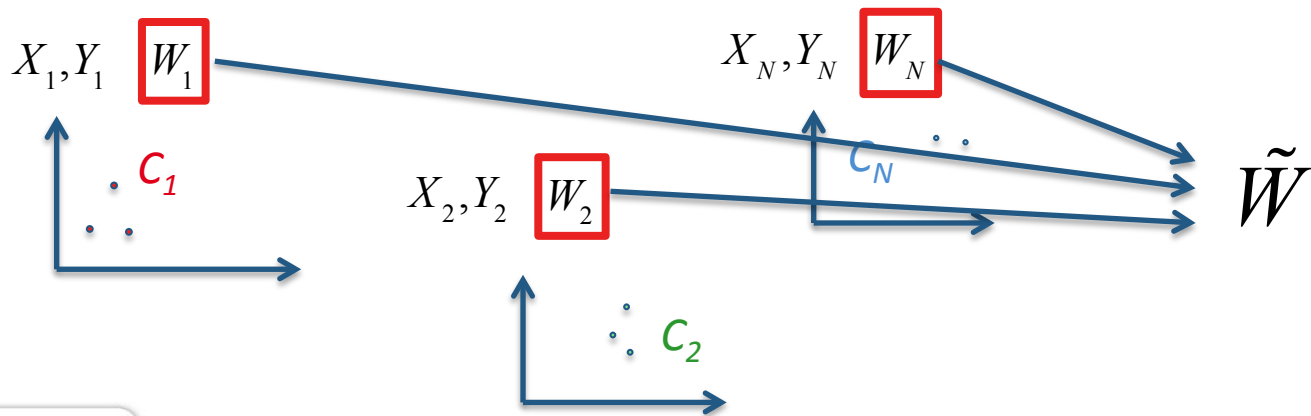


Alternating direction method of multipliers

$$L_{\rho}(W_c, \tilde{W}, \alpha) = \sum_c L(Y_c | X_c, W_c) + \langle \alpha_c, W_c - \tilde{W} \rangle + \frac{\rho}{2} \|W_c - \tilde{W}\|_2^2$$

Iteratively:

$$\tilde{W}^{(k+1)} = \operatorname{argmin}_{\tilde{W}} L_{\rho}(W_c^{(k+1)}, \tilde{W}, \alpha_c^{(k)}) = \frac{1}{C} \sum \frac{\alpha_c^{(k)}}{\rho} + W_c^{(k+1)}$$



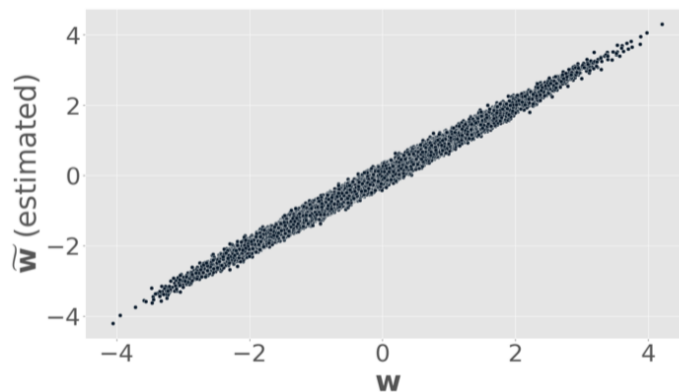
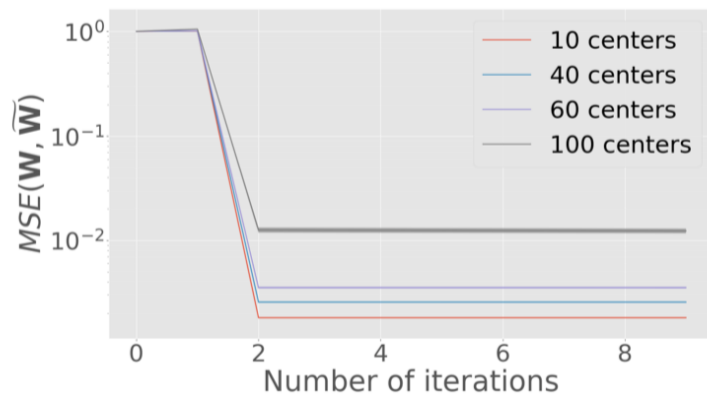
Alternating direction method of multipliers

$$L_{\rho}(W_c, \tilde{W}, \alpha) = \sum_c L(Y_c | X_c, W_c) + \langle \alpha_c, W_c - \tilde{W} \rangle + \frac{\rho}{2} \|W_c - \tilde{W}\|_2^2$$

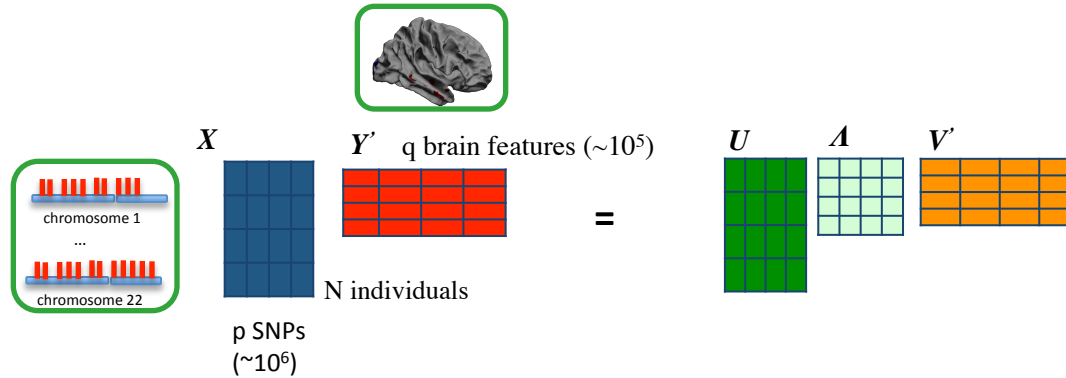
Iteratively:

$$\alpha_c^{(k+1)} = \alpha_c^{(k)} + \rho(W_c^{(k+1)} - \tilde{W}^{(k+1)})$$

Results on synthetic tests



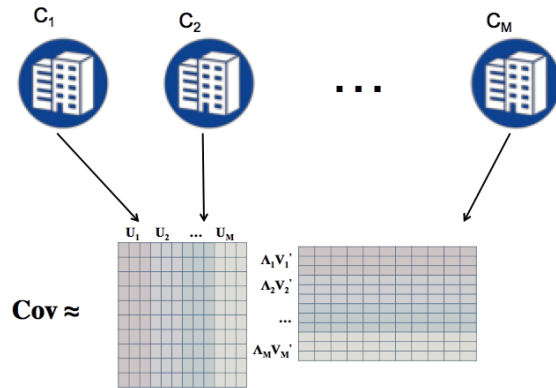
Covariance estimation and eigen-decomposition



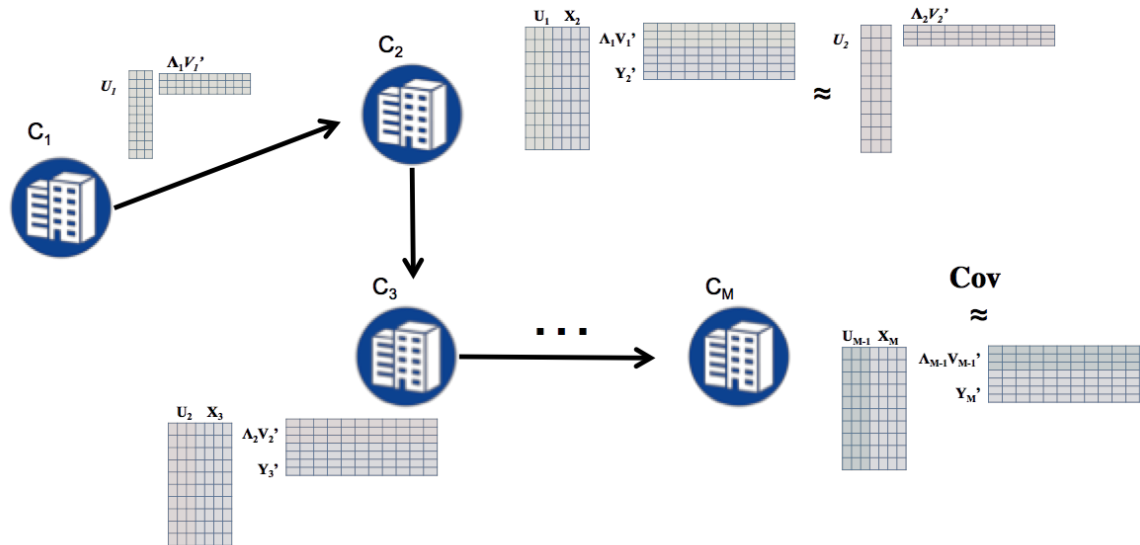
The diagram shows the eigen-decomposition of the covariance matrix C . On the left, the covariance matrix C is shown as a grid with columns labeled $C_1, C_2, \dots, C_M$. This is equal to the sum of rank-1 matrices: $U_1 \Lambda_1 V_1' + U_2 \Lambda_2 V_2' + \dots + U_M \Lambda_M V_M'$. Each term consists of a vertical vector U_i , a diagonal matrix Λ_i , and a horizontal vector V_i' .

Covariance estimation and eigen-decomposition

Meta PLS

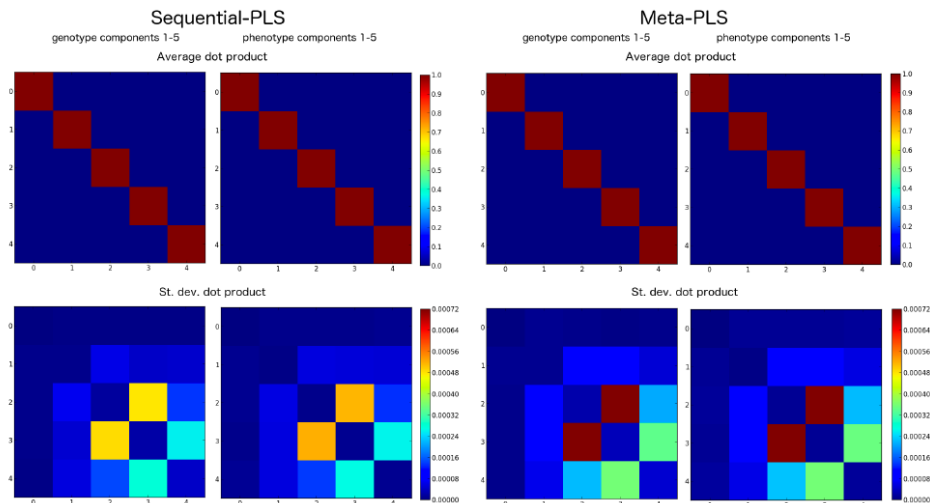


Sequential PLS

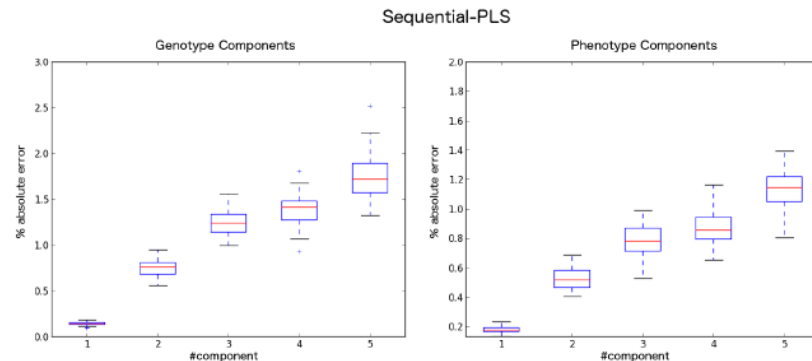


Testing

Mean and sd of dot product



Absolute feature-wise error

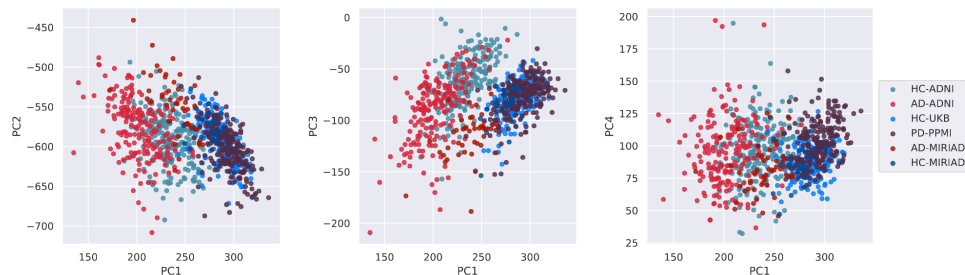


Lorenzi et al. MASAMB 2016

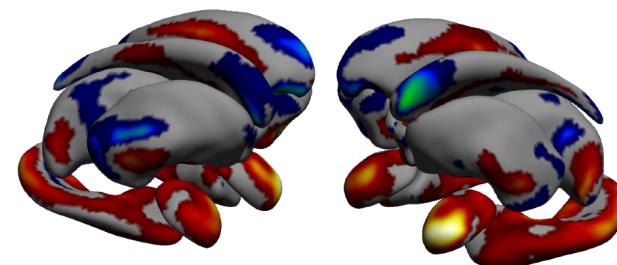
Federated analysis of subcortical brain regions in dementia

ADNI	PPMI	UK Biobank	Miriad
Alzheimer's	Parkinson's	Healthy	Alzheimer's
802	232	208	68

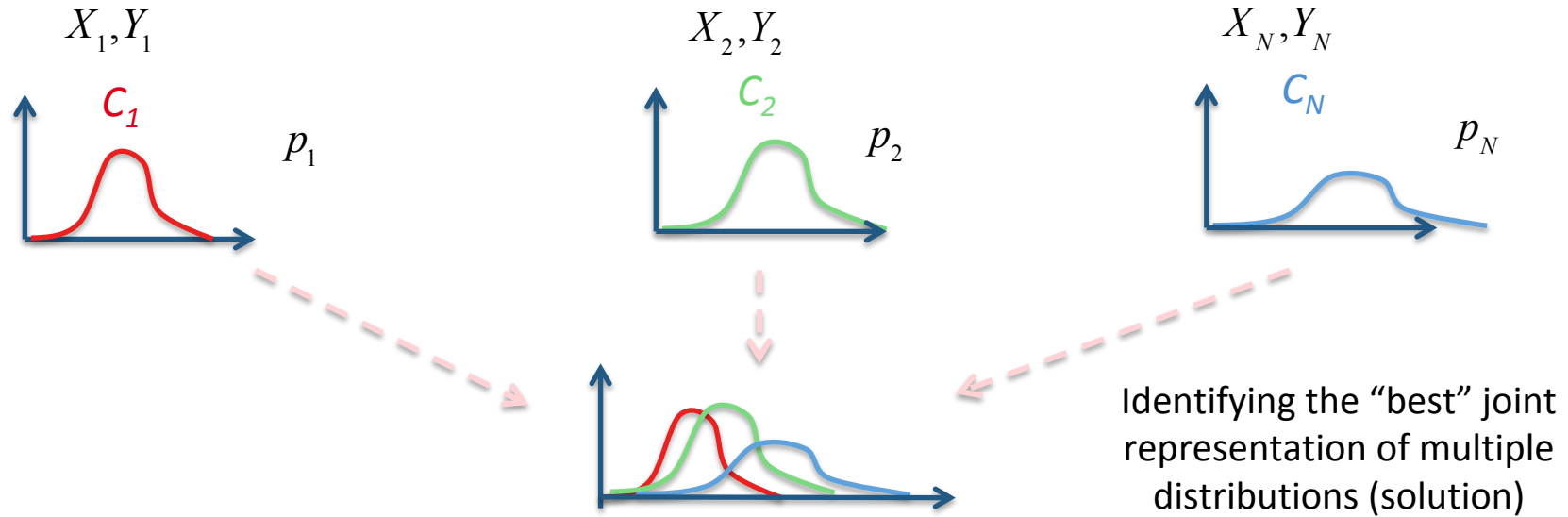
Projection on latent components



Brain subcortical components



Next steps: federated learning of parameters distribution



- Extension to Bayesian learning framework
- Adaptation of Gaussian processes and Bayesian Neural Nets
- Modeling **bias**

Internship/PhD offer

Bias of Federate Learning with Heterogeneous and Missing Data

During the project the candidate will:

- Develop learning methods for federated analysis for private and distributed data;
- Develop a formalism for bias identification and correction in federated learning;
- Gather knowledge in advanced statistical learning methods - Bayesian learning, Kernel methods, non-parametric learning, variational inference -;
- Develop and deploy algorithms in several context, with special focus in biomedical and clinical application;
- Participate to the activity of Accenture Labs, interact with the research and engineering personnel;
- Interact with INRIA students and researchers, and participate to scientific life of the team.

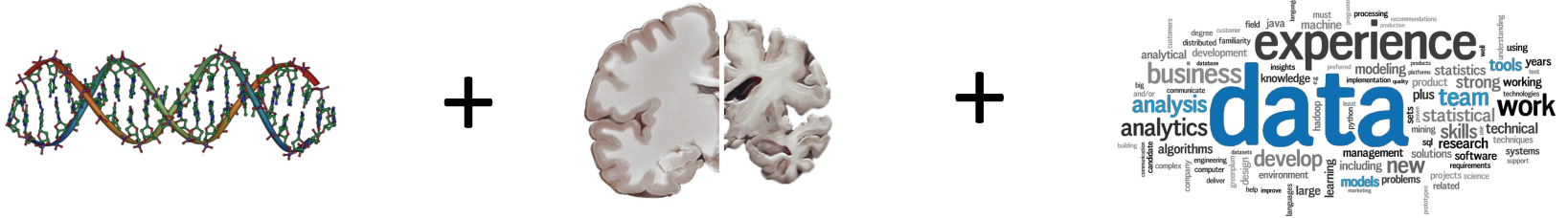
Challenges

How to analyse private healthcare data collected worldwide?

Answer from Statistical Learning:

- Advanced statistical modeling can be compatible with Data privacy and anonymity
- Federated learning applies for simple linear models as well as for more complex ones (e.g. neural networks or Gaussian processes)
- Future research needed for improving data security, data transfer bottlenecks, modeling flexibility

Conclusions



- Bridging domains through statistical learning
- Integrating biomedical hypothesis is fundamental:
plausibility, interpretability, no Big Data (yet)

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Epione
e-patient / e-medicine

mNC³



N. Ayache



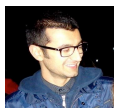
P. Robert



V. Manera



C. Abi Nader



L. Antelmi

Meta-ImaGen



S.S. Silva

UCA MDLab



M. Milanesio

UCA-Ville de Nice
Young Researcher award



S. Garbarino

Brain-Heart



J. Banus



M. Sermesant

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Sophia Antipolis



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CÔTE D'AZUR

Epione
e-patient / e-medicine

mNC³



N. Ayache



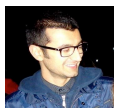
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Thank you!