

# Robust Perron Cluster Analysis (PCCA+) in Conformation Dynamics

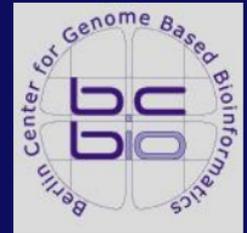
Peter Deuffhard, Marcus Weber\*



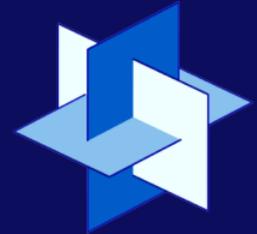
Zuse Institute Berlin

Free University Berlin

Berlin Center for  
Genom-based Bioinformatics



DFG Research Center  
"Matheon"



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## ZIB Scientific Computing:

Dept. Numerical Analysis and Modelling

**Peter Deufhard**, Frank Cordes, Marcus Weber,  
Ulrich Nowak, Alexander Steidinger, Andreas May

Dept. Scientific Visualization

**Hans-Christian Hege**, Daniel Baum, Johannes Schmidt-Ehrenberg,  
Timm Baumeister

## Cooperation:

FU Biocomputing:

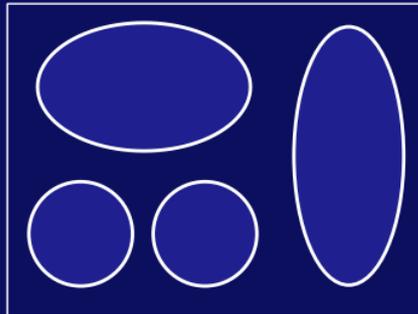
**Christof Schütte**, Wilhelm Huisinga, Alexander Fischer,  
Illja Horenko, Carsten Hartmann, Phillip Metzner, Eike Meerbach

Berlin Center for Genome-based Bioinformatics (BCB)  
DFG Research Center “Matheon”

# Successive PCCA of dihedrals

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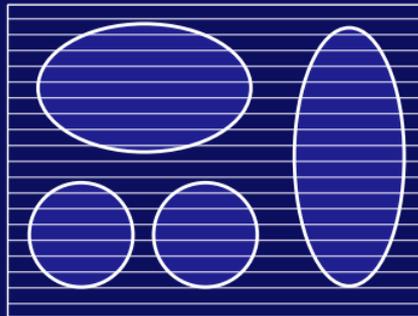
configuration space spanned by two dihedrals



Cordes, Weber, Schmidt-Ehrenberg, 2002

# Successive PCCA of dihedrals

PCCA of first dihedral



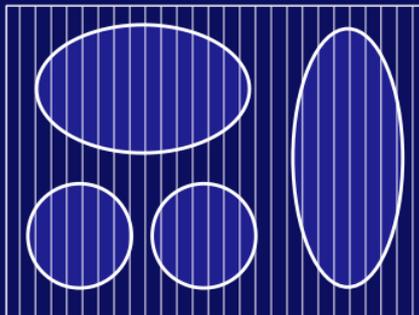
spectrum:

1.00 0.51 0.45 ...

Cordes, Weber, Schmidt-Ehrenberg, 2002

# Successive PCCA of dihedrals

PCCA of second dihedral



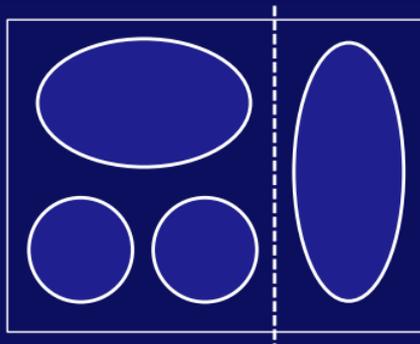
spectrum:

1.00 0.99 0.72 ...

Cordes, Weber, Schmidt-Ehrenberg, 2002

# Successive PCCA of dihedrals

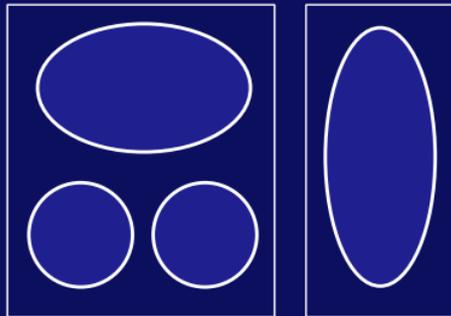
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Cordes, Weber, Schmidt-Ehrenberg, 2002

# Successive PCCA of dihedrals

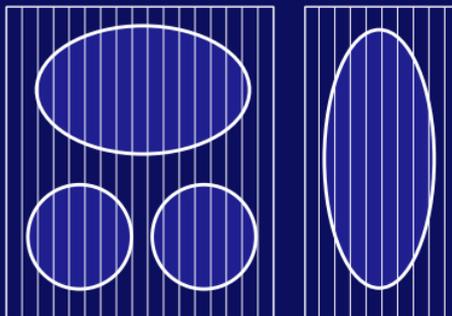
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Cordes, Weber, Schmidt-Ehrenberg, 2002

# Successive PCCA of dihedrals

PCCA of first dihedral



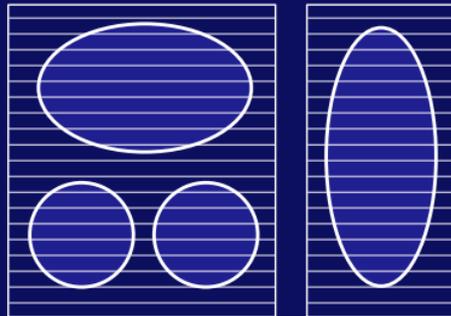
spectra:

1.00	0.71	0.63	...
1.00	0.76	0.61	...

Cordes, Weber, Schmidt-Ehrenberg, 2002

# Successive PCCA of dihedrals

PCCA of second dihedral



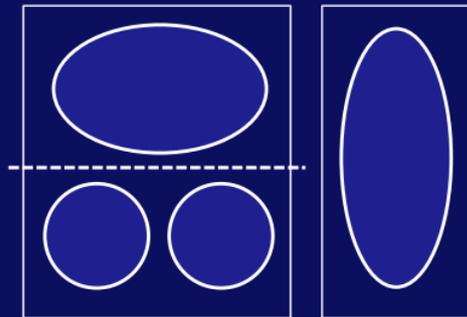
spectra:

1.00	0.99	0.73	...
1.00	0.75	0.64	...

Cordes, Weber, Schmidt-Ehrenberg, 2002

# Successive PCCA of dihedrals

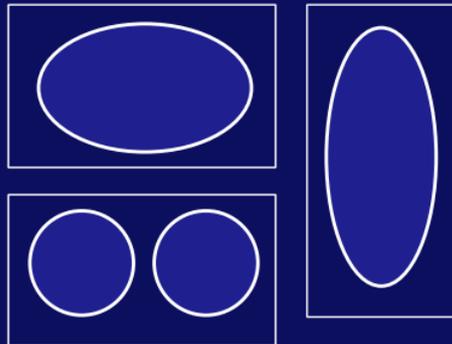
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Cordes, Weber, Schmidt-Ehrenberg, 2002

# Successive PCCA of dihedrals

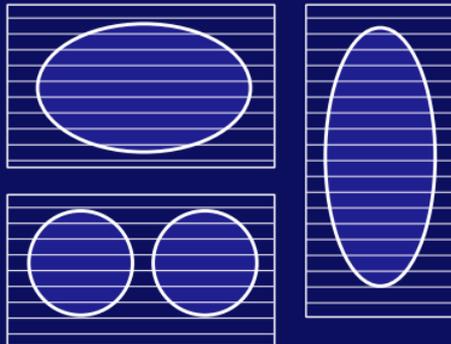
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Cordes, Weber, Schmidt-Ehrenberg, 2002

# Successive PCCA of dihedrals

PCCA of first dihedral



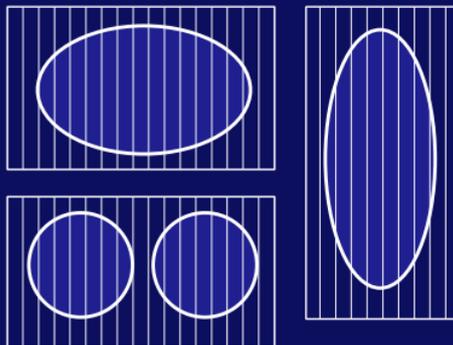
spectra:

1.00	0.71	0.68	...
1.00	0.75	0.64	...
1.00	0.69	0.61	...

Cordes, Weber, Schmidt-Ehrenberg, 2002

# Successive PCCA of dihedrals

PCCA of second dihedral



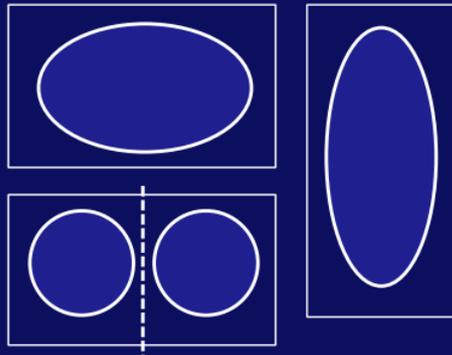
spectra:

1.00	0.71	0.68	...
1.00	0.76	0.61	...
1.00	0.99	0.90	...

Cordes, Weber, Schmidt-Ehrenberg, 2002

# Successive PCCA of dihedrals

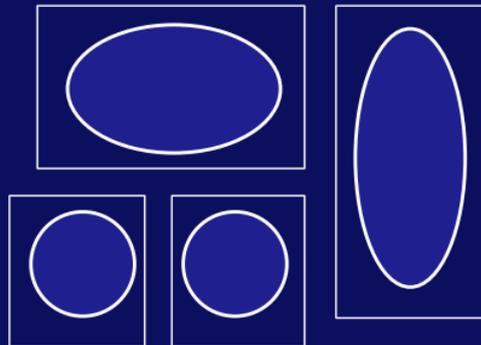
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Cordes, Weber, Schmidt-Ehrenberg, 2002

# Successive PCCA of dihedrals

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Cordes, Weber, Schmidt-Ehrenberg, 2002

# Application Areas of PCCA+

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- Identification of conformations in drug design
- Identification of “connected conformations”
- Clustering of gene expression data

([WEBER, RUNGSARITYOTIN, SCHLIEP, 2004](#))

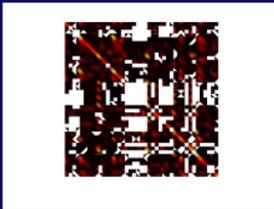
# What does PCCA+ do?

Input → PCCA+ → Output

$(N, N)$ -transition matrix

→

classification of  $k$   
almost invariant substructures



→



# Completely uncoupled Markov chains

$$T = \begin{array}{|c|c|c|} \hline T_1 & 0 & 0 \\ \hline 0 & T_2 & 0 \\ \hline 0 & 0 & T_3 \\ \hline \end{array}$$

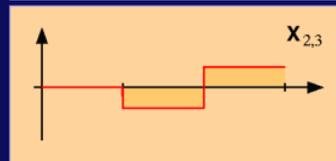
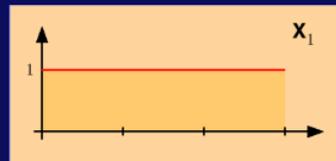
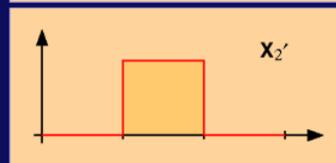
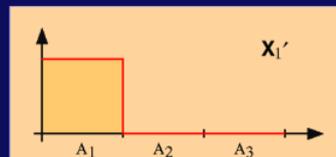
$$\lambda_1(T_{1,2,3}) = 1$$

$$X'_i = \chi_{A_i}$$

$$\lambda_{1,2,3}(T) = 1$$

$$X_1(T) = e = (1, \dots, 1)$$

$$\chi = X\mathcal{A} \quad \text{linear combination}$$



$T$ : (6,6)-transition matrix with 3 uncoupled blocks

$$\chi = X\mathcal{A}$$

$$\begin{pmatrix} 1 & 0 & 0 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 1 \end{pmatrix} = \begin{pmatrix} 1 & -2.02 & -0.55 \\ 1 & -2.02 & -0.55 \\ 1 & 0.48 & -0.91 \\ 1 & 0.48 & -0.91 \\ 1 & 0.50 & 1.24 \\ 1 & 0.50 & 1.24 \end{pmatrix} \cdot \begin{pmatrix} 0.20 & 0.41 & 0.39 \\ -0.40 & 0.33 & 0.07 \\ 0.00 & -0.47 & 0.47 \end{pmatrix}$$

# “Nearly uncoupled” Markov chains

$$\tilde{T} = \begin{array}{|c|c|c|} \hline \tilde{T}_1 & E_{12} & E_{13} \\ \hline E_{32} & \tilde{T}_2 & E_{23} \\ \hline E_{31} & E_{32} & \tilde{T}_3 \\ \hline \end{array}$$

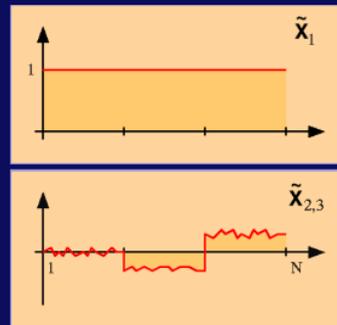
Deuffhard, Huisinga, Fischer, Schütte, 2000

“almost invariant” sets

$$\tilde{\lambda}_1(T) = 1, \quad \tilde{\lambda}_{2,3} = 1 - O(\epsilon)$$

$$\tilde{X}_1(T) = e = (1, \dots, 1)$$

$$\text{PCCA: } \|\chi - \tilde{X}\tilde{\mathcal{A}}\|_{\pi} = \min$$



# Perturbation analysis: PCCA

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**Perturbation analysis:**  $\tilde{T}(\epsilon) = T + \epsilon T^{(1)} + O(\epsilon^2)$   
 $\tilde{X}(\epsilon) = X + \epsilon X^{(1)} + O(\epsilon^2)$   
 $\epsilon = 1 - \tilde{\lambda}_2$

**Lemma:**  $X^{(1)} = \chi B$   
only level shifts

- PCCA:**
- $k$  sign structures ( $\epsilon = 0$ ) out of  $2^{k-1}$  ones
  - $k > 2$ : “dirty zeroes” generic  $O(\epsilon)$  effect!

Deuffhard, Weber 2003

$T$ : (6,6)-transition matrix with 3 almost uncoupled blocks

$$\tilde{\chi} = \tilde{X}\tilde{A}$$

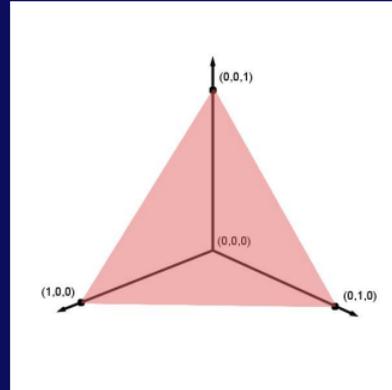
$$\begin{pmatrix} 1 & 0 & 0 \\ 0.8 & 0.2 & 0 \\ 0.1 & 0.8 & 0.1 \\ 0 & 1 & 0 \\ 0 & 0.1 & 0.9 \\ 0 & 0 & 1 \end{pmatrix} = \begin{pmatrix} 1 & -2.02 & -0.55 \\ 1 & -1.52 & -0.62 \\ 1 & 0.23 & -0.66 \\ 1 & 0.48 & -0.91 \\ 1 & 0.50 & 1.03 \\ 1 & 0.50 & 1.24 \end{pmatrix} \cdot \begin{pmatrix} 0.20 & 0.41 & 0.39 \\ -0.40 & 0.33 & 0.07 \\ 0.00 & -0.47 & 0.47 \end{pmatrix}$$

# Almost characteristic functions: PCCA+

$$\tilde{\chi}(\epsilon) = \tilde{X}(\epsilon)\tilde{A}(\epsilon), \quad \tilde{A} = (\alpha_{ij})$$

**Positivity:**  $\tilde{\chi}_i(\epsilon) \geq 0$

**Partition of unity:**  $\sum_{i=1}^k \tilde{\chi}_i(\epsilon) = e$



$$(\tilde{X}_2(l), \dots, \tilde{X}_k(l)) \in \tilde{\sigma}_{k-1}$$

$$l = 1, \dots, N$$

$$(\tilde{\chi}_1(l), \dots, \tilde{\chi}_k(l)) \in \sigma_{k-1}$$

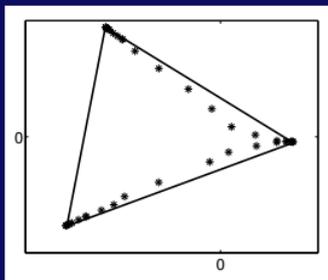
$$l = 1, \dots, N$$

Deuffhard, Weber, 2003

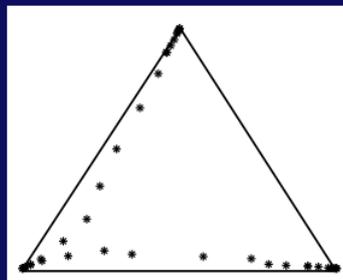
# Example n-butane: $\tilde{X}$ versus $\tilde{\chi}$

$k = 3, N = 42$

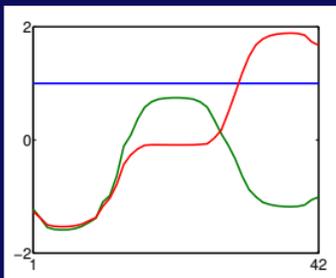
$\tilde{\sigma}_2$



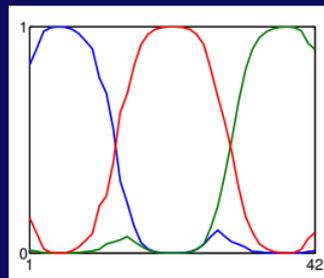
$\sigma_2$



$\tilde{X}$



$\tilde{\chi}$



# Uniqueness of clustering

## Theorem

Let

- i)  $\sum_{i=1}^k \tilde{\chi}_i = e$ ,
- ii) for all  $i = 1, \dots, k$  and  $l = 1, \dots, N$ :  $\tilde{\chi}_i(l) \geq 0$ ,
- iii)  $\tilde{\chi} = \tilde{X}\tilde{\mathcal{A}}$  with  $\tilde{\mathcal{A}}$  regular,
- iv) for all  $i = 1, \dots, k$  there exists  $l \in \{1, \dots, N\}$  with  $\tilde{\chi}_i(l) = 1$ .

Then

- 3 out of 4: easy to assure
- all 4: unique solution for almost characteristic functions

# Constrained optimization problems

**Scaling:** 
$$I_1[\alpha] = \sum_{i=1}^k \max_{l=1, \dots, N} \tilde{\chi}_i(l) \leq k$$

**Metastability:** 
$$I_2[\alpha] = \sum_{i=1}^k \frac{\langle \tilde{\chi}_i, T \tilde{\chi}_i \rangle_\pi}{\langle \tilde{\chi}_i, e \rangle_\pi} < \sum_{i=1}^k \tilde{\lambda}_i$$

$$I_{1,2}[\alpha] = \max$$

subject to  $\tilde{\chi}(l) \in \sigma_{k-1}, \quad l = 1, \dots, N \quad \text{and}$

$$\tilde{\chi} = \tilde{X} \tilde{\mathcal{A}}$$

# Application Areas of PCCA+

---

- Identification of conformations in drug design
- Identification of “connected conformations”
- Clustering of gene expression data

([WEBER, RUNGSARITYOTIN, SCHLIEP, 2004](#))

# Example: Epigallocatechine

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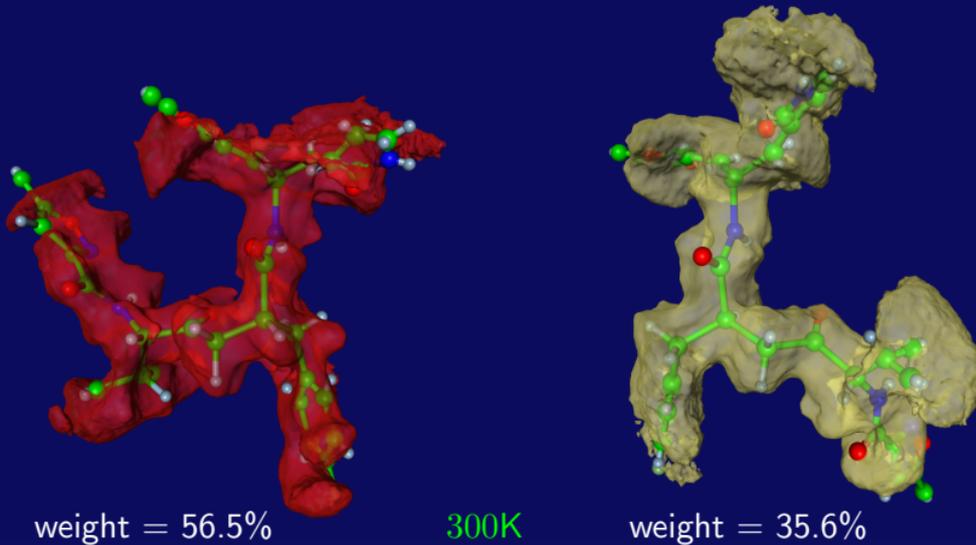


'time interval' = 5000 fs

'time interval' = 50 fs

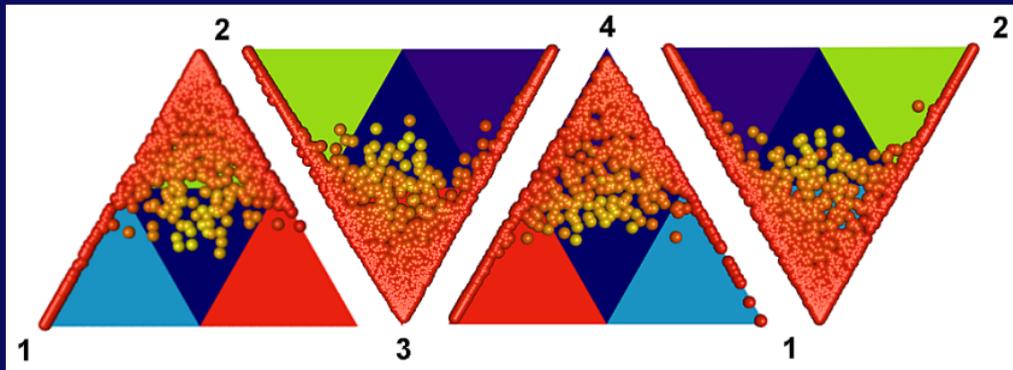
# SARS protease inhibitor: conformations

FRANK CORDES, ALEXANDER FISCHER, 2003



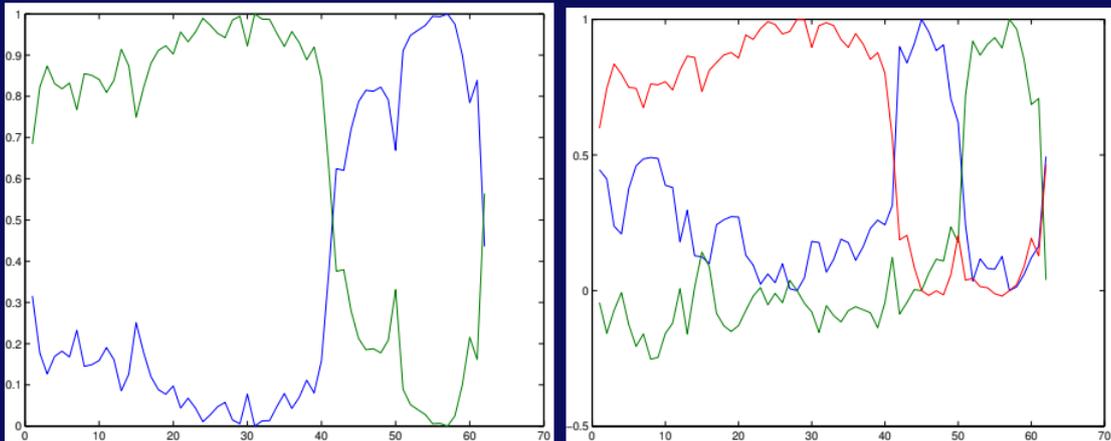
# Example: Epigallocatechin

JOHANNES SCHMIDT-EHRENBURG, 2003



# Gene Expression Data

MARCUS WEBER, WASINEE RUGSARITYOTIN, ALEXANDER SCHLIEP, 2004



Cooperation with MPI for Molecular Genetics

## Conclusions

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- Robust cluster analysis via almost characteristic functions:

$$\chi - \tilde{\chi} = O(\epsilon^2).$$

- Providing important informations: Identification of metastable sets, statistical weights, characterization of transition states...
- Geometrical clustering with PCCA+ is also possible.
- Visit our homepage: <http://www.zib.de/MDGroup>

Thank you for your attention!!!